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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
25/11/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	2029 On 05-February-26			Bond Future	144.8747	144.8679	144.8747	144.8679	1,850
25/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4764.6500	4757.9200	4.7647	4.7579	0
25/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2029 On 07-May-26			Bond Future	146.0780	146.0708	146.0780	146.0708	2,542
25/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4258.0000	4250.8000	4.2580	4.2508	0
25/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2029 On 06-August-26			Bond Future	148.7641	148.7565	148.7641	148.7565	0
25/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4664.1400	4656.5300	4.6641	4.6565	0
25/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2029 On 05-November-26			Bond Future	149.9161	149.9064	149.9161	149.9064	0
25/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2356.0800	2346.4300	2.3561	2.3464	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2029 On 04-February-27			Bond Future	152.5267	152.5163	152.5267	152.5163	0
25/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2806.6700	2796.3200	2.8067	2.7963	0
25/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2030 On 05-February-26			Bond Future	7.6077	7.6346	101.5405	101.4492	163,149
25/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	6163.9300	6073.1100	6.1639	6.0731	0
25/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	2.2800	2.7700	0.0023	0.0028	0
25/11/2025	2030 On 07-May-26			Bond Future	7.6332	7.6621	103.3826	103.2897	5,220
25/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	202.8100	185.2200	0.2028	0.1852	1,000
25/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1573.4000	1648.6900	1.5734	1.6487	0
25/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	916.0900	867.9500	0.9161	0.8680	1,000
25/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	669.7000	714.4400	0.6697	0.7144	0
25/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1381.7900	1322.6200	1.3818	1.3226	0
25/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	465.6000	499.3100	0.4656	0.4993	1,000
25/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5495.4600	5406.5000	5.4955	5.4065	0
25/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	40.3600	44.2800	0.0404	0.0443	0
25/11/2025	2030 On 06-August-26			Bond Future	7.6684	7.6999	101.2494	101.1546	338
25/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	307.5600	285.5300	0.3076	0.2855	1,000
25/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1700.7900	1773.5200	1.7008	1.7735	0
25/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	1017.9200	970.7400	1.0179	0.9707	1,000
25/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	892.6700	940.2500	0.8927	0.9403	0
25/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1747.5100	1686.0700	1.7475	1.6861	0
25/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	575.8000	609.1200	0.5758	0.6091	1,000
25/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4685.9100	4600.7000	4.6859	4.6007	0
25/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	140.2300	149.7800	0.1402	0.1498	0
25/11/2025	2030 On 05-November-26			Bond Future	7.7085	7.7427	103.0169	102.9202	0
25/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2444.0000	2375.5500	2.4440	2.3756	0
25/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	542.5100	570.7200	0.5425	0.5707	0
25/11/2025	2030 On 04-February-27			Bond Future	7.7767	7.8143	100.7785	100.6799	0
25/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1242.4700	1193.0600	1.2425	1.1931	0
25/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1128.9300	1178.1900	1.1289	1.1782	0
25/11/2025	2031 On 05-February-26			Bond Future	112.6009	112.6138	112.6009	112.6138	1,015
25/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	954.5100	966.7700	0.9545	0.9668	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	113.5800	112.9700	0.1136	0.1130	0
25/11/2025	2031 On 07-May-26			Bond Future	114.6708	114.6840	114.6708	114.6840	736
25/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1089.1200	1100.1500	1.0891	1.1002	0
25/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	258.3300	256.1200	0.2583	0.2561	0
25/11/2025	2031 On 06-August-26			Bond Future	114.3563	114.3674	114.3563	114.3674	680
25/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1012.6600	1020.9600	1.0127	1.0210	0
25/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	466.4100	463.5400	0.4664	0.4635	0
25/11/2025	2031 On 05-November-26			Bond Future	116.3795	116.3907	116.3795	116.3907	0
25/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	4893.1600	4904.2600	4.8932	4.9043	0
25/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	3.6200	3.6000	0.0036	0.0036	0
25/11/2025	2031 On 04-February-27			Bond Future	115.9491	115.9562	115.9491	115.9562	0
25/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	749.7900	754.0400	0.7498	0.7540	0
25/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	980.6600	977.8200	0.9807	0.9778	0
25/11/2025	2032 On 05-February-26			Bond Future	8.1094	8.1360	103.6675	103.5402	126,512
25/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	9239.9400	9113.2300	9.2399	9.1132	0
25/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	2.9000	3.5000	0.0029	0.0035	0
25/11/2025	2032 On 07-May-26			Bond Future	8.1509	8.1789	101.3885	101.2590	37,710
25/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8736.4100	8611.5300	8.7364	8.6115	0
25/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	51.4000	56.0600	0.0514	0.0561	0
25/11/2025	2032 On 06-August-26			Bond Future	8.1995	8.2293	103.2283	103.0962	0
25/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	8259.5900	8137.1100	8.2596	8.1371	0
25/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	148.7300	158.3100	0.1487	0.1583	0
25/11/2025	2032 On 05-November-26			Bond Future	8.2597	8.2912	100.8731	100.7385	0
25/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4444.1900	4342.3000	4.4442	4.3423	0
25/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	681.6400	714.3900	0.6816	0.7144	0
25/11/2025	2032 On 04-February-27			Bond Future	8.3404	8.3739	102.6034	102.4661	0
25/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	2235.1800	2161.8000	2.2352	2.1618	0
25/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1664.4500	1728.3600	1.6645	1.7284	0
25/11/2025	2033 On 05-February-26			Bond Future	139.8916	139.6300	139.8916	139.6300	2,698
25/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	7011.5600	6749.9800	7.0116	6.7500	0
25/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2033 On 07-May-26			Bond Future	140.9007	140.6343	140.9007	140.6343	11,412
25/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	5740.7100	5474.2800	5.7407	5.4743	0

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25/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2033 On 06-August-26			Bond Future	143.4917	143.2201	143.4917	143.2201	0
25/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	9241.6800	8970.1300	9.2417	8.9701	0
25/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2033 On 05-November-26			Bond Future	144.4469	144.1687	144.4469	144.1687	0
25/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	7186.9100	6908.6600	7.1869	6.9087	0
25/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2033 On 04-February-27			Bond Future	146.9623	146.6787	146.9623	146.6787	0
25/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	4252.3400	3968.7200	4.2523	3.9687	0
25/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2037 On 05-February-26			Bond Future	9.0777	9.1042	96.2684	96.0918	144,472
25/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	4003.7500	3860.3200	4.0038	3.8603	0
25/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	284.9800	318.1800	0.2850	0.3182	11,500
25/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6597.8100	6433.8600	6.5978	6.4339	0
25/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	90.8000	103.4800	0.0908	0.1035	11,500
25/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	9783.8100	9610.9400	9.7838	9.6109	0
25/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	22.7600	26.5200	0.0228	0.0265	0
25/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	11199.2300	11024.8100	11.1992	11.0248	1,970
25/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	12.6200	14.8300	0.0126	0.0148	0
25/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	12859.2400	12683.5000	12.8592	12.6835	0
25/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	4.4800	5.3700	0.0045	0.0054	0
25/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13728.2000	13552.0600	13.7282	13.5521	0
25/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	2.2600	2.7500	0.0023	0.0028	0
25/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	13943.6600	13767.4400	13.9437	13.7674	1,030
25/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	1.9000	2.3100	0.0019	0.0023	0
25/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	16368.3200	16191.7500	16.3683	16.1918	0
25/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.2200	0.2800	0.0002	0.0003	0
25/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18447.2300	18270.6000	18.4472	18.2706	0
25/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	1,970
25/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20690.3300	20513.7000	20.6903	20.5137	0
25/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
25/11/2025	2037 On 07-May-26			Bond Future	9.1426	9.1701	98.0149	97.8352	87,488
25/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1280.1200	1210.8800	1.2801	1.2109	1,500
25/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2220.0300	2330.5000	2.2200	2.3305	0

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25/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3274.7700	3158.2800	3.2748	3.1583	1,500
25/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1035.8100	1099.0300	1.0358	1.0990	0
25/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	6208.7000	6060.0400	6.2087	6.0600	0
25/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	446.7400	477.7900	0.4467	0.4778	1,500
25/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	11043.4600	10874.1900	11.0435	10.8742	142
25/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	132.4900	142.9300	0.1325	0.1429	0
25/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	13011.6100	12838.4200	13.0116	12.8384	0
25/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	78.6000	85.1200	0.0786	0.0851	0
25/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18472.6100	18293.5300	18.4726	18.2935	0
25/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	5.3600	5.9900	0.0054	0.0060	142
25/11/2025	2037 On 06-August-26			Bond Future	9.2151	9.2437	95.5336	95.3504	2,539
25/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	5922.6300	5785.3000	5.9226	5.7853	2,541
25/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	941.7800	987.6000	0.9418	0.9876	0
25/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9383.4800	9224.8200	9.3835	9.2248	0
25/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	465.0400	489.5300	0.4650	0.4895	2,541
25/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12454.8400	12285.8300	12.4548	12.2858	0
25/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	253.7000	267.8400	0.2537	0.2678	2,541
25/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14474.8100	14299.7100	14.4748	14.2997	0
25/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	128.1600	136.2100	0.1282	0.1362	0
25/11/2025	2037 On 05-November-26			Bond Future	9.2881	9.3179	97.2009	97.0144	0
25/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3417.8100	3315.7200	3.4178	3.3157	4,490
25/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2345.2700	2429.7600	2.3453	2.4298	0
25/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	6860.9600	6721.7100	6.8610	6.7217	0
25/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1177.2200	1224.5500	1.1772	1.2246	4,490
25/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8742.3100	8590.8600	8.7423	8.5909	0
25/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	838.9800	874.1100	0.8390	0.8741	0
25/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9771.7600	9615.1700	9.7718	9.6152	0
25/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	704.1300	734.1200	0.7041	0.7341	4,490
25/11/2025	2037 On 04-February-27			Bond Future	9.3756	9.4066	94.6118	94.4216	0
25/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3485.4200	3383.5800	3.4854	3.3836	0
25/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2663.8100	2752.1200	2.6638	2.7521	0
25/11/2025	2038 On 05-February-26			Bond Future	151.5942	151.2203	151.5942	151.2203	2,762
25/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	8394.2100	8020.3300	8.3942	8.0203	0
25/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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25/11/2025	2038 On 07-May-26			Bond Future	154.3808	154.0003	154.3808	154.0003	440
25/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	9850.7900	9470.2500	9.8508	9.4703	0
25/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2038 On 06-August-26			Bond Future	155.0197	154.6299	155.0197	154.6299	0
25/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	10299.6500	9909.9200	10.2997	9.9099	0
25/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2038 On 05-November-26			Bond Future	157.7634	157.3663	157.7634	157.3663	0
25/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	11453.3800	11056.3400	11.4534	11.0563	0
25/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2038 On 04-February-27			Bond Future	158.2806	157.8727	158.2806	157.8727	0
25/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	4450.5600	4042.6600	4.4506	4.0427	0
25/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2040 On 05-February-26			Bond Future	9.4674	9.4733	96.6621	96.6178	78,725
25/11/2025	2040 On 05-February-26	9.05	Call	Bond Future	204.2400	202.4700	0.2042	0.2025	13,500
25/11/2025	2040 On 05-February-26	9.05	Put	Bond Future	3393.5300	3436.0200	3.3935	3.4360	0
25/11/2025	2040 On 05-February-26	9.20	Call	Bond Future	450.1500	445.5200	0.4502	0.4455	14,000
25/11/2025	2040 On 05-February-26	9.20	Put	Bond Future	2476.1600	2515.7900	2.4762	2.5158	0
25/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	2983.4400	2958.2000	2.9834	2.9582	14,000
25/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	545.4900	564.5100	0.5455	0.5645	13,500
25/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	5700.9700	5665.3100	5.7010	5.6653	0
25/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	172.3700	180.9700	0.1724	0.1810	14,000
25/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	6408.4300	6371.1500	6.4084	6.3712	680
25/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	130.1900	137.1700	0.1302	0.1372	0
25/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	8976.6100	8935.5200	8.9766	8.9355	0
25/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	47.0400	50.2100	0.0470	0.0502	8,180
25/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	11486.0600	11443.2300	11.4861	11.4432	0
25/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	17.8000	19.2300	0.0178	0.0192	680
25/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	13550.0100	13506.5000	13.5500	13.5065	0
25/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	8.3100	9.0600	0.0083	0.0091	0
25/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	15485.3600	15441.3500	15.4854	15.4414	475
25/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	2.1800	2.4300	0.0022	0.0024	0
25/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	23055.3900	23011.1300	23.0554	23.0111	0
25/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
25/11/2025	2040 On 07-May-26			Bond Future	9.5379	9.5441	98.4157	98.3707	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	8423.5500	8387.8600	8.4236	8.3879	1,460
25/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	403.3400	412.6700	0.4033	0.4127	0
25/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	10913.9300	10875.0200	10.9139	10.8750	0
25/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	233.2300	239.3400	0.2332	0.2393	0
25/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	14093.4900	14051.7000	14.0935	14.0517	0
25/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	103.8600	107.0900	0.1039	0.1071	0
25/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	14374.3800	14332.3300	14.3744	14.3323	0
25/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	93.3700	96.3400	0.0934	0.0963	1,460
25/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	16100.7200	16057.4100	16.1007	16.0574	0
25/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	47.0200	48.7300	0.0470	0.0487	0
25/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	17142.2500	17098.4200	17.1423	17.0984	0
25/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	30.2100	31.4000	0.0302	0.0314	1,460
25/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	18808.5300	18764.1400	18.8085	18.7641	0
25/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	14.1700	14.8000	0.0142	0.0148	0
25/11/2025	2040 On 06-August-26			Bond Future	9.6158	9.6221	95.6910	95.6451	7,265
25/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	16391.5800	16348.6100	16.3916	16.3486	0
25/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	134.4000	137.3900	0.1344	0.1374	0
25/11/2025	2040 On 05-November-26			Bond Future	9.6934	9.7000	97.3610	97.3140	0
25/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	3997.0300	3973.7700	3.9970	3.9738	2,300
25/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2476.8400	2500.6300	2.4768	2.5006	0
25/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	7840.3200	7807.7400	7.8403	7.8077	0
25/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1252.7600	1267.2300	1.2528	1.2672	2,300
25/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	9933.6200	9897.7600	9.9336	9.8978	0
25/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	898.1900	909.3800	0.8982	0.9094	0
25/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11069.0000	11031.7000	11.0690	11.0317	0
25/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	756.0400	765.7900	0.7560	0.7658	2,300
25/11/2025	2040 On 04-February-27			Bond Future	9.7843	9.7912	94.5238	94.4756	0
25/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4114.7000	4091.6800	4.1147	4.0917	0
25/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	3107.2600	3132.4400	3.1073	3.1324	0
25/11/2025	2043 On 05-February-26			Bond Future	117.7760	116.9678	117.7760	116.9678	0
25/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	8116.3775	7309.1112	8.1164	7.3091	0
25/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	0.3975	1.3212	0.0004	0.0013	0
25/11/2025	2043 On 07-May-26			Bond Future	119.9410	119.1179	119.9410	119.1179	0
25/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	8265.9960	7461.6617	8.2660	7.4617	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	24.9560	43.7317	0.0250	0.0437	0
25/11/2025	2043 On 06-August-26			Bond Future	119.2922	118.4513	119.2922	118.4513	0
25/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	8505.6755	7709.6220	8.5057	7.7096	0
25/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	93.5055	138.3120	0.0935	0.1383	0
25/11/2025	2043 On 05-November-26			Bond Future	121.4025	120.5465	121.4025	120.5465	0
25/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	8748.6193	7960.9791	8.7486	7.9610	0
25/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	186.0893	254.5091	0.1861	0.2545	0
25/11/2025	2043 On 04-February-27			Bond Future	120.6221	119.7462	120.6221	119.7462	0
25/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	4456.0795	3882.9806	4.4561	3.8830	0
25/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	1464.0195	1766.8106	1.4640	1.7668	0
25/11/2025	2044 On 05-February-26			Bond Future	9.6765	9.6773	92.4136	92.4074	62,383
25/11/2025	2044 On 05-February-26	10.00	Call	Bond Future	3201.4800	3206.4400	3.2015	3.2064	0
25/11/2025	2044 On 05-February-26	10.00	Put	Bond Future	688.1100	699.2600	0.6881	0.6993	0
25/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	3623.0600	3627.2700	3.6231	3.6273	9,000
25/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	579.6900	590.0900	0.5797	0.5901	0
25/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9052.3600	9049.3500	9.0524	9.0494	9,000
25/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	77.9500	81.1300	0.0780	0.0811	0
25/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	11327.2900	11322.8800	11.3273	11.3229	0
25/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	35.1100	36.8900	0.0351	0.0369	4,500
25/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	12593.9900	12589.0900	12.5940	12.5891	0
25/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	22.8600	24.1500	0.0229	0.0242	9,000
25/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	12906.4400	12901.4300	12.9064	12.9014	0
25/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	20.5900	21.7700	0.0206	0.0218	4,500
25/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	13277.5000	13272.3100	13.2775	13.2723	0
25/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	16.5800	17.5800	0.0166	0.0176	0
25/11/2025	2044 On 07-May-26		Call	Bond Future	593.2400	597.0700	0.5932	0.5971	0
25/11/2025	2044 On 07-May-26			Bond Future	9.7458	9.7466	94.0902	94.0839	64,878
25/11/2025	2044 On 07-May-26		Put	Bond Future	6503.0800	6513.1700	6.5031	6.5132	0
25/11/2025	2044 On 07-May-26	10.00	Call	Bond Future	3453.1000	3455.8800	3.4531	3.4559	0
25/11/2025	2044 On 07-May-26	10.00	Put	Bond Future	1495.6700	1504.7100	1.4957	1.5047	15,000
25/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	14275.2400	14271.4300	14.2752	14.2714	0
25/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	136.8300	139.2800	0.1368	0.1393	0
25/11/2025	2044 On 06-August-26			Bond Future	9.8216	9.8225	91.4123	91.4058	7,681
25/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	17229.6000	17224.9100	17.2296	17.2249	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	146.9000	148.6900	0.1469	0.1487	0
25/11/2025	2044 On 05-November-26			Bond Future	9.8967	9.8976	93.0075	93.0007	0
25/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	11030.6800	11028.8900	11.0307	11.0289	0
25/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	996.2000	1001.2500	0.9962	1.0013	0
25/11/2025	2044 On 04-February-27			Bond Future	9.9835	9.9845	90.2208	90.2134	0
25/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	4603.5000	4603.5800	4.6035	4.6036	0
25/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	3151.6200	3159.0300	3.1516	3.1590	0
25/11/2025	2046 On 05-February-26			Bond Future	133.0696	133.0830	133.0696	133.0830	12,410
25/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	11419.5800	11433.0000	11.4196	11.4330	0
25/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2046 On 07-May-26			Bond Future	133.2220	133.2351	133.2220	133.2351	5,789
25/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	8271.9800	8285.0600	8.2720	8.2851	0
25/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2046 On 06-August-26			Bond Future	135.6716	135.6847	135.6716	135.6847	0
25/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	13291.6100	13304.6700	13.2916	13.3047	0
25/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2046 On 05-November-26			Bond Future	135.7444	135.7550	135.7444	135.7550	0
25/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	10264.4400	10275.0000	10.2644	10.2750	0
25/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2046 On 04-February-27			Bond Future	138.1069	138.1171	138.1069	138.1171	0
25/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	7016.8900	7027.1100	7.0169	7.0271	0
25/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2050 On 05-February-26			Bond Future	132.7417	133.2048	132.7417	133.2048	11,798
25/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	9921.7000	10384.7700	9.9217	10.3848	0
25/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2050 On 07-May-26			Bond Future	135.1819	135.6534	135.1819	135.6534	4,988
25/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	11111.8500	11583.4300	11.1119	11.5834	0
25/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2050 On 06-August-26			Bond Future	135.2169	135.6951	135.2169	135.6951	0
25/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	11946.8900	12425.0600	11.9469	12.4251	0
25/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2050 On 05-November-26			Bond Future	137.6101	138.0964	137.6101	138.0964	0
25/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	13770.0800	14256.3500	13.7701	14.2564	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	2050 On 04-February-27			Bond Future	137.5207	138.0115	137.5207	138.0115	0
25/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	5130.7200	5621.5000	5.1307	5.6215	0
25/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	AL37 On 05-February-26			Index Future	1252.4860	1251.1650	1252.4860	1,251.1650	0
25/11/2025	AL37 On 07-May-26			Index Future	1275.2030	1273.8590	1275.2030	1,273.8590	0
25/11/2025	AL37 On 06-August-26			Index Future	1298.1100	1296.7400	1298.1100	1,296.7400	0
25/11/2025	AL37 On 05-November-26			Index Future	1321.0690	1319.6710	1321.0690	1,319.6710	0
25/11/2025	AL37 On 04-February-27			Index Future	1343.8130	1342.3870	1343.8130	1,342.3870	0
25/11/2025	AL7T On 05-February-26			Index Future	1590.9240	1588.3180	1590.9240	1,588.3180	0
25/11/2025	AL7T On 07-May-26			Index Future	1619.7790	1617.1270	1619.7790	1,617.1270	0
25/11/2025	AL7T On 06-August-26			Index Future	1648.8770	1646.1740	1648.8770	1,646.1740	0
25/11/2025	AL7T On 05-November-26			Index Future	1678.0390	1675.2850	1678.0390	1,675.2850	0
25/11/2025	AL7T On 04-February-27			Index Future	1706.9290	1704.1220	1706.9290	1,704.1220	0
25/11/2025	ALBI On 05-February-26			Index Future	1340.6130	1339.4320	1340.6130	1,339.4320	79
25/11/2025	ALBI On 07-May-26			Index Future	1364.9290	1363.7270	1364.9290	1,363.7270	0
25/11/2025	ALBI On 06-August-26			Index Future	1389.4480	1388.2220	1389.4480	1,388.2220	0
25/11/2025	ALBI On 05-November-26			Index Future	1414.0220	1412.7710	1414.0220	1,412.7710	0
25/11/2025	ALBI On 04-February-27			Index Future	1438.3660	1437.0900	1438.3660	1,437.0900	0
25/11/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	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
25/11/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/11/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/11/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/11/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	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
25/11/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	ES33 On 05-February-26			Bond Future	9.2261	9.2530	93.7788	93.6428	0
25/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10583.3400	10447.3100	10.5833	10.4473	0
25/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	ES33 On 07-May-26			Bond Future	9.3060	9.3342	91.7088	91.5703	0
25/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	10828.2200	10689.7800	10.8282	10.6898	0
25/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	ES33 On 06-August-26			Bond Future	9.3943	9.4239	93.3946	93.2534	0
25/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11525.9300	11384.7600	11.5259	11.3848	0
25/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	ES33 On 05-November-26			Bond Future	9.4972	9.5283	91.2547	91.1108	0
25/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	5926.3000	5782.3900	5.9263	5.7824	0
25/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	ES33 On 04-February-27			Bond Future	9.6233	9.6560	92.8400	92.6933	0
25/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	343.4600	196.7200	0.3435	0.1967	0
25/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	ES42 On 05-February-26			Bond Future	9.8620	9.8680	91.5894	91.5454	0
25/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	12989.6600	12945.6300	12.9897	12.9456	0
25/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	ES42 On 07-May-26			Bond Future	9.9363	9.9425	89.0084	88.9636	0
25/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	14366.9700	14322.1400	14.3670	14.3221	0
25/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	ES42 On 06-August-26			Bond Future	10.0144	10.0209	90.6441	90.5983	0
25/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16169.7400	16124.0000	16.1697	16.1240	0
25/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	ES42 On 05-November-26			Bond Future	10.0992	10.1059	87.9839	87.9370	0
25/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10019.0700	9972.2300	10.0191	9.9722	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	ES42 On 04-February-27			Bond Future	10.1953	10.2023	89.5104	89.4625	0
25/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	650.4700	602.5500	0.6505	0.6026	0
25/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	GOVI On 05-February-26			GOVI	1316.0190	1314.9150	1316.0190	1,314.9150	607
25/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1660190.0000	1649150.0000	166.0190	164.9150	0
25/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	GOVI On 07-May-26			GOVI	1339.8880	1338.7650	1339.8880	1,338.7650	42
25/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1628880.0000	1617650.0000	162.8880	161.7650	0
25/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	GOVI On 06-August-26			GOVI	1363.9580	1362.8120	1363.9580	1,362.8120	0
25/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1749580.0000	1738120.0000	174.9580	173.8120	0
25/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	GOVI On 05-November-26			GOVI	1388.0810	1386.9120	1388.0810	1,386.9120	0
25/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1110810.0000	1099120.0000	111.0810	109.9120	0
25/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	GOVI On 04-February-27			GOVI	1411.9790	1410.7850	1411.9790	1,410.7850	0
25/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	429790.0000	417850.0000	42.9790	41.7850	0
25/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/11/2025	I258 On 05-February-26			Bond Future	120.5379	120.5508	120.5379	120.5508	0
25/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	8896.5718	8909.8670	8.8966	8.9099	0
25/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	8.6918	9.1170	0.0087	0.0091	0
25/11/2025	I258 On 07-May-26			Bond Future	122.7537	122.7669	122.7537	122.7669	0
25/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	9165.3289	9179.8441	9.1653	9.1798	0
25/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	141.6689	142.9741	0.1417	0.1430	0
25/11/2025	I258 On 06-August-26			Bond Future	122.1566	122.1674	122.1566	122.1674	0
25/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	9574.5663	9586.9337	9.5746	9.5869	0
25/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	367.9763	369.5237	0.3680	0.3695	0
25/11/2025	I258 On 05-November-26			Bond Future	124.3177	124.3284	124.3177	124.3284	0
25/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	9991.2516	10003.3153	9.9913	10.0033	0
25/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	623.5216	624.9153	0.6235	0.6249	0
25/11/2025	I258 On 04-February-27			Bond Future	123.5881	123.5940	123.5881	123.5940	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	6792.6752	6800.8818	6.7927	6.8009	0
25/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	2104.5552	2106.8918	2.1046	2.1069	0
25/11/2025	IGOV On 05-February-26			Index Future	419.3840	419.2680	419.3840	419.2680	242
25/11/2025	IGOV On 07-May-26			Index Future	427.0920	426.9750	427.0920	426.9750	8
25/11/2025	IGOV On 06-August-26			Index Future	434.8640	434.7440	434.8640	434.7440	0
25/11/2025	IGOV On 05-November-26			Index Future	442.6530	442.5300	442.6530	442.5300	0
25/11/2025	IGOV On 04-February-27			Index Future	450.3710	450.2430	450.3710	450.2430	0
25/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/11/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
25/11/2025	R033 On 05-February-26			Bond Future	8.2728	8.2942	112.8033	112.6831	14,967
25/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11627.4300	11510.9500	11.6274	11.5110	0
25/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	33.8800	37.5800	0.0339	0.0376	0
25/11/2025	R033 On 07-May-26			Bond Future	8.3192	8.3417	109.8068	109.6845	0
25/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10788.2900	10678.7300	10.7883	10.6787	0
25/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	269.7500	282.4700	0.2698	0.2825	0
25/11/2025	R033 On 06-August-26			Bond Future	8.3723	8.3960	111.7992	111.6745	0
25/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	10109.0900	10007.3400	10.1091	10.0073	0
25/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	764.1600	787.1200	0.7642	0.7871	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2025	R033 On 05-November-26			Bond Future	8.4360	8.4610	108.7115	108.5843	0
25/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	6011.4100	5924.9900	6.0114	5.9250	0
25/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1576.8300	1617.5600	1.5768	1.6176	0
25/11/2025	R033 On 04-February-27			Bond Future	8.5183	8.5447	110.5754	110.4457	0
25/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3727.9300	3661.4300	3.7279	3.6614	0
25/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3083.4500	3146.6900	3.0835	3.1467	0
25/11/2025	R035 On 05-February-26			Bond Future	8.6445	8.6711	105.4144	105.2487	82,743
25/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	1018.0500	944.3300	1.0181	0.9443	350
25/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1046.2300	1138.2200	1.0462	1.1382	0
25/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1859.0900	1755.0200	1.8591	1.7550	0
25/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	585.6900	647.3300	0.5857	0.6473	0
25/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3293.7200	3160.5500	3.2937	3.1606	0
25/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	258.5700	291.1100	0.2586	0.2911	350
25/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3882.7300	3742.2400	3.8827	3.7422	0
25/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	189.9600	215.1800	0.1900	0.2152	16,000
25/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	6042.5100	5886.7600	6.0425	5.8868	0
25/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	64.1800	74.1400	0.0642	0.0741	350
25/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	8987.7100	8824.7300	8.9877	8.8247	250
25/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	14.9200	17.6500	0.0149	0.0177	0
25/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10457.9300	10293.6600	10.4579	10.2937	2,000
25/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	7.3600	8.8000	0.0074	0.0088	0
25/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11688.9400	11524.0800	11.6889	11.5241	0
25/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	4.1500	5.0000	0.0042	0.0050	250
25/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	12322.7700	12157.6700	12.3228	12.1577	0
25/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	2.8700	3.4800	0.0029	0.0035	0
25/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	13106.8600	12941.4800	13.1069	12.9415	2,000
25/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	1.4600	1.7900	0.0015	0.0018	0
25/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13418.1200	13252.6700	13.4181	13.2527	0
25/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	1.1000	1.3600	0.0011	0.0014	0
25/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	14292.4800	14126.8900	14.2925	14.1269	0
25/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.4900	0.6100	0.0005	0.0006	250
25/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20473.5100	20307.8000	20.4735	20.3078	0
25/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
25/11/2025	R035 On 07-May-26			Bond Future	8.6958	8.7234	102.8248	102.6560	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
25/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	546.5700	508.4600	0.5466	0.5085	1,000
25/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3065.2100	3195.8200	3.0652	3.1958	0
25/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1975.2700	1886.8100	1.9753	1.8868	1,000
25/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1401.7100	1481.9700	1.4017	1.4820	0
25/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3756.9800	3636.5800	3.7570	3.6366	0
25/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	736.8700	785.1900	0.7369	0.7852	1,000
25/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5938.7100	5797.3500	5.9387	5.7974	250
25/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	378.8200	406.1800	0.3788	0.4062	0
25/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	6041.1600	5899.1000	6.0412	5.8991	200
25/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	367.8800	394.5400	0.3679	0.3945	0
25/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	6298.1700	6154.4600	6.2982	6.1545	350
25/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	342.1900	367.2000	0.3422	0.3672	0
25/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8522.7500	8368.2300	8.5228	8.3682	0
25/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	180.4000	194.6000	0.1804	0.1946	250
25/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8626.6300	8471.7500	8.6266	8.4718	0
25/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	175.2100	189.0500	0.1752	0.1891	200
25/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	8886.4300	8730.6700	8.8864	8.7307	0
25/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	163.0800	176.0400	0.1631	0.1760	350
25/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	11109.0900	10947.9100	11.1091	10.9479	0
25/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	90.0300	97.5700	0.0900	0.0976	250
25/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	11211.6500	11050.2800	11.2117	11.0503	0
25/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	87.6600	95.0100	0.0877	0.0950	200
25/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11467.7200	11305.9200	11.4677	11.3059	0
25/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	82.1000	89.0200	0.0821	0.0890	350
25/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	12224.8400	12061.4400	12.2248	12.0614	0
25/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	60.3600	65.6800	0.0604	0.0657	0
25/11/2025	R035 On 06-August-26			Bond Future	8.7536	8.7825	104.6907	104.5189	56
25/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	793.8700	749.4700	0.7939	0.7495	1,000
25/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3607.6200	3735.0800	3.6076	3.7351	0
25/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1926.5600	1847.5700	1.9266	1.8476	350
25/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2186.9400	2279.8100	2.1869	2.2798	0
25/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2203.7800	2118.5400	2.2038	2.1185	1,000
25/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	1987.0700	2073.6900	1.9871	2.0737	0
25/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3541.2500	3432.6600	3.5413	3.4327	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1329.2600	1392.5300	1.3293	1.3925	0
25/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3885.2600	3772.0200	3.8853	3.7720	0
25/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1211.2900	1269.9100	1.2113	1.2699	350
25/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3928.7200	3814.9200	3.9287	3.8149	250
25/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1197.2100	1255.2700	1.1972	1.2553	0
25/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4686.1600	4563.5400	4.6862	4.5635	0
25/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	983.0000	1032.2400	0.9830	1.0322	1,000
25/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5801.9300	5669.0200	5.8019	5.6690	0
25/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	748.3100	787.2600	0.7483	0.7873	200
25/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	6183.2000	6047.3800	6.1832	6.0474	0
25/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	684.8900	720.9300	0.6849	0.7209	350
25/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	6230.9100	6094.7400	6.2309	6.0947	0
25/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	677.2000	712.8900	0.6772	0.7129	250
25/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	8214.4900	8066.3600	8.2145	8.0664	0
25/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	425.3600	449.0900	0.4254	0.4491	200
25/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8655.7000	8505.5500	8.6557	8.5056	0
25/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	385.1000	406.8100	0.3851	0.4068	250
25/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12737.8600	12574.3200	12.7379	12.5743	0
25/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	127.9000	136.2200	0.1279	0.1362	0
25/11/2025	R035 On 05-November-26			Bond Future	8.8230	8.8532	102.0195	101.8443	0
25/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2372.3700	2288.7400	2.3724	2.2887	200
25/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2506.2100	2597.7400	2.5062	2.5977	0
25/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4257.0500	4144.1500	4.2571	4.1442	0
25/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1532.5700	1594.8300	1.5326	1.5948	200
25/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6427.5700	6293.8700	6.4276	6.2939	0
25/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	949.3500	990.8100	0.9494	0.9908	200
25/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7470.7600	7329.8000	7.4708	7.3298	0
25/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	759.7500	793.9500	0.7598	0.7940	0
25/11/2025	R035 On 04-February-27			Bond Future	8.9090	8.9406	103.7700	103.5914	0
25/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	3004.9500	2910.7700	3.0050	2.9108	0
25/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2379.8800	2464.2500	2.3799	2.4643	0
25/11/2025	R038 On 05-February-26			Bond Future	9.1720	9.1986	116.2629	116.0546	3,763
25/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	15979.7400	15771.9200	15.9797	15.7719	0
25/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	2.0800	2.5600	0.0021	0.0026	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2025	R038 On 07-May-26			Bond Future	9.2381	9.2657	112.8879	112.6759	2,395
25/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	15116.4000	14911.2700	15.1164	14.9113	0
25/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	77.7700	84.5900	0.0778	0.0846	0
25/11/2025	R038 On 06-August-26			Bond Future	9.3099	9.3386	114.9361	114.7201	0
25/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16733.6500	16527.4500	16.7337	16.5275	0
25/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	154.4600	164.2300	0.1545	0.1642	0
25/11/2025	R038 On 05-November-26			Bond Future	9.3891	9.4190	111.4620	111.2419	0
25/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	10083.6800	9901.5100	10.0837	9.9015	0
25/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	827.5700	865.5000	0.8276	0.8655	0
25/11/2025	R038 On 04-February-27			Bond Future	9.4822	9.5132	113.3726	113.1484	0
25/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	4152.2300	4033.6500	4.1522	4.0337	0
25/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3304.9500	3410.5700	3.3050	3.4106	0
25/11/2025	R053 On 05-February-26			Bond Future	9.5147	9.5154	124.6200	124.6122	27,617
25/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	19302.2600	19295.4700	19.3023	19.2955	0
25/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	16.0500	17.0900	0.0161	0.0171	0
25/11/2025	R053 On 07-May-26			Bond Future	9.5722	9.5729	121.0195	121.0116	12,035
25/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	20407.4800	20402.6500	20.4075	20.4027	0
25/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	163.1900	166.2100	0.1632	0.1662	0
25/11/2025	R053 On 06-August-26			Bond Future	9.6335	9.6342	123.2152	123.2071	0
25/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	24297.5300	24291.8100	24.2975	24.2918	0
25/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	193.6300	195.9900	0.1936	0.1960	0
25/11/2025	R053 On 05-November-26			Bond Future	9.6994	9.7002	119.5077	119.4990	0
25/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	16053.9900	16051.9900	16.0540	16.0520	0
25/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1322.0100	1328.7500	1.3220	1.3288	0
25/11/2025	R053 On 04-February-27			Bond Future	9.7746	9.7754	121.5562	121.5471	0
25/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	6659.0500	6659.8000	6.6591	6.6598	0
25/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4376.0500	4385.9600	4.3761	4.3860	0
25/11/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
25/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	69.9900	70.4700	0.0700	0.0705	0
25/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	69.9900	70.4700	0.0700	0.0705	0
25/11/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
25/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	105.3800	105.7100	0.1054	0.1057	0
25/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	105.3800	105.7100	0.1054	0.1057	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
25/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	89.7100	89.8900	0.0897	0.0899	0
25/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	89.7100	89.8900	0.0897	0.0899	0
25/11/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
25/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	51.7800	51.8600	0.0518	0.0519	0
25/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	51.7800	51.8600	0.0518	0.0519	0
25/11/2025	R202 On 05-February-26			Bond Future	288.1198	287.7533	288.1198	287.7533	565
25/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	10299.7800	9933.3000	10.2998	9.9333	0
25/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R202 On 07-May-26			Bond Future	293.4159	293.0427	293.4159	293.0427	460
25/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	15865.8800	15492.6500	15.8659	15.4927	0
25/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R202 On 06-August-26			Bond Future	293.3942	293.0102	293.3942	293.0102	0
25/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	14534.1900	14150.2200	14.5342	14.1502	0
25/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R202 On 05-November-26			Bond Future	298.5874	298.1962	298.5874	298.1962	0
25/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	18127.4400	17736.1700	18.1274	17.7362	0
25/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R202 On 04-February-27			Bond Future	298.2898	297.8832	298.2898	297.8832	0
25/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	3559.8200	3153.2300	3.5598	3.1532	0
25/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R209 On 05-February-26			Bond Future	8.9037	8.9302	84.7928	84.6391	36,991
25/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10785.6200	10632.8900	10.7856	10.6329	0
25/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	4.7000	5.6200	0.0047	0.0056	0
25/11/2025	R209 On 07-May-26			Bond Future	8.9594	8.9867	83.1797	83.0234	6,358
25/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	11083.3400	10933.0500	11.0833	10.9331	0
25/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	73.4500	79.5000	0.0735	0.0795	0
25/11/2025	R209 On 06-August-26			Bond Future	9.0204	9.0489	84.6892	84.5298	2,732
25/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	12149.5500	11998.0700	12.1496	11.9981	0
25/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	126.8900	134.7500	0.1269	0.1348	0
25/11/2025	R209 On 05-November-26			Bond Future	9.0887	9.1183	83.0184	82.8560	0
25/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	7199.9100	7069.8800	7.1999	7.0699	0
25/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	768.6200	800.9200	0.7686	0.8009	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2025	R209 On 04-February-27			Bond Future	9.1704	9.2011	84.4427	84.2773	0
25/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2935.4200	2848.1000	2.9354	2.8481	0
25/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2347.7200	2425.8100	2.3477	2.4258	0
25/11/2025	R210 On 05-February-26			Bond Future	258.4524	258.5384	258.4524	258.5384	289
25/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5352.3800	5438.4200	5.3524	5.4384	0
25/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R210 On 07-May-26			Bond Future	259.7262	259.8130	259.7262	259.8130	918
25/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4326.2100	4413.0100	4.3262	4.4130	0
25/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R210 On 06-August-26			Bond Future	264.5019	264.5898	264.5019	264.5898	0
25/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	4661.9200	4749.8200	4.6619	4.7498	0
25/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R210 On 05-November-26			Bond Future	265.6545	265.7396	265.6545	265.7396	0
25/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12324.5300	12409.5600	12.3245	12.4096	0
25/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R210 On 04-February-27			Bond Future	270.2793	270.3649	270.2793	270.3649	0
25/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4249.2600	4334.8800	4.2493	4.3349	0
25/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R213 On 05-February-26			Bond Future	7.8708	7.8976	99.5741	99.4668	16,588
25/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7706.0300	7599.1900	7.7060	7.5992	0
25/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	2.1400	2.6000	0.0021	0.0026	0
25/11/2025	R213 On 07-May-26			Bond Future	7.9009	7.9293	97.8295	97.7204	64,746
25/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	7031.1700	6926.2800	7.0312	6.9263	0
25/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	46.3900	50.6600	0.0464	0.0507	0
25/11/2025	R213 On 06-August-26			Bond Future	7.9385	7.9688	99.6050	99.4937	0
25/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6330.4200	6228.4100	6.3304	6.2284	0
25/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	141.5400	150.8600	0.1415	0.1509	0
25/11/2025	R213 On 05-November-26			Bond Future	7.9940	8.0264	97.7960	97.6825	0
25/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3240.2500	3157.8400	3.2403	3.1578	0
25/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	633.6000	664.7400	0.6336	0.6647	0
25/11/2025	R213 On 04-February-27			Bond Future	8.0743	8.1092	99.4749	99.3591	0
25/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1652.8700	1593.9300	1.6529	1.5939	0
25/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1434.8900	1491.7500	1.4349	1.4918	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2025	R214 On 05-February-26			Bond Future	9.4647	9.4706	79.3849	79.3463	10,264
25/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	10621.2200	10583.5500	10.6212	10.5836	0
25/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	11.4200	12.3800	0.0114	0.0124	0
25/11/2025	R214 On 07-May-26			Bond Future	9.5244	9.5305	77.5278	77.4885	31,017
25/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	11697.1600	11661.1700	11.6972	11.6612	0
25/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	112.7700	116.1000	0.1128	0.1161	0
25/11/2025	R214 On 06-August-26			Bond Future	9.5894	9.5956	78.9348	78.8946	0
25/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	13467.4000	13430.5400	13.4674	13.4305	0
25/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	158.4500	161.7400	0.1585	0.1617	0
25/11/2025	R214 On 05-November-26			Bond Future	9.6619	9.6684	77.0179	76.9768	0
25/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	8555.6800	8525.1100	8.5557	8.5251	0
25/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	888.9000	899.3700	0.8889	0.8994	0
25/11/2025	R214 On 04-February-27			Bond Future	9.7462	9.7530	78.3395	78.2974	0
25/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3639.8600	3619.6200	3.6399	3.6196	0
25/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2691.8900	2713.6700	2.6919	2.7137	0
25/11/2025	R248 On 05-February-26			Bond Future	9.6502	9.6510	95.7696	95.7632	235,944
25/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	26.1700	27.2100	0.0262	0.0272	1,940
25/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	6749.6200	6757.0900	6.7496	6.7571	0
25/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	608.1400	614.6400	0.6081	0.6146	1,940
25/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	2766.8500	2779.7800	2.7669	2.7798	0
25/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	925.8500	933.1100	0.9259	0.9331	0
25/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	2212.1900	2225.8800	2.2122	2.2259	0
25/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	1556.6600	1564.1700	1.5567	1.5642	12,500
25/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1558.6900	1572.6300	1.5587	1.5726	0
25/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	2922.8500	2928.7200	2.9229	2.9287	0
25/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	847.0800	859.3800	0.8471	0.8594	1,940
25/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	3547.4100	3552.2300	3.5474	3.5522	0
25/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	661.8200	673.0700	0.6618	0.6731	0
25/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	6815.7500	6815.4200	6.8158	6.8154	0
25/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	204.2700	210.3700	0.2043	0.2104	0
25/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	13483.8500	13478.6700	13.4839	13.4787	0
25/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	21.7900	23.0400	0.0218	0.0230	0
25/11/2025	R248 On 07-May-26			Bond Future	9.7108	9.7116	93.0684	93.0619	43,364
25/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	14740.1300	14736.2900	14.7401	14.7363	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	152.0200	154.7000	0.1520	0.1547	0
25/11/2025	R248 On 06-August-26			Bond Future	9.7763	9.7772	94.7573	94.7505	0
25/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	18068.2300	18063.3900	18.0682	18.0634	0
25/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	160.1900	162.1200	0.1602	0.1621	0
25/11/2025	R248 On 05-November-26			Bond Future	9.8485	9.8494	91.9757	91.9686	0
25/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	11756.0500	11754.1200	11.7561	11.7541	0
25/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	1005.1000	1010.2600	1.0051	1.0103	0
25/11/2025	R248 On 04-February-27			Bond Future	9.9317	9.9327	93.5534	93.5458	0
25/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	4957.7900	4958.2300	4.9578	4.9582	0
25/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3544.6200	3552.6000	3.5446	3.5526	0
25/11/2025	R2R9 On 05-February-26			Bond Future	9.3383	9.3649	107.5999	107.3959	0
25/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94609.3800	94405.3900	94.6094	94.4054	0
25/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R2R9 On 07-May-26			Bond Future	9.4061	9.4336	104.5730	104.3654	0
25/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93723.2900	93515.7300	93.7233	93.5157	0
25/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R2R9 On 06-August-26			Bond Future	9.4795	9.5080	106.4704	106.2588	0
25/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	93350.8500	93139.3200	93.3509	93.1393	0
25/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R2R9 On 05-November-26			Bond Future	9.5598	9.5894	103.3525	103.1370	0
25/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	92382.4000	92166.8900	92.3824	92.1669	0
25/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R2R9 On 04-February-27			Bond Future	9.6531	9.6839	105.1242	104.9047	0
25/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4426.1800	4301.3700	4.4262	4.3014	0
25/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2754.4900	2849.1900	2.7545	2.8492	0
25/11/2025	R4R2 On 05-February-26			Bond Future	9.5591	9.5650	108.2842	108.2340	1,125
25/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	95008.9500	94958.7600	95.0090	94.9588	0
25/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R4R2 On 07-May-26			Bond Future	9.6280	9.6342	105.1437	105.0927	0
25/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	94054.5800	94003.5800	94.0546	94.0036	0
25/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R4R2 On 06-August-26			Bond Future	9.7021	9.7085	107.0514	106.9993	0
25/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	93634.1200	93582.0400	93.6341	93.5820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R4R2 On 05-November-26			Bond Future	9.7822	9.7889	103.8176	103.7643	0
25/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	92595.0400	92541.7300	92.5950	92.5417	0
25/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/11/2025	R4R2 On 04-February-27			Bond Future	9.8742	9.8811	105.5972	105.5426	0
25/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	4946.1200	4917.8200	4.9461	4.9178	0
25/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2957.3300	2983.6000	2.9573	2.9836	0
25/11/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/11/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0