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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
24/11/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	2029 On 05-February-26			Bond Future	144.8679	144.8151	144.8679	144.8151	1,850
24/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4757.9200	4705.1300	4.7579	4.7051	0
24/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2029 On 07-May-26			Bond Future	146.0708	146.0172	146.0708	146.0172	2,542
24/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4250.8000	4197.1600	4.2508	4.1972	0
24/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2029 On 06-August-26			Bond Future	148.7565	148.7017	148.7565	148.7017	0
24/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4656.5300	4601.6500	4.6565	4.6017	0
24/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2029 On 05-November-26			Bond Future	149.9064	149.8501	149.9064	149.8501	0
24/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2346.4300	2290.0900	2.3464	2.2901	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2029 On 04-February-27			Bond Future	152.5163	152.4585	152.5163	152.4585	0
24/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2796.3200	2738.5400	2.7963	2.7385	0
24/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2030 On 05-February-26			Bond Future	7.6346	7.6509	101.4492	101.3939	160,631
24/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	6073.1100	6018.6100	6.0731	6.0186	0
24/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	2.7700	3.6000	0.0028	0.0036	0
24/11/2025	2030 On 07-May-26			Bond Future	7.6621	7.6796	103.2897	103.2335	5,220
24/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	185.2200	178.5400	0.1852	0.1785	1,000
24/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1648.6900	1698.2300	1.6487	1.6982	0
24/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	867.9500	845.3700	0.8680	0.8454	1,000
24/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	714.4400	748.0800	0.7144	0.7481	0
24/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1322.6200	1293.3300	1.3226	1.2933	0
24/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	499.3100	526.2400	0.4993	0.5262	1,000
24/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5406.5000	5354.6400	5.4065	5.3546	0
24/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	44.2800	48.6400	0.0443	0.0486	0
24/11/2025	2030 On 06-August-26			Bond Future	7.6999	7.7190	101.1546	101.0972	338
24/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	285.5300	275.7100	0.2855	0.2757	1,000
24/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1773.5200	1821.1200	1.7735	1.8211	0
24/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	970.7400	947.3400	0.9707	0.9473	1,000
24/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	940.2500	974.2700	0.9403	0.9743	0
24/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1686.0700	1654.0700	1.6861	1.6541	0
24/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	609.1200	634.5400	0.6091	0.6345	1,000
24/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4600.7000	4552.0500	4.6007	4.5521	0
24/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	149.7800	158.5500	0.1498	0.1586	0
24/11/2025	2030 On 05-November-26			Bond Future	7.7427	7.7635	102.9202	102.8615	0
24/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2375.5500	2338.2600	2.3756	2.3383	0
24/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	570.7200	592.1400	0.5707	0.5921	0
24/11/2025	2030 On 04-February-27			Bond Future	7.8143	7.8373	100.6799	100.6198	0
24/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1193.0600	1166.8600	1.1931	1.1669	0
24/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1178.1900	1212.0500	1.1782	1.2121	0
24/11/2025	2031 On 05-February-26			Bond Future	112.6138	112.6267	112.6138	112.6267	1,015
24/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	966.7700	982.8800	0.9668	0.9829	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	112.9700	116.1800	0.1130	0.1162	0
24/11/2025	2031 On 07-May-26			Bond Future	114.6840	114.6972	114.6840	114.6972	736
24/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1100.1500	1114.1300	1.1002	1.1141	0
24/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	256.1200	256.9400	0.2561	0.2569	0
24/11/2025	2031 On 06-August-26			Bond Future	114.3674	114.3805	114.3674	114.3805	680
24/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1020.9600	1033.1300	1.0210	1.0331	0
24/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	463.5400	462.6000	0.4635	0.4626	0
24/11/2025	2031 On 05-November-26			Bond Future	116.3907	116.4037	116.3907	116.4037	0
24/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	4904.2600	4917.3900	4.9043	4.9174	0
24/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	3.6000	3.6700	0.0036	0.0037	0
24/11/2025	2031 On 04-February-27			Bond Future	115.9562	115.9689	115.9562	115.9689	0
24/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	754.0400	762.8500	0.7540	0.7629	0
24/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	977.8200	973.9700	0.9778	0.9740	0
24/11/2025	2032 On 05-February-26			Bond Future	8.1360	8.1471	103.5402	103.4876	125,287
24/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	9113.2300	9061.6100	9.1132	9.0616	0
24/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	3.5000	4.4600	0.0035	0.0045	0
24/11/2025	2032 On 07-May-26			Bond Future	8.1789	8.1905	101.2590	101.2055	37,710
24/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8611.5300	8562.7500	8.6115	8.5628	0
24/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	56.0600	60.7300	0.0561	0.0607	0
24/11/2025	2032 On 06-August-26			Bond Future	8.2293	8.2416	103.0962	103.0416	0
24/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	8137.1100	8090.2000	8.1371	8.0902	0
24/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	158.3100	166.0200	0.1583	0.1660	0
24/11/2025	2032 On 05-November-26			Bond Future	8.2912	8.3043	100.7385	100.6827	0
24/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4342.3000	4306.3600	4.3423	4.3064	0
24/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	714.3900	734.2300	0.7144	0.7342	0
24/11/2025	2032 On 04-February-27			Bond Future	8.3739	8.3878	102.4661	102.4090	0
24/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	2161.8000	2137.4500	2.1618	2.1375	0
24/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1728.3600	1761.0800	1.7284	1.7611	0
24/11/2025	2033 On 05-February-26			Bond Future	139.6300	139.8284	139.6300	139.8284	2,698
24/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	6749.9800	6948.4000	6.7500	6.9484	0
24/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2033 On 07-May-26			Bond Future	140.6343	140.8364	140.6343	140.8364	11,412
24/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	5474.2800	5676.4300	5.4743	5.6764	0

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24/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2033 On 06-August-26			Bond Future	143.2201	143.4257	143.2201	143.4257	0
24/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	8970.1300	9175.6800	8.9701	9.1757	0
24/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2033 On 05-November-26			Bond Future	144.1687	144.3774	144.1687	144.3774	0
24/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	6908.6600	7117.3900	6.9087	7.1174	0
24/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2033 On 04-February-27			Bond Future	146.6787	146.8907	146.6787	146.8907	0
24/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	3968.7200	4180.7200	3.9687	4.1807	0
24/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2037 On 05-February-26			Bond Future	9.1042	9.1101	96.0918	96.0526	115,902
24/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	3860.3200	3846.1200	3.8603	3.8461	0
24/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	318.1800	343.2400	0.3182	0.3432	11,500
24/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6433.8600	6406.9800	6.4339	6.4070	0
24/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	103.4800	115.8600	0.1035	0.1159	11,500
24/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	9610.9400	9576.2800	9.6109	9.5763	0
24/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	26.5200	31.1200	0.0265	0.0311	0
24/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	11024.8100	10988.4900	11.0248	10.9885	1,970
24/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	14.8300	17.7700	0.0148	0.0178	0
24/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	12683.5000	12645.5300	12.6835	12.6455	0
24/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	5.3700	6.6600	0.0054	0.0067	0
24/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13552.0600	13513.5500	13.5521	13.5136	0
24/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	2.7500	3.5000	0.0028	0.0035	0
24/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	13767.4400	13728.8300	13.7674	13.7288	1,030
24/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	2.3100	2.9600	0.0023	0.0030	0
24/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	16191.7500	16152.5900	16.1918	16.1526	0
24/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.2800	0.3800	0.0003	0.0004	0
24/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18270.6000	18231.3600	18.2706	18.2314	0
24/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	1,970
24/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20513.7000	20474.4400	20.5137	20.4744	0
24/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
24/11/2025	2037 On 07-May-26			Bond Future	9.1701	9.1762	97.8352	97.7953	87,488
24/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1210.8800	1209.8300	1.2109	1.2098	1,500
24/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2330.5000	2369.2900	2.3305	2.3693	0

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24/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3158.2800	3147.9700	3.1583	3.1480	1,500
24/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1099.0300	1128.5600	1.0990	1.1286	0
24/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	6060.0400	6039.0300	6.0600	6.0390	0
24/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	477.7900	496.6200	0.4778	0.4966	1,500
24/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	10874.1900	10842.7500	10.8742	10.8428	142
24/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	142.9300	151.3300	0.1429	0.1513	0
24/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	12838.4200	12804.3200	12.8384	12.8043	0
24/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	85.1200	90.8600	0.0851	0.0909	0
24/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18293.5300	18254.3700	18.2935	18.2544	0
24/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	5.9900	6.6700	0.0060	0.0067	142
24/11/2025	2037 On 06-August-26			Bond Future	9.2437	9.2500	95.3504	95.3097	2,539
24/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	5785.3000	5766.7000	5.7853	5.7667	2,541
24/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	987.6000	1009.7400	0.9876	1.0097	0
24/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9224.8200	9198.4500	9.2248	9.1985	0
24/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	489.5300	503.9000	0.4895	0.5039	2,541
24/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12285.8300	12254.6000	12.2858	12.2546	0
24/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	267.8400	277.3500	0.2678	0.2774	2,541
24/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14299.7100	14264.7800	14.2997	14.2648	0
24/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	136.2100	142.0200	0.1362	0.1420	0
24/11/2025	2037 On 05-November-26			Bond Future	9.3179	9.3245	97.0144	96.9726	0
24/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3315.7200	3304.4500	3.3157	3.3045	4,490
24/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2429.7600	2460.2500	2.4298	2.4603	0
24/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	6721.7100	6701.1900	6.7217	6.7012	0
24/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1224.5500	1245.7900	1.2246	1.2458	4,490
24/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8590.8600	8566.3800	8.5909	8.5664	0
24/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	874.1100	891.3900	0.8741	0.8914	0
24/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9615.1700	9588.8600	9.6152	9.5889	0
24/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	734.1200	749.5700	0.7341	0.7496	4,490
24/11/2025	2037 On 04-February-27			Bond Future	9.4066	9.4136	94.4216	94.3789	0
24/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3383.5800	3370.6100	3.3836	3.3706	0
24/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2752.1200	2781.8900	2.7521	2.7819	0
24/11/2025	2038 On 05-February-26			Bond Future	151.2203	151.4697	151.2203	151.4697	2,762
24/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	8020.3300	8269.7100	8.0203	8.2697	0
24/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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24/11/2025	2038 On 07-May-26			Bond Future	154.0003	154.2544	154.0003	154.2544	440
24/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	9470.2500	9724.3800	9.4703	9.7244	0
24/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2038 On 06-August-26			Bond Future	154.6299	154.8883	154.6299	154.8883	0
24/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	9909.9200	10168.3000	9.9099	10.1683	0
24/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2038 On 05-November-26			Bond Future	157.3663	157.6290	157.3663	157.6290	0
24/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	11056.3400	11318.9600	11.0563	11.3190	0
24/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2038 On 04-February-27			Bond Future	157.8727	158.1392	157.8727	158.1392	0
24/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	4042.6600	4309.1900	4.0427	4.3092	0
24/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2040 On 05-February-26			Bond Future	9.4733	9.4793	96.6178	96.5735	78,663
24/11/2025	2040 On 05-February-26	9.05	Call	Bond Future	202.4700	209.3700	0.2025	0.2094	13,500
24/11/2025	2040 On 05-February-26	9.05	Put	Bond Future	3436.0200	3487.2200	3.4360	3.4872	0
24/11/2025	2040 On 05-February-26	9.20	Call	Bond Future	445.5200	453.8100	0.4455	0.4538	14,000
24/11/2025	2040 On 05-February-26	9.20	Put	Bond Future	2515.7900	2568.3800	2.5158	2.5684	0
24/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	2958.2000	2949.3300	2.9582	2.9493	14,000
24/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	564.5100	599.9400	0.5645	0.5999	13,500
24/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	5665.3100	5639.5500	5.6653	5.6396	0
24/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	180.9700	199.5100	0.1810	0.1995	14,000
24/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	6371.1500	6342.3200	6.3712	6.3423	680
24/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	137.1700	152.6400	0.1372	0.1526	0
24/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	8935.5200	8898.8400	8.9355	8.8988	0
24/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	50.2100	57.8300	0.0502	0.0578	8,180
24/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	11443.2300	11402.6100	11.4432	11.4026	0
24/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	19.2300	22.9100	0.0192	0.0229	680
24/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	13506.5000	13464.2300	13.5065	13.4642	0
24/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	9.0600	11.0900	0.0091	0.0111	0
24/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	15441.3500	15397.7300	15.4414	15.3977	475
24/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	2.4300	3.1100	0.0024	0.0031	0
24/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	23011.1300	22966.8300	23.0111	22.9668	0
24/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
24/11/2025	2040 On 07-May-26			Bond Future	9.5441	9.5502	98.3707	98.3257	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	8387.8600	8360.8500	8.3879	8.3609	1,460
24/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	412.6700	430.6500	0.4127	0.4307	0
24/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	10875.0200	10842.5400	10.8750	10.8425	0
24/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	239.3400	251.8500	0.2393	0.2519	0
24/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	14051.7000	14013.7200	14.0517	14.0137	0
24/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	107.0900	114.1000	0.1071	0.1141	0
24/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	14332.3300	14293.8200	14.3323	14.2938	0
24/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	96.3400	102.8200	0.0963	0.1028	1,460
24/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	16057.4100	16016.2600	16.0574	16.0163	0
24/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	48.7300	52.5700	0.0487	0.0526	0
24/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	17098.4200	17056.1400	17.0984	17.0561	0
24/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	31.4000	34.1100	0.0314	0.0341	1,460
24/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	18764.1400	18720.6200	18.7641	18.7206	0
24/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	14.8000	16.2700	0.0148	0.0163	0
24/11/2025	2040 On 06-August-26			Bond Future	9.6221	9.6285	95.6451	95.5991	7,265
24/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	16348.6100	16308.6200	16.3486	16.3086	0
24/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	137.3900	143.4100	0.1374	0.1434	0
24/11/2025	2040 On 05-November-26			Bond Future	9.7000	9.7067	97.3140	97.2669	0
24/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	3973.7700	3959.6100	3.9738	3.9596	2,300
24/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2500.6300	2533.5600	2.5006	2.5336	0
24/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	7807.7400	7783.3700	7.8077	7.7834	0
24/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1267.2300	1289.9500	1.2672	1.2900	2,300
24/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	9897.7600	9869.1400	9.8978	9.8691	0
24/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	909.3800	927.8500	0.9094	0.9279	0
24/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11031.7000	11001.1300	11.0317	11.0011	0
24/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	765.7900	782.3100	0.7658	0.7823	2,300
24/11/2025	2040 On 04-February-27			Bond Future	9.7912	9.7981	94.4756	94.4275	0
24/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4091.6800	4076.9300	4.0917	4.0769	0
24/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	3132.4400	3165.8400	3.1324	3.1658	0
24/11/2025	2043 On 05-February-26			Bond Future	116.9678	116.9802	116.9678	116.9802	0
24/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	7309.1112	7321.7786	7.3091	7.3218	0
24/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	1.3212	1.6186	0.0013	0.0016	0
24/11/2025	2043 On 07-May-26			Bond Future	119.1179	119.1306	119.1179	119.1306	0
24/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	7461.6617	7476.3896	7.4617	7.4764	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	43.7317	45.7596	0.0437	0.0458	0
24/11/2025	2043 On 06-August-26			Bond Future	118.4513	118.4638	118.4513	118.4638	0
24/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	7709.6220	7725.0463	7.7096	7.7250	0
24/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	138.3120	141.2063	0.1383	0.1412	0
24/11/2025	2043 On 05-November-26			Bond Future	120.5465	120.5590	120.5465	120.5590	0
24/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	7960.9791	7976.5826	7.9610	7.9766	0
24/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	254.5091	257.6126	0.2545	0.2576	0
24/11/2025	2043 On 04-February-27			Bond Future	119.7462	119.7582	119.7462	119.7582	0
24/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	3882.9806	3899.3975	3.8830	3.8994	0
24/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	1766.8106	1771.1875	1.7668	1.7712	0
24/11/2025	2044 On 05-February-26			Bond Future	9.6773	9.6832	92.4074	92.3605	62,383
24/11/2025	2044 On 05-February-26	10.00	Call	Bond Future	3206.4400	3200.4900	3.2064	3.2005	0
24/11/2025	2044 On 05-February-26	10.00	Put	Bond Future	699.2600	740.2700	0.6993	0.7403	0
24/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	3627.2700	3618.1600	3.6273	3.6182	9,000
24/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	590.0900	627.9400	0.5901	0.6279	0
24/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9049.3500	9013.4000	9.0494	9.0134	9,000
24/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	81.1300	92.1400	0.0811	0.0921	0
24/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	11322.8800	11282.1000	11.3229	11.2821	0
24/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	36.8900	43.0700	0.0369	0.0431	4,500
24/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	12589.0900	12546.5900	12.5891	12.5466	0
24/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	24.1500	28.6100	0.0242	0.0286	9,000
24/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	12901.4300	12858.5900	12.9014	12.8586	0
24/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	21.7700	25.8900	0.0218	0.0259	4,500
24/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	13272.3100	13228.8300	13.2723	13.2288	0
24/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	17.5800	21.0600	0.0176	0.0211	0
24/11/2025	2044 On 07-May-26		Call	Bond Future	597.0700	603.1800	0.5971	0.6032	0
24/11/2025	2044 On 07-May-26			Bond Future	9.7466	9.7527	94.0839	94.0363	64,878
24/11/2025	2044 On 07-May-26		Put	Bond Future	6513.1700	6566.9300	6.5132	6.5669	0
24/11/2025	2044 On 07-May-26	10.00	Call	Bond Future	3455.8800	3445.7100	3.4559	3.4457	0
24/11/2025	2044 On 07-May-26	10.00	Put	Bond Future	1504.7100	1542.1900	1.5047	1.5422	15,000
24/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	14271.4300	14232.4100	14.2714	14.2324	0
24/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	139.2800	147.9100	0.1393	0.1479	0
24/11/2025	2044 On 06-August-26			Bond Future	9.8225	9.8288	91.4058	91.3571	7,681
24/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	17224.9100	17182.6500	17.2249	17.1827	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	148.6900	155.1400	0.1487	0.1551	0
24/11/2025	2044 On 05-November-26			Bond Future	9.8976	9.9042	93.0007	92.9508	0
24/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	11028.8900	10998.9400	11.0289	10.9989	0
24/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	1001.2500	1021.1500	1.0013	1.0212	0
24/11/2025	2044 On 04-February-27			Bond Future	9.9845	9.9913	90.2134	90.1625	0
24/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	4603.5800	4587.0600	4.6036	4.5871	0
24/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	3159.0300	3193.4300	3.1590	3.1934	0
24/11/2025	2046 On 05-February-26			Bond Future	133.0830	133.0963	133.0830	133.0963	12,410
24/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	11433.0000	11446.3100	11.4330	11.4463	0
24/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2046 On 07-May-26			Bond Future	133.2351	133.2489	133.2351	133.2489	5,789
24/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	8285.0600	8298.8700	8.2851	8.2989	0
24/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2046 On 06-August-26			Bond Future	135.6847	135.6983	135.6847	135.6983	0
24/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	13304.6700	13318.2600	13.3047	13.3183	0
24/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2046 On 05-November-26			Bond Future	135.7550	135.7684	135.7550	135.7684	0
24/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	10275.0000	10288.3600	10.2750	10.2884	0
24/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2046 On 04-February-27			Bond Future	138.1171	138.1304	138.1171	138.1304	0
24/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	7027.1100	7040.3800	7.0271	7.0404	0
24/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2050 On 05-February-26			Bond Future	133.2048	133.5569	133.2048	133.5569	11,798
24/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	10384.7700	10736.8600	10.3848	10.7369	0
24/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2050 On 07-May-26			Bond Future	135.6534	136.0121	135.6534	136.0121	4,988
24/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	11583.4300	11942.1300	11.5834	11.9421	0
24/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2050 On 06-August-26			Bond Future	135.6951	136.0602	135.6951	136.0602	0
24/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	12425.0600	12790.1600	12.4251	12.7902	0
24/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2050 On 05-November-26			Bond Future	138.0964	138.4676	138.0964	138.4676	0
24/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	14256.3500	14627.5900	14.2564	14.6276	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	2050 On 04-February-27			Bond Future	138.0115	138.3885	138.0115	138.3885	0
24/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	5621.5000	5998.5400	5.6215	5.9985	0
24/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	AL37 On 05-February-26			Index Future	1251.1650	1250.4260	1251.1650	1,250.4260	0
24/11/2025	AL37 On 07-May-26			Index Future	1273.8590	1273.1100	1273.8590	1,273.1100	0
24/11/2025	AL37 On 06-August-26			Index Future	1296.7400	1295.9710	1296.7400	1,295.9710	0
24/11/2025	AL37 On 05-November-26			Index Future	1319.6710	1318.8800	1319.6710	1,318.8800	0
24/11/2025	AL37 On 04-February-27			Index Future	1342.3870	1341.5700	1342.3870	1,341.5700	0
24/11/2025	AL7T On 05-February-26			Index Future	1588.3180	1587.3650	1588.3180	1,587.3650	0
24/11/2025	AL7T On 07-May-26			Index Future	1617.1270	1616.1610	1617.1270	1,616.1610	0
24/11/2025	AL7T On 06-August-26			Index Future	1646.1740	1645.1820	1646.1740	1,645.1820	0
24/11/2025	AL7T On 05-November-26			Index Future	1675.2850	1674.2640	1675.2850	1,674.2640	0
24/11/2025	AL7T On 04-February-27			Index Future	1704.1220	1703.0680	1704.1220	1,703.0680	0
24/11/2025	ALBI On 05-February-26			Index Future	1339.4320	1338.6690	1339.4320	1,338.6690	79
24/11/2025	ALBI On 07-May-26			Index Future	1363.7270	1362.9540	1363.7270	1,362.9540	0
24/11/2025	ALBI On 06-August-26			Index Future	1388.2220	1387.4280	1388.2220	1,387.4280	0
24/11/2025	ALBI On 05-November-26			Index Future	1412.7710	1411.9530	1412.7710	1,411.9530	0
24/11/2025	ALBI On 04-February-27			Index Future	1437.0900	1436.2450	1437.0900	1,436.2450	0
24/11/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	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
24/11/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/11/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/11/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/11/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	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
24/11/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	ES33 On 05-February-26			Bond Future	9.2530	9.2592	93.6428	93.6115	0
24/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10447.3100	10416.0400	10.4473	10.4160	0
24/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	ES33 On 07-May-26			Bond Future	9.3342	9.3406	91.5703	91.5386	0
24/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	10689.7800	10658.0700	10.6898	10.6581	0
24/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	ES33 On 06-August-26			Bond Future	9.4239	9.4307	93.2534	93.2209	0
24/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11384.7600	11352.2800	11.3848	11.3523	0
24/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	ES33 On 05-November-26			Bond Future	9.5283	9.5355	91.1108	91.0775	0
24/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	5782.3900	5749.1100	5.7824	5.7491	0
24/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	ES33 On 04-February-27			Bond Future	9.6560	9.6637	92.6933	92.6591	0
24/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	196.7200	162.5400	0.1967	0.1625	0
24/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	ES42 On 05-February-26			Bond Future	9.8680	9.8740	91.5454	91.5013	0
24/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	12945.6300	12901.5500	12.9456	12.9016	0
24/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	ES42 On 07-May-26			Bond Future	9.9425	9.9486	88.9636	88.9188	0
24/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	14322.1400	14277.4100	14.3221	14.2774	0
24/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	ES42 On 06-August-26			Bond Future	10.0209	10.0273	90.5983	90.5526	0
24/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16124.0000	16078.2200	16.1240	16.0782	0
24/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	ES42 On 05-November-26			Bond Future	10.1059	10.1126	87.9370	87.8902	0
24/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	9972.2300	9925.4300	9.9722	9.9254	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	ES42 On 04-February-27			Bond Future	10.2023	10.2092	89.4625	89.4145	0
24/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	602.5500	554.6100	0.6026	0.5546	0
24/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	GOVI On 05-February-26			GOVI	1314.9150	1314.1620	1314.9150	1,314.1620	607
24/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1649150.0000	1641620.0000	164.9150	164.1620	0
24/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	GOVI On 07-May-26			GOVI	1338.7650	1338.0020	1338.7650	1,338.0020	42
24/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1617650.0000	1610020.0000	161.7650	161.0020	0
24/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	GOVI On 06-August-26			GOVI	1362.8120	1362.0290	1362.8120	1,362.0290	0
24/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1738120.0000	1730290.0000	173.8120	173.0290	0
24/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	GOVI On 05-November-26			GOVI	1386.9120	1386.1050	1386.9120	1,386.1050	0
24/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1099120.0000	1091050.0000	109.9120	109.1050	0
24/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	GOVI On 04-February-27			GOVI	1410.7850	1409.9520	1410.7850	1,409.9520	0
24/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	417850.0000	409520.0000	41.7850	40.9520	0
24/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/11/2025	I258 On 05-February-26			Bond Future	120.5508	120.5637	120.5508	120.5637	0
24/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	8909.8670	8924.3600	8.9099	8.9244	0
24/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	9.1170	10.6600	0.0091	0.0107	0
24/11/2025	I258 On 07-May-26			Bond Future	122.7669	122.7800	122.7669	122.7800	0
24/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	9179.8441	9198.3837	9.1798	9.1984	0
24/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	142.9741	148.3737	0.1430	0.1484	0
24/11/2025	I258 On 06-August-26			Bond Future	122.1674	122.1804	122.1674	122.1804	0
24/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	9586.9337	9606.5239	9.5869	9.6065	0
24/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	369.5237	376.0939	0.3695	0.3761	0
24/11/2025	I258 On 05-November-26			Bond Future	124.3284	124.3413	124.3284	124.3413	0
24/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	10003.3153	10022.9469	10.0033	10.0229	0
24/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	624.9153	631.6169	0.6249	0.6316	0
24/11/2025	I258 On 04-February-27			Bond Future	123.5940	123.6065	123.5940	123.6065	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	6800.8818	6821.9085	6.8009	6.8219	0
24/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	2106.8918	2115.4485	2.1069	2.1154	0
24/11/2025	IGOV On 05-February-26			Index Future	419.2680	419.8010	419.2680	419.8010	242
24/11/2025	IGOV On 07-May-26			Index Future	426.9750	427.5180	426.9750	427.5180	8
24/11/2025	IGOV On 06-August-26			Index Future	434.7440	435.2950	434.7440	435.2950	0
24/11/2025	IGOV On 05-November-26			Index Future	442.5300	443.0880	442.5300	443.0880	0
24/11/2025	IGOV On 04-February-27			Index Future	450.2430	450.8070	450.2430	450.8070	0
24/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
24/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
24/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
24/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
24/11/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
24/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
24/11/2025	R033 On 05-February-26			Bond Future	8.2942	8.3052	112.6831	112.6213	14,967
24/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11510.9500	11455.6800	11.5110	11.4557	0
24/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	37.5800	44.1600	0.0376	0.0442	0
24/11/2025	R033 On 07-May-26			Bond Future	8.3417	8.3532	109.6845	109.6217	0
24/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10678.7300	10631.3900	10.6787	10.6314	0
24/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	282.4700	297.9700	0.2825	0.2980	0
24/11/2025	R033 On 06-August-26			Bond Future	8.3960	8.4082	111.6745	111.6103	0
24/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	10007.3400	9966.2800	10.0073	9.9663	0
24/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	787.1200	810.2400	0.7871	0.8102	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	R033 On 05-November-26			Bond Future	8.4610	8.4739	108.5843	108.5187	0
24/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	5924.9900	5891.1800	5.9250	5.8912	0
24/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1617.5600	1649.3500	1.6176	1.6494	0
24/11/2025	R033 On 04-February-27			Bond Future	8.5447	8.5584	110.4457	110.3786	0
24/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3661.4300	3636.9500	3.6614	3.6370	0
24/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3146.6900	3189.3100	3.1467	3.1893	0
24/11/2025	R035 On 05-February-26			Bond Future	8.6711	8.6821	105.2487	105.1798	82,478
24/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	944.3300	932.9400	0.9443	0.9329	350
24/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1138.2200	1195.7600	1.1382	1.1958	0
24/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1755.0200	1731.0900	1.7550	1.7311	0
24/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	647.3300	692.3300	0.6473	0.6923	0
24/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3160.5500	3120.2900	3.1606	3.1203	0
24/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	291.1100	319.7800	0.2911	0.3198	350
24/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3742.2400	3696.9600	3.7422	3.6970	0
24/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	215.1800	238.8300	0.2152	0.2388	16,000
24/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	5886.7600	5829.1100	5.8868	5.8291	0
24/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	74.1400	85.4200	0.0741	0.0854	350
24/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	8824.7300	8759.5600	8.8247	8.7596	250
24/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	17.6500	21.4100	0.0177	0.0214	0
24/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10293.6600	10226.8700	10.2937	10.2269	2,000
24/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	8.8000	10.9400	0.0088	0.0109	0
24/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11524.0800	11456.4900	11.5241	11.4565	0
24/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	5.0000	6.3400	0.0050	0.0063	250
24/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	12157.6700	12089.7400	12.1577	12.0897	0
24/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	3.4800	4.4800	0.0035	0.0045	0
24/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	12941.4800	12873.1200	12.9415	12.8731	2,000
24/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	1.7900	2.3600	0.0018	0.0024	0
24/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13252.6700	13184.2000	13.2527	13.1842	0
24/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	1.3600	1.8200	0.0014	0.0018	0
24/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	14126.8900	14058.1900	14.1269	14.0582	0
24/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.6100	0.8400	0.0006	0.0008	250
24/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20307.8000	20238.8700	20.3078	20.2389	0
24/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
24/11/2025	R035 On 07-May-26			Bond Future	8.7234	8.7349	102.6560	102.5860	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
24/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	508.4600	502.1000	0.5085	0.5021	1,000
24/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3195.8200	3259.5300	3.1958	3.2595	0
24/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1886.8100	1863.9500	1.8868	1.8640	1,000
24/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1481.9700	1529.1800	1.4820	1.5292	0
24/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3636.5800	3599.5700	3.6366	3.5996	0
24/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	785.1900	818.2500	0.7852	0.8183	1,000
24/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5797.3500	5748.7800	5.7974	5.7488	250
24/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	406.1800	427.6800	0.4062	0.4277	0
24/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	5899.1000	5850.1100	5.8991	5.8501	200
24/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	394.5400	415.6200	0.3945	0.4156	0
24/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	6154.4600	6104.4400	6.1545	6.1044	350
24/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	367.2000	387.2500	0.3672	0.3873	0
24/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8368.2300	8310.8700	8.3682	8.3109	0
24/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	194.6000	207.3100	0.1946	0.2073	250
24/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8471.7500	8414.1200	8.4718	8.4141	0
24/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	189.0500	201.4900	0.1891	0.2015	200
24/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	8730.6700	8672.4100	8.7307	8.6724	0
24/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	176.0400	187.8500	0.1760	0.1879	350
24/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	10947.9100	10885.3700	10.9479	10.8854	0
24/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	97.5700	105.1000	0.0976	0.1051	250
24/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	11050.2800	10987.5900	11.0503	10.9876	0
24/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	95.0100	102.3900	0.0950	0.1024	200
24/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11305.9200	11242.8600	11.3059	11.2429	0
24/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	89.0200	96.0300	0.0890	0.0960	350
24/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	12061.4400	11996.9100	12.0614	11.9969	0
24/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	65.6800	71.2200	0.0657	0.0712	0
24/11/2025	R035 On 06-August-26			Bond Future	8.7825	8.7945	104.5189	104.4473	56
24/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	749.4700	739.2400	0.7495	0.7392	1,000
24/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3735.0800	3796.3800	3.7351	3.7964	0
24/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1847.5700	1825.6900	1.8476	1.8257	350
24/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2279.8100	2329.4600	2.2798	2.3295	0
24/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2118.5400	2094.3000	2.1185	2.0943	1,000
24/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2073.6900	2120.9800	2.0737	2.1210	0
24/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3432.6600	3398.8300	3.4327	3.3988	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1392.5300	1430.2300	1.3925	1.4302	0
24/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3772.0200	3736.1200	3.7720	3.7361	0
24/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1269.9100	1305.5400	1.2699	1.3055	350
24/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3814.9200	3778.7600	3.8149	3.7788	250
24/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1255.2700	1290.6400	1.2553	1.2906	0
24/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4563.5400	4523.2500	4.5635	4.5233	0
24/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	1032.2400	1063.4800	1.0322	1.0635	1,000
24/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5669.0200	5623.6000	5.6690	5.6236	0
24/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	787.2600	813.3700	0.7873	0.8134	200
24/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	6047.3800	6000.4200	6.0474	6.0004	0
24/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	720.9300	745.5000	0.7209	0.7455	350
24/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	6094.7400	6047.5900	6.0947	6.0476	0
24/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	712.8900	737.2700	0.7129	0.7373	250
24/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	8066.3600	8012.4300	8.0664	8.0124	0
24/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	449.0900	466.6900	0.4491	0.4667	200
24/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8505.5500	8450.4000	8.5056	8.4504	0
24/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	406.8100	423.1900	0.4068	0.4232	250
24/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12574.3200	12509.9900	12.5743	12.5100	0
24/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	136.2200	143.4200	0.1362	0.1434	0
24/11/2025	R035 On 05-November-26			Bond Future	8.8532	8.8658	101.8443	101.7713	0
24/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2288.7400	2263.5400	2.2887	2.2635	200
24/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2597.7400	2645.5400	2.5977	2.6455	0
24/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4144.1500	4106.9200	4.1442	4.1069	0
24/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1594.8300	1630.6000	1.5948	1.6306	200
24/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6293.8700	6246.9000	6.2939	6.2469	0
24/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	990.8100	1016.8400	0.9908	1.0168	200
24/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7329.8000	7279.0900	7.3298	7.2791	0
24/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	793.9500	816.2400	0.7940	0.8162	0
24/11/2025	R035 On 04-February-27			Bond Future	8.9406	8.9539	103.5914	103.5168	0
24/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	2910.7700	2879.8600	2.9108	2.8799	0
24/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2464.2500	2507.9500	2.4643	2.5080	0
24/11/2025	R038 On 05-February-26			Bond Future	9.1986	9.2046	116.0546	116.0080	3,763
24/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	15771.9200	15725.9900	15.7719	15.7260	0
24/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	2.5600	3.2800	0.0026	0.0033	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	R038 On 07-May-26			Bond Future	9.2657	9.2719	112.6759	112.6285	2,395
24/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	14911.2700	14869.8500	14.9113	14.8699	0
24/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	84.5900	90.5400	0.0846	0.0905	0
24/11/2025	R038 On 06-August-26			Bond Future	9.3386	9.3450	114.7201	114.6717	0
24/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16527.4500	16485.9900	16.5275	16.4860	0
24/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	164.2300	171.2300	0.1642	0.1712	0
24/11/2025	R038 On 05-November-26			Bond Future	9.4190	9.4257	111.2419	111.1923	0
24/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	9901.5100	9870.3200	9.9015	9.8703	0
24/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	865.5000	883.9100	0.8655	0.8839	0
24/11/2025	R038 On 04-February-27			Bond Future	9.5132	9.5203	113.1484	113.0976	0
24/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	4033.6500	4018.8000	4.0337	4.0188	0
24/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3410.5700	3446.5300	3.4106	3.4465	0
24/11/2025	R053 On 05-February-26			Bond Future	9.5154	9.5212	124.6122	124.5461	27,617
24/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	19295.4700	19233.0800	19.2955	19.2331	0
24/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	17.0900	20.7300	0.0171	0.0207	0
24/11/2025	R053 On 07-May-26			Bond Future	9.5729	9.5789	121.0116	120.9446	12,035
24/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	20402.6500	20346.3300	20.4027	20.3463	0
24/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	166.2100	176.9300	0.1662	0.1769	0
24/11/2025	R053 On 06-August-26			Bond Future	9.6342	9.6404	123.2071	123.1386	0
24/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	24291.8100	24231.9000	24.2918	24.2319	0
24/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	195.9900	204.6200	0.1960	0.2046	0
24/11/2025	R053 On 05-November-26			Bond Future	9.7002	9.7066	119.4990	119.4290	0
24/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	16051.9900	16008.8800	16.0520	16.0089	0
24/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1328.7500	1355.5800	1.3288	1.3556	0
24/11/2025	R053 On 04-February-27			Bond Future	9.7754	9.7821	121.5471	121.4755	0
24/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	6659.8000	6636.1400	6.6598	6.6361	0
24/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4385.9600	4433.9200	4.3860	4.4339	0
24/11/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
24/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	70.4700	71.9100	0.0705	0.0719	0
24/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	70.4700	71.9100	0.0705	0.0719	0
24/11/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
24/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	105.7100	106.6700	0.1057	0.1067	0
24/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	105.7100	106.6700	0.1057	0.1067	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
24/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	89.8900	90.4200	0.0899	0.0904	0
24/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	89.8900	90.4200	0.0899	0.0904	0
24/11/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
24/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	51.8600	52.0800	0.0519	0.0521	0
24/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	51.8600	52.0800	0.0519	0.0521	0
24/11/2025	R202 On 05-February-26			Bond Future	287.7533	287.7862	287.7533	287.7862	565
24/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	9933.3000	9966.2000	9.9333	9.9662	0
24/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R202 On 07-May-26			Bond Future	293.0427	293.0766	293.0427	293.0766	460
24/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	15492.6500	15526.5700	15.4927	15.5266	0
24/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R202 On 06-August-26			Bond Future	293.0102	293.0439	293.0102	293.0439	0
24/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	14150.2200	14183.9000	14.1502	14.1839	0
24/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R202 On 05-November-26			Bond Future	298.1962	298.2294	298.1962	298.2294	0
24/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	17736.1700	17769.3600	17.7362	17.7694	0
24/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R202 On 04-February-27			Bond Future	297.8832	297.9154	297.8832	297.9154	0
24/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	3153.2300	3185.4000	3.1532	3.1854	0
24/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R209 On 05-February-26			Bond Future	8.9302	8.9360	84.6391	84.6052	36,991
24/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10632.8900	10600.3100	10.6329	10.6003	0
24/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	5.6200	6.9400	0.0056	0.0069	0
24/11/2025	R209 On 07-May-26			Bond Future	8.9867	8.9928	83.0234	82.9890	6,358
24/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	10933.0500	10903.8700	10.9331	10.9039	0
24/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	79.5000	84.7500	0.0795	0.0848	0
24/11/2025	R209 On 06-August-26			Bond Future	9.0489	9.0552	84.5298	84.4946	2,732
24/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	11998.0700	11968.3900	11.9981	11.9684	0
24/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	134.7500	140.3100	0.1348	0.1403	0
24/11/2025	R209 On 05-November-26			Bond Future	9.1183	9.1248	82.8560	82.8200	0
24/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	7069.8800	7049.3400	7.0699	7.0493	0
24/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	800.9200	816.4100	0.8009	0.8164	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	R209 On 04-February-27			Bond Future	9.2011	9.2080	84.2773	84.2404	0
24/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2848.1000	2837.1500	2.8481	2.8372	0
24/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2425.8100	2451.8000	2.4258	2.4518	0
24/11/2025	R210 On 05-February-26			Bond Future	258.5384	259.0289	258.5384	259.0289	289
24/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5438.4200	5928.9300	5.4384	5.9289	0
24/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R210 On 07-May-26			Bond Future	259.8130	260.3127	259.8130	260.3127	918
24/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4413.0100	4912.6600	4.4130	4.9127	0
24/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R210 On 06-August-26			Bond Future	264.5898	265.0982	264.5898	265.0982	0
24/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	4749.8200	5258.2100	4.7498	5.2582	0
24/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R210 On 05-November-26			Bond Future	265.7396	266.2560	265.7396	266.2560	0
24/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12409.5600	12926.0300	12.4096	12.9260	0
24/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R210 On 04-February-27			Bond Future	270.3649	270.8895	270.3649	270.8895	0
24/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4334.8800	4859.4800	4.3349	4.8595	0
24/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R213 On 05-February-26			Bond Future	7.8976	7.9139	99.4668	99.4015	16,588
24/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7599.1900	7534.7100	7.5992	7.5347	0
24/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	2.6000	3.4100	0.0026	0.0034	0
24/11/2025	R213 On 07-May-26			Bond Future	7.9293	7.9466	97.7204	97.6540	64,746
24/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6926.2800	6864.8500	6.9263	6.8649	0
24/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	50.6600	55.5900	0.0507	0.0556	0
24/11/2025	R213 On 06-August-26			Bond Future	7.9688	7.9872	99.4937	99.4260	0
24/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6228.4100	6169.6000	6.2284	6.1696	0
24/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	150.8600	159.7800	0.1509	0.1598	0
24/11/2025	R213 On 05-November-26			Bond Future	8.0264	8.0462	97.6825	97.6133	0
24/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3157.8400	3112.8200	3.1578	3.1128	0
24/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	664.7400	688.9000	0.6647	0.6889	0
24/11/2025	R213 On 04-February-27			Bond Future	8.1092	8.1305	99.3591	99.2884	0
24/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1593.9300	1562.8300	1.5939	1.5628	0
24/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1491.7500	1531.3400	1.4918	1.5313	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	R214 On 05-February-26			Bond Future	9.4706	9.4764	79.3463	79.3076	10,264
24/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	10583.5500	10547.4100	10.5836	10.5474	0
24/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	12.3800	14.9100	0.0124	0.0149	0
24/11/2025	R214 On 07-May-26			Bond Future	9.5305	9.5365	77.4885	77.4492	31,017
24/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	11661.1700	11629.0400	11.6612	11.6290	0
24/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	116.1000	123.2700	0.1161	0.1233	0
24/11/2025	R214 On 06-August-26			Bond Future	9.5956	9.6019	78.8946	78.8544	0
24/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	13430.5400	13396.9100	13.4305	13.3969	0
24/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	161.7400	168.2900	0.1617	0.1683	0
24/11/2025	R214 On 05-November-26			Bond Future	9.6684	9.6749	76.9768	76.9358	0
24/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	8525.1100	8501.4000	8.5251	8.5014	0
24/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	899.3700	916.6800	0.8994	0.9167	0
24/11/2025	R214 On 04-February-27			Bond Future	9.7530	9.7597	78.2974	78.2554	0
24/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3619.6200	3606.6100	3.6196	3.6066	0
24/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2713.6700	2742.6500	2.7137	2.7427	0
24/11/2025	R248 On 05-February-26			Bond Future	9.6510	9.6569	95.7632	95.7133	235,693
24/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	27.2100	29.6900	0.0272	0.0297	1,940
24/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	6757.0900	6809.4100	6.7571	6.8094	0
24/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	614.6400	625.2300	0.6146	0.6252	1,940
24/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	2779.7800	2840.2100	2.7798	2.8402	0
24/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	933.1100	943.1500	0.9331	0.9432	0
24/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	2225.8800	2285.7600	2.2259	2.2858	0
24/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	1564.1700	1570.9000	1.5642	1.5709	12,500
24/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1572.6300	1629.2000	1.5726	1.6292	0
24/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	2928.7200	2925.1000	2.9287	2.9251	0
24/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	859.3800	905.6000	0.8594	0.9056	1,940
24/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	3552.2300	3543.8300	3.5522	3.5438	0
24/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	673.0700	714.5100	0.6731	0.7145	0
24/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	6815.4200	6787.0000	6.8154	6.7870	0
24/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	210.3700	231.7900	0.2104	0.2318	0
24/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	13478.6700	13433.1900	13.4787	13.4332	0
24/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	23.0400	27.4000	0.0230	0.0274	0
24/11/2025	R248 On 07-May-26			Bond Future	9.7116	9.7177	93.0619	93.0112	43,364
24/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	14736.2900	14695.0600	14.7363	14.6951	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	154.7000	164.1500	0.1547	0.1642	0
24/11/2025	R248 On 06-August-26			Bond Future	9.7772	9.7834	94.7505	94.6987	0
24/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	18063.3900	18018.6000	18.0634	18.0186	0
24/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	162.1200	169.1000	0.1621	0.1691	0
24/11/2025	R248 On 05-November-26			Bond Future	9.8494	9.8559	91.9686	91.9157	0
24/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	11754.1200	11721.5800	11.7541	11.7216	0
24/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	1010.2600	1030.6800	1.0103	1.0307	0
24/11/2025	R248 On 04-February-27			Bond Future	9.9327	9.9394	93.5458	93.4917	0
24/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	4958.2300	4941.4400	4.9582	4.9414	0
24/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3552.6000	3589.9800	3.5526	3.5900	0
24/11/2025	R2R9 On 05-February-26			Bond Future	9.3649	9.3708	107.3959	107.3501	0
24/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94405.3900	94359.5900	94.4054	94.3596	0
24/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R2R9 On 07-May-26			Bond Future	9.4336	9.4398	104.3654	104.3189	0
24/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93515.7300	93469.1500	93.5157	93.4692	0
24/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R2R9 On 06-August-26			Bond Future	9.5080	9.5145	106.2588	106.2113	0
24/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	93139.3200	93091.8000	93.1393	93.0918	0
24/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R2R9 On 05-November-26			Bond Future	9.5894	9.5961	103.1370	103.0884	0
24/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	92166.8900	92118.3100	92.1669	92.1183	0
24/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R2R9 On 04-February-27			Bond Future	9.6839	9.6909	104.9047	104.8548	0
24/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4301.3700	4284.3300	4.3014	4.2843	0
24/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2849.1900	2882.0400	2.8492	2.8820	0
24/11/2025	R4R2 On 05-February-26			Bond Future	9.5650	9.5710	108.2340	108.1839	1,125
24/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	94958.7600	94908.6000	94.9588	94.9086	0
24/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R4R2 On 07-May-26			Bond Future	9.6342	9.6403	105.0927	105.0417	0
24/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	94003.5800	93952.6100	94.0036	93.9526	0
24/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R4R2 On 06-August-26			Bond Future	9.7085	9.7148	106.9993	106.9472	0
24/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	93582.0400	93529.9300	93.5820	93.5299	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R4R2 On 05-November-26			Bond Future	9.7889	9.7955	103.7643	103.7111	0
24/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	92541.7300	92488.4700	92.5417	92.4885	0
24/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/11/2025	R4R2 On 04-February-27			Bond Future	9.8811	9.8880	105.5426	105.4881	0
24/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	4917.8200	4898.3500	4.9178	4.8984	0
24/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2983.6000	3018.6400	2.9836	3.0186	0
24/11/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/11/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0