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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
26/11/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	2029 On 05-February-26			Bond Future	144.8946	144.8747	144.8946	144.8747	1,850
26/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4784.5700	4764.6500	4.7846	4.7647	0
26/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2029 On 07-May-26			Bond Future	146.0978	146.0780	146.0978	146.0780	2,542
26/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4277.7800	4258.0000	4.2778	4.2580	0
26/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2029 On 06-August-26			Bond Future	148.7850	148.7641	148.7850	148.7641	0
26/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4685.0300	4664.1400	4.6850	4.6641	0
26/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2029 On 05-November-26			Bond Future	149.9377	149.9161	149.9377	149.9161	0
26/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2377.7200	2356.0800	2.3777	2.3561	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2029 On 04-February-27			Bond Future	152.5501	152.5267	152.5501	152.5267	0
26/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2830.1000	2806.6700	2.8301	2.8067	0
26/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2030 On 05-February-26			Bond Future	7.5909	7.6077	101.5980	101.5405	163,149
26/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	6221.0500	6163.9300	6.2211	6.1639	0
26/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	1.9600	2.2800	0.0020	0.0023	0
26/11/2025	2030 On 07-May-26			Bond Future	7.6151	7.6332	103.4408	103.3826	5,220
26/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	213.9400	202.8100	0.2139	0.2028	1,000
26/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1526.3400	1573.4000	1.5263	1.5734	0
26/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	946.2400	916.0900	0.9462	0.9161	1,000
26/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	641.6600	669.7000	0.6417	0.6697	0
26/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1418.7800	1381.7900	1.4188	1.3818	0
26/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	444.4000	465.6000	0.4444	0.4656	1,000
26/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5551.1000	5495.4600	5.5511	5.4955	0
26/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	37.8100	40.3600	0.0378	0.0404	0
26/11/2025	2030 On 06-August-26			Bond Future	7.6486	7.6684	101.3092	101.2494	338
26/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	321.6600	307.5600	0.3217	0.3076	1,000
26/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1655.1100	1700.7900	1.6551	1.7008	0
26/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	1047.7600	1017.9200	1.0478	1.0179	1,000
26/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	862.7300	892.6700	0.8627	0.8927	0
26/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1786.2400	1747.5100	1.7862	1.7475	0
26/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	554.7500	575.8000	0.5548	0.5758	1,000
26/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4739.5300	4685.9100	4.7395	4.6859	0
26/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	134.0700	140.2300	0.1341	0.1402	0
26/11/2025	2030 On 05-November-26			Bond Future	7.6866	7.7085	103.0785	103.0169	0
26/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2487.6200	2444.0000	2.4876	2.4440	0
26/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	524.5100	542.5100	0.5245	0.5425	0
26/11/2025	2030 On 04-February-27			Bond Future	7.7524	7.7767	100.8422	100.7785	0
26/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1274.5600	1242.4700	1.2746	1.2425	0
26/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1097.3500	1128.9300	1.0974	1.1289	0
26/11/2025	2031 On 05-February-26			Bond Future	112.7708	112.6009	112.7708	112.6009	1,015
26/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	1092.4600	954.5100	1.0925	0.9545	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	81.6600	113.5800	0.0817	0.1136	0
26/11/2025	2031 On 07-May-26			Bond Future	114.8435	114.6708	114.8435	114.6708	736
26/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1215.0300	1089.1200	1.2150	1.0891	0
26/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	211.5200	258.3300	0.2115	0.2583	0
26/11/2025	2031 On 06-August-26			Bond Future	114.5318	114.3563	114.5318	114.3563	680
26/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1124.2000	1012.6600	1.1242	1.0127	0
26/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	402.4000	466.4100	0.4024	0.4664	0
26/11/2025	2031 On 05-November-26			Bond Future	116.5591	116.3795	116.5591	116.3795	0
26/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	5071.8200	4893.1600	5.0718	4.8932	0
26/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	2.6800	3.6200	0.0027	0.0036	0
26/11/2025	2031 On 04-February-27			Bond Future	116.1311	115.9491	116.1311	115.9491	0
26/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	835.7400	749.7900	0.8357	0.7498	0
26/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	884.6700	980.6600	0.8847	0.9807	0
26/11/2025	2032 On 05-February-26			Bond Future	8.0713	8.1094	103.8499	103.6675	126,512
26/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	9421.7500	9239.9400	9.4218	9.2399	0
26/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	2.2600	2.9000	0.0023	0.0029	0
26/11/2025	2032 On 07-May-26			Bond Future	8.1107	8.1509	101.5740	101.3885	37,710
26/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8916.1300	8736.4100	8.9161	8.7364	0
26/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	45.6400	51.4000	0.0456	0.0514	0
26/11/2025	2032 On 06-August-26			Bond Future	8.1570	8.1995	103.4177	103.2283	0
26/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	8436.5900	8259.5900	8.4366	8.2596	0
26/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	136.3500	148.7300	0.1364	0.1487	0
26/11/2025	2032 On 05-November-26			Bond Future	8.2146	8.2597	101.0666	100.8731	0
26/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4593.5300	4444.1900	4.5935	4.4442	0
26/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	637.4900	681.6400	0.6375	0.6816	0
26/11/2025	2032 On 04-February-27			Bond Future	8.2923	8.3404	102.8011	102.6034	0
26/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	2344.5800	2235.1800	2.3446	2.2352	0
26/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1576.0600	1664.4500	1.5761	1.6645	0
26/11/2025	2033 On 05-February-26			Bond Future	139.9401	139.8916	139.9401	139.8916	2,698
26/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	7060.1000	7011.5600	7.0601	7.0116	0
26/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2033 On 07-May-26			Bond Future	140.9497	140.9007	140.9497	140.9007	11,412
26/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	5789.7200	5740.7100	5.7897	5.7407	0

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26/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2033 On 06-August-26			Bond Future	143.5424	143.4917	143.5424	143.4917	0
26/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	9292.3600	9241.6800	9.2924	9.2417	0
26/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2033 On 05-November-26			Bond Future	144.4988	144.4469	144.4988	144.4469	0
26/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	7238.7600	7186.9100	7.2388	7.1869	0
26/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2033 On 04-February-27			Bond Future	147.0165	146.9623	147.0165	146.9623	0
26/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	4306.5300	4252.3400	4.3065	4.2523	0
26/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2037 On 05-February-26			Bond Future	9.0447	9.0777	96.4894	96.2684	144,729
26/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	4188.1200	4003.7500	4.1881	4.0038	0
26/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	248.3800	284.9800	0.2484	0.2850	11,500
26/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6805.3300	6597.8100	6.8053	6.5978	0
26/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	77.3500	90.8000	0.0774	0.0908	11,500
26/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	10000.9400	9783.8100	10.0009	9.7838	0
26/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	18.9200	22.7600	0.0189	0.0228	0
26/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	11417.9800	11199.2300	11.4180	11.1992	1,970
26/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	10.4000	12.6200	0.0104	0.0126	0
26/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	13079.3400	12859.2400	13.0793	12.8592	0
26/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	3.6100	4.4800	0.0036	0.0045	0
26/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13948.7000	13728.2000	13.9487	13.7282	0
26/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	1.7900	2.2600	0.0018	0.0023	0
26/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	14164.2300	13943.6600	14.1642	13.9437	1,030
26/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	1.5000	1.9000	0.0015	0.0019	0
26/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	16589.2300	16368.3200	16.5892	16.3683	0
26/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.1600	0.2200	0.0002	0.0002	0
26/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18668.1900	18447.2300	18.6682	18.4472	0
26/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	1,970
26/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20911.3000	20690.3300	20.9113	20.6903	0
26/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
26/11/2025	2037 On 07-May-26			Bond Future	9.1083	9.1426	98.2396	98.0149	87,488
26/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1372.0000	1280.1200	1.3720	1.2801	1,500
26/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2087.2200	2220.0300	2.0872	2.2200	0

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26/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3425.2200	3274.7700	3.4252	3.2748	1,500
26/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	961.5700	1035.8100	0.9616	1.0358	0
26/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	6397.6800	6208.7000	6.3977	6.2087	0
26/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	411.0300	446.7400	0.4110	0.4467	1,500
26/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	11256.4500	11043.4600	11.2565	11.0435	142
26/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	120.7900	132.4900	0.1208	0.1325	0
26/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	13229.0600	13011.6100	13.2291	13.0116	0
26/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	71.3600	78.6000	0.0714	0.0786	0
26/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18696.6300	18472.6100	18.6966	18.4726	0
26/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	4.6900	5.3600	0.0047	0.0054	142
26/11/2025	2037 On 06-August-26			Bond Future	9.1794	9.2151	95.7629	95.5336	2,539
26/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	6097.7900	5922.6300	6.0978	5.9226	2,541
26/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	887.6400	941.7800	0.8876	0.9418	0
26/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9584.2300	9383.4800	9.5842	9.3835	0
26/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	436.4900	465.0400	0.4365	0.4650	2,541
26/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12667.8200	12454.8400	12.6678	12.4548	0
26/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	237.3800	253.7000	0.2374	0.2537	2,541
26/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14694.9300	14474.8100	14.6949	14.4748	0
26/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	118.9800	128.1600	0.1190	0.1282	0
26/11/2025	2037 On 05-November-26			Bond Future	9.2510	9.2881	97.4350	97.2009	0
26/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3549.6200	3417.8100	3.5496	3.4178	4,490
26/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2243.0300	2345.2700	2.2430	2.3453	0
26/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	7038.4900	6860.9600	7.0385	6.8610	0
26/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1120.7000	1177.2200	1.1207	1.1772	4,490
26/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8934.6500	8742.3100	8.9347	8.7423	0
26/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	797.2700	838.9800	0.7973	0.8390	0
26/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9970.2900	9771.7600	9.9703	9.7718	0
26/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	668.6100	704.1300	0.6686	0.7041	4,490
26/11/2025	2037 On 04-February-27			Bond Future	9.3368	9.3756	94.8509	94.6118	0
26/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3617.0000	3485.4200	3.6170	3.4854	0
26/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2556.3000	2663.8100	2.5563	2.6638	0
26/11/2025	2038 On 05-February-26			Bond Future	152.4065	151.5942	152.4065	151.5942	2,762
26/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	9206.5300	8394.2100	9.2065	8.3942	0
26/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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26/11/2025	2038 On 07-May-26			Bond Future	155.2077	154.3808	155.2077	154.3808	440
26/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	10677.7200	9850.7900	10.6777	9.8508	0
26/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2038 On 06-August-26			Bond Future	155.8619	155.0197	155.8619	155.0197	0
26/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	11141.8700	10299.6500	11.1419	10.2997	0
26/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2038 On 05-November-26			Bond Future	158.6216	157.7634	158.6216	157.7634	0
26/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	12311.6200	11453.3800	12.3116	11.4534	0
26/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2038 On 04-February-27			Bond Future	159.1535	158.2806	159.1535	158.2806	0
26/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	5323.5100	4450.5600	5.3235	4.4506	0
26/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2040 On 05-February-26			Bond Future	9.4291	9.4674	96.9487	96.6621	78,725
26/11/2025	2040 On 05-February-26	9.05	Call	Bond Future	242.9800	204.2400	0.2430	0.2042	13,500
26/11/2025	2040 On 05-February-26	9.05	Put	Bond Future	3145.6700	3393.5300	3.1457	3.3935	0
26/11/2025	2040 On 05-February-26	9.20	Call	Bond Future	520.7800	450.1500	0.5208	0.4502	14,000
26/11/2025	2040 On 05-February-26	9.20	Put	Bond Future	2260.1900	2476.1600	2.2602	2.4762	0
26/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	3195.5900	2983.4400	3.1956	2.9834	14,000
26/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	471.0400	545.4900	0.4710	0.5455	13,500
26/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	5959.9900	5700.9700	5.9600	5.7010	0
26/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	144.7900	172.3700	0.1448	0.1724	14,000
26/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	6673.5900	6408.4300	6.6736	6.4084	680
26/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	108.7500	130.1900	0.1088	0.1302	0
26/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	9254.7200	8976.6100	9.2547	8.9766	0
26/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	38.5500	47.0400	0.0386	0.0470	8,180
26/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	11769.2100	11486.0600	11.7692	11.4861	0
26/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	14.3500	17.8000	0.0144	0.0178	680
26/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	13834.9300	13550.0100	13.8349	13.5500	0
26/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	6.6300	8.3100	0.0066	0.0083	0
26/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	15771.4600	15485.3600	15.7715	15.4854	475
26/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	1.6800	2.1800	0.0017	0.0022	0
26/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	23341.9900	23055.3900	23.3420	23.0554	0
26/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
26/11/2025	2040 On 07-May-26			Bond Future	9.4983	9.5379	98.7073	98.4157	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	8679.2900	8423.5500	8.6793	8.4236	1,460
26/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	367.5200	403.3400	0.3675	0.4033	0
26/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	11183.8500	10913.9300	11.1839	10.9139	0
26/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	211.5900	233.2300	0.2116	0.2332	0
26/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	14374.6200	14093.4900	14.3746	14.0935	0
26/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	93.4300	103.8600	0.0934	0.1039	0
26/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	14656.4300	14374.3800	14.6564	14.3744	0
26/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	83.8600	93.3700	0.0839	0.0934	1,460
26/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	16387.0400	16100.7200	16.3870	16.1007	0
26/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	41.7800	47.0200	0.0418	0.0470	0
26/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	17430.2600	17142.2500	17.4303	17.1423	0
26/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	26.6600	30.2100	0.0267	0.0302	1,460
26/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	19098.2800	18808.5300	19.0983	18.8085	0
26/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	12.3600	14.1700	0.0124	0.0142	0
26/11/2025	2040 On 06-August-26			Bond Future	9.5747	9.6158	95.9885	95.6910	7,265
26/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	16678.1300	16391.5800	16.6781	16.3916	0
26/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	123.5200	134.4000	0.1235	0.1344	0
26/11/2025	2040 On 05-November-26			Bond Future	9.6508	9.6934	97.6643	97.3610	0
26/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	4174.2300	3997.0300	4.1742	3.9970	2,300
26/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2350.7100	2476.8400	2.3507	2.4768	0
26/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	8074.2700	7840.3200	8.0743	7.8403	0
26/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1183.3800	1252.7600	1.1834	1.2528	2,300
26/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	10185.7700	9933.6200	10.1858	9.9336	0
26/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	847.0100	898.1900	0.8470	0.8982	0
26/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11328.7300	11069.0000	11.3287	11.0690	0
26/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	712.4400	756.0400	0.7124	0.7560	2,300
26/11/2025	2040 On 04-February-27			Bond Future	9.7400	9.7843	94.8334	94.5238	0
26/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4287.1300	4114.7000	4.2871	4.1147	0
26/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	2970.1400	3107.2600	2.9701	3.1073	0
26/11/2025	2043 On 05-February-26			Bond Future	118.7039	117.7760	118.7039	117.7760	0
26/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	9043.9889	8116.3775	9.0440	8.1164	0
26/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	0.0889	0.3975	0.0001	0.0004	0
26/11/2025	2043 On 07-May-26			Bond Future	120.8857	119.9410	120.8857	119.9410	0
26/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	9198.3228	8265.9960	9.1983	8.2660	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	12.5828	24.9560	0.0126	0.0250	0
26/11/2025	2043 On 06-August-26			Bond Future	120.2537	119.2922	120.2537	119.2922	0
26/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	9432.0144	8505.6755	9.4320	8.5057	0
26/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	58.3544	93.5055	0.0584	0.0935	0
26/11/2025	2043 On 05-November-26			Bond Future	122.3820	121.4025	122.3820	121.4025	0
26/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	9669.8510	8748.6193	9.6699	8.7486	0
26/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	127.8810	186.0893	0.1279	0.1861	0
26/11/2025	2043 On 04-February-27			Bond Future	121.6176	120.6221	121.6176	120.6221	0
26/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	5156.4898	4456.0795	5.1565	4.4561	0
26/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	1168.9198	1464.0195	1.1689	1.4640	0
26/11/2025	2044 On 05-February-26			Bond Future	9.6281	9.6765	92.7994	92.4136	62,383
26/11/2025	2044 On 05-February-26	10.00	Call	Bond Future	3482.0600	3201.4800	3.4821	3.2015	0
26/11/2025	2044 On 05-February-26	10.00	Put	Bond Future	582.9000	688.1100	0.5829	0.6881	0
26/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	3917.5800	3623.0600	3.9176	3.6231	9,000
26/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	488.4200	579.6900	0.4884	0.5797	0
26/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9422.7500	9052.3600	9.4228	9.0524	9,000
26/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	62.5500	77.9500	0.0626	0.0780	0
26/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	11705.7400	11327.2900	11.7057	11.3273	0
26/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	27.7700	35.1100	0.0278	0.0351	4,500
26/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	12974.8800	12593.9900	12.9749	12.5940	0
26/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	17.9600	22.8600	0.0180	0.0229	9,000
26/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	13287.7900	12906.4400	13.2878	12.9064	0
26/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	16.1500	20.5900	0.0162	0.0206	4,500
26/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	13659.6300	13277.5000	13.6596	13.2775	0
26/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	12.9200	16.5800	0.0129	0.0166	0
26/11/2025	2044 On 07-May-26		Call	Bond Future	663.2300	593.2400	0.6632	0.5932	0
26/11/2025	2044 On 07-May-26			Bond Future	9.6958	9.7458	94.4826	94.0902	64,878
26/11/2025	2044 On 07-May-26		Put	Bond Future	6180.6000	6503.0800	6.1806	6.5031	0
26/11/2025	2044 On 07-May-26	10.00	Call	Bond Future	3703.2900	3453.1000	3.7033	3.4531	0
26/11/2025	2044 On 07-May-26	10.00	Put	Bond Future	1353.3900	1495.6700	1.3534	1.4957	15,000
26/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	14651.6600	14275.2400	14.6517	14.2752	0
26/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	120.7800	136.8300	0.1208	0.1368	0
26/11/2025	2044 On 06-August-26			Bond Future	9.7699	9.8216	91.8124	91.4123	7,681
26/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	17615.4000	17229.6000	17.6154	17.2296	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	132.5600	146.9000	0.1326	0.1469	0
26/11/2025	2044 On 05-November-26			Bond Future	9.8433	9.8967	93.4153	93.0075	0
26/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	11371.7300	11030.6800	11.3717	11.0307	0
26/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	929.4200	996.2000	0.9294	0.9962	0
26/11/2025	2044 On 04-February-27			Bond Future	9.9282	9.9835	90.6366	90.2208	0
26/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	4844.2700	4603.5000	4.8443	4.6035	0
26/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	2976.5900	3151.6200	2.9766	3.1516	0
26/11/2025	2046 On 05-February-26			Bond Future	134.2097	133.0696	134.2097	133.0696	12,410
26/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	12559.6700	11419.5800	12.5597	11.4196	0
26/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2046 On 07-May-26			Bond Future	134.3823	133.2220	134.3823	133.2220	5,789
26/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	9432.2900	8271.9800	9.4323	8.2720	0
26/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2046 On 06-August-26			Bond Future	136.8539	135.6716	136.8539	135.6716	0
26/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	14473.9000	13291.6100	14.4739	13.2916	0
26/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2046 On 05-November-26			Bond Future	136.9478	135.7444	136.9478	135.7444	0
26/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	11467.8000	10264.4400	11.4678	10.2644	0
26/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2046 On 04-February-27			Bond Future	139.3323	138.1069	139.3323	138.1069	0
26/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	8242.3200	7016.8900	8.2423	7.0169	0
26/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2050 On 05-February-26			Bond Future	134.5070	132.7417	134.5070	132.7417	11,798
26/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	11687.0300	9921.7000	11.6870	9.9217	0
26/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2050 On 07-May-26			Bond Future	136.9793	135.1819	136.9793	135.1819	4,988
26/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	12909.3100	11111.8500	12.9093	11.1119	0
26/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2050 On 06-August-26			Bond Future	137.0474	135.2169	137.0474	135.2169	0
26/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	13777.3800	11946.8900	13.7774	11.9469	0
26/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2050 On 05-November-26			Bond Future	139.4741	137.6101	139.4741	137.6101	0
26/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	15634.1100	13770.0800	15.6341	13.7701	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	2050 On 04-February-27			Bond Future	139.4169	137.5207	139.4169	137.5207	0
26/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	7026.8800	5130.7200	7.0269	5.1307	0
26/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	AL37 On 05-February-26			Index Future	1253.8090	1252.4860	1253.8090	1,252.4860	0
26/11/2025	AL37 On 07-May-26			Index Future	1276.5490	1275.2030	1276.5490	1,275.2030	0
26/11/2025	AL37 On 06-August-26			Index Future	1299.4820	1298.1100	1299.4820	1,298.1100	0
26/11/2025	AL37 On 05-November-26			Index Future	1322.4680	1321.0690	1322.4680	1,321.0690	0
26/11/2025	AL37 On 04-February-27			Index Future	1345.2400	1343.8130	1345.2400	1,343.8130	0
26/11/2025	AL7T On 05-February-26			Index Future	1594.0670	1590.9240	1594.0670	1,590.9240	0
26/11/2025	AL7T On 07-May-26			Index Future	1622.9780	1619.7790	1622.9780	1,619.7790	0
26/11/2025	AL7T On 06-August-26			Index Future	1652.1350	1648.8770	1652.1350	1,648.8770	0
26/11/2025	AL7T On 05-November-26			Index Future	1681.3600	1678.0390	1681.3600	1,678.0390	0
26/11/2025	AL7T On 04-February-27			Index Future	1710.3120	1706.9290	1710.3120	1,706.9290	0
26/11/2025	ALBI On 05-February-26			Index Future	1343.7090	1340.6130	1343.7090	1,340.6130	79
26/11/2025	ALBI On 07-May-26			Index Future	1368.0800	1364.9290	1368.0800	1,364.9290	0
26/11/2025	ALBI On 06-August-26			Index Future	1392.6570	1389.4480	1392.6570	1,389.4480	0
26/11/2025	ALBI On 05-November-26			Index Future	1417.2920	1414.0220	1417.2920	1,414.0220	0
26/11/2025	ALBI On 04-February-27			Index Future	1441.6970	1438.3660	1441.6970	1,438.3660	0
26/11/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	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
26/11/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/11/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/11/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/11/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	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
26/11/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	ES33 On 05-February-26			Bond Future	9.1920	9.2261	93.9510	93.7788	0
26/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10755.5300	10583.3400	10.7555	10.5833	0
26/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	ES33 On 07-May-26			Bond Future	9.2704	9.3060	91.8839	91.7088	0
26/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	11003.3700	10828.2200	11.0034	10.8282	0
26/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	ES33 On 06-August-26			Bond Future	9.3570	9.3943	93.5735	93.3946	0
26/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11704.8400	11525.9300	11.7048	11.5259	0
26/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	ES33 On 05-November-26			Bond Future	9.4579	9.4972	91.4375	91.2547	0
26/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	6109.0900	5926.3000	6.1091	5.9263	0
26/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	ES33 On 04-February-27			Bond Future	9.5817	9.6233	93.0269	92.8400	0
26/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	530.3600	343.4600	0.5304	0.3435	0
26/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	ES42 On 05-February-26			Bond Future	9.8235	9.8620	91.8729	91.5894	0
26/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	13273.1400	12989.6600	13.2731	12.9897	0
26/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	ES42 On 07-May-26			Bond Future	9.8966	9.9363	89.2969	89.0084	0
26/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	14655.4400	14366.9700	14.6554	14.3670	0
26/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	ES42 On 06-August-26			Bond Future	9.9733	10.0144	90.9384	90.6441	0
26/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16464.0600	16169.7400	16.4641	16.1697	0
26/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	ES42 On 05-November-26			Bond Future	10.0566	10.0992	88.2841	87.9839	0
26/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10319.3100	10019.0700	10.3193	10.0191	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	ES42 On 04-February-27			Bond Future	10.1511	10.1953	89.8168	89.5104	0
26/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	956.8600	650.4700	0.9569	0.6505	0
26/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	GOVI On 05-February-26			GOVI	1319.0790	1316.0190	1319.0790	1,316.0190	607
26/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1690790.0000	1660190.0000	169.0790	166.0190	0
26/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	GOVI On 07-May-26			GOVI	1343.0030	1339.8880	1343.0030	1,339.8880	42
26/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1660030.0000	1628880.0000	166.0030	162.8880	0
26/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	GOVI On 06-August-26			GOVI	1367.1300	1363.9580	1367.1300	1,363.9580	0
26/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1781300.0000	1749580.0000	178.1300	174.9580	0
26/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	GOVI On 05-November-26			GOVI	1391.3130	1388.0810	1391.3130	1,388.0810	0
26/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1143130.0000	1110810.0000	114.3130	111.0810	0
26/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	GOVI On 04-February-27			GOVI	1415.2700	1411.9790	1415.2700	1,411.9790	0
26/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	462700.0000	429790.0000	46.2700	42.9790	0
26/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/11/2025	I258 On 05-February-26			Bond Future	121.7039	120.5379	121.7039	120.5379	0
26/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	10056.9425	8896.5718	10.0569	8.8966	0
26/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	3.0625	8.6918	0.0031	0.0087	0
26/11/2025	I258 On 07-May-26			Bond Future	123.9407	122.7537	123.9407	122.7537	0
26/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	10297.4185	9165.3289	10.2974	9.1653	0
26/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	86.6985	141.6689	0.0867	0.1417	0
26/11/2025	I258 On 06-August-26			Bond Future	123.3649	122.1566	123.3649	122.1566	0
26/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	10676.2166	9574.5663	10.6762	9.5746	0
26/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	261.3666	367.9763	0.2614	0.3680	0
26/11/2025	I258 On 05-November-26			Bond Future	125.5485	124.3177	125.5485	124.3177	0
26/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	11073.2553	9991.2516	11.0733	9.9913	0
26/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	474.7953	623.5216	0.4748	0.6235	0
26/11/2025	I258 On 04-February-27			Bond Future	124.8392	123.5881	124.8392	123.5881	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	7682.7962	6792.6752	7.6828	6.7927	0
26/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	1743.5762	2104.5552	1.7436	2.1046	0
26/11/2025	IGOV On 05-February-26			Index Future	421.5880	419.3840	421.5880	419.3840	242
26/11/2025	IGOV On 07-May-26			Index Future	429.3370	427.0920	429.3370	427.0920	8
26/11/2025	IGOV On 06-August-26			Index Future	437.1500	434.8640	437.1500	434.8640	0
26/11/2025	IGOV On 05-November-26			Index Future	444.9810	442.6530	444.9810	442.6530	0
26/11/2025	IGOV On 04-February-27			Index Future	452.7400	450.3710	452.7400	450.3710	0
26/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
26/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/11/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
26/11/2025	R033 On 05-February-26			Bond Future	8.2398	8.2728	112.9887	112.8033	14,930
26/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11808.4700	11627.4300	11.8085	11.6274	0
26/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	29.5200	33.8800	0.0295	0.0339	0
26/11/2025	R033 On 07-May-26			Bond Future	8.2846	8.3192	109.9952	109.8068	0
26/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10959.7400	10788.2900	10.9597	10.7883	0
26/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	252.7300	269.7500	0.2527	0.2698	0
26/11/2025	R033 On 06-August-26			Bond Future	8.3359	8.3723	111.9916	111.7992	0
26/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	10269.3700	10109.0900	10.2694	10.1091	0
26/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	732.0000	764.1600	0.7320	0.7642	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	R033 On 05-November-26			Bond Future	8.3974	8.4360	108.9081	108.7115	0
26/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	6148.7300	6011.4100	6.1487	6.0114	0
26/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1517.4900	1576.8300	1.5175	1.5768	0
26/11/2025	R033 On 04-February-27			Bond Future	8.4774	8.5183	110.7765	110.5754	0
26/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3834.6800	3727.9300	3.8347	3.7279	0
26/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	2989.1100	3083.4500	2.9891	3.0835	0
26/11/2025	R035 On 05-February-26			Bond Future	8.6115	8.6445	105.6213	105.4144	82,695
26/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	1117.6900	1018.0500	1.1177	1.0181	350
26/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	939.0300	1046.2300	0.9390	1.0462	0
26/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1996.0500	1859.0900	1.9961	1.8591	0
26/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	515.8100	585.6900	0.5158	0.5857	0
26/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3464.8700	3293.7200	3.4649	3.2937	0
26/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	222.8800	258.5700	0.2229	0.2586	350
26/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	4062.2200	3882.7300	4.0622	3.8827	0
26/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	162.6100	189.9600	0.1626	0.1900	16,000
26/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	6238.9300	6042.5100	6.2389	6.0425	0
26/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	53.7600	64.1800	0.0538	0.0642	350
26/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	9191.8200	8987.7100	9.1918	8.9877	250
26/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	12.1900	14.9200	0.0122	0.0149	0
26/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10663.3500	10457.9300	10.6634	10.4579	2,000
26/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	5.9400	7.3600	0.0059	0.0074	0
26/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11894.9500	11688.9400	11.8950	11.6889	0
26/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	3.3200	4.1500	0.0033	0.0042	250
26/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	12529.0200	12322.7700	12.5290	12.3228	0
26/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	2.2800	2.8700	0.0023	0.0029	0
26/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	13313.3800	13106.8600	13.3134	13.1069	2,000
26/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	1.1400	1.4600	0.0011	0.0015	0
26/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13624.7200	13418.1200	13.6247	13.4181	0
26/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.8600	1.1000	0.0009	0.0011	0
26/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	14499.2000	14292.4800	14.4992	14.2925	0
26/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.3700	0.4900	0.0004	0.0005	250
26/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20680.3500	20473.5100	20.6804	20.4735	0
26/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
26/11/2025	R035 On 07-May-26			Bond Future	8.6614	8.6958	103.0350	102.8248	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
26/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	598.1500	546.5700	0.5982	0.5466	1,000
26/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	2906.5500	3065.2100	2.9066	3.0652	0
26/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	2090.5300	1975.2700	2.0905	1.9753	1,000
26/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1306.7300	1401.7100	1.3067	1.4017	0
26/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3911.0600	3756.9800	3.9111	3.7570	0
26/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	680.7100	736.8700	0.6807	0.7369	1,000
26/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	6117.6600	5938.7100	6.1177	5.9387	250
26/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	347.5300	378.8200	0.3475	0.3788	0
26/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	6220.9300	6041.1600	6.2209	6.0412	200
26/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	337.4100	367.8800	0.3374	0.3679	0
26/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	6479.8800	6298.1700	6.4799	6.2982	350
26/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	313.6600	342.1900	0.3137	0.3422	0
26/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8717.0100	8522.7500	8.7170	8.5228	0
26/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	164.4200	180.4000	0.1644	0.1804	250
26/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8821.3100	8626.6300	8.8213	8.6266	0
26/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	159.6500	175.2100	0.1597	0.1752	200
26/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	9082.1000	8886.4300	9.0821	8.8864	0
26/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	148.5100	163.0800	0.1485	0.1631	350
26/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	11310.9600	11109.0900	11.3110	11.1091	0
26/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	81.6600	90.0300	0.0817	0.0900	250
26/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	11413.7200	11211.6500	11.4137	11.2117	0
26/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	79.4900	87.6600	0.0795	0.0877	200
26/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11670.2800	11467.7200	11.6703	11.4677	0
26/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	74.4200	82.1000	0.0744	0.0821	350
26/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	12429.2100	12224.8400	12.4292	12.2248	0
26/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	54.4900	60.3600	0.0545	0.0604	0
26/11/2025	R035 On 06-August-26			Bond Future	8.7176	8.7536	104.9054	104.6907	56
26/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	852.9400	793.8700	0.8529	0.7939	1,000
26/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3452.0000	3607.6200	3.4520	3.6076	0
26/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	2029.4200	1926.5600	2.0294	1.9266	350
26/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2075.1100	2186.9400	2.0751	2.1869	0
26/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2314.4300	2203.7800	2.3144	2.2038	1,000
26/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	1883.0300	1987.0700	1.8830	1.9871	0
26/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3680.6700	3541.2500	3.6807	3.5413	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1253.9900	1329.2600	1.2540	1.3293	0
26/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	4030.3600	3885.2600	4.0304	3.8853	0
26/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1141.7000	1211.2900	1.1417	1.2113	350
26/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	4074.5100	3928.7200	4.0745	3.9287	250
26/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1128.3100	1197.2100	1.1283	1.1972	0
26/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4842.6500	4686.1600	4.8427	4.6862	0
26/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	924.8000	983.0000	0.9248	0.9830	1,000
26/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5970.8300	5801.9300	5.9708	5.8019	0
26/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	702.5200	748.3100	0.7025	0.7483	200
26/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	6355.6000	6183.2000	6.3556	6.1832	0
26/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	642.6000	684.8900	0.6426	0.6849	350
26/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	6403.7300	6230.9100	6.4037	6.2309	0
26/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	635.3300	677.2000	0.6353	0.6772	250
26/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	8401.5900	8214.4900	8.4016	8.2145	0
26/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	397.7700	425.3600	0.3978	0.4254	200
26/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8845.1900	8655.7000	8.8452	8.6557	0
26/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	359.9000	385.1000	0.3599	0.3851	250
26/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12943.0600	12737.8600	12.9431	12.7379	0
26/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	118.4100	127.9000	0.1184	0.1279	0
26/11/2025	R035 On 05-November-26			Bond Future	8.7854	8.8230	102.2387	102.0195	0
26/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2480.7000	2372.3700	2.4807	2.3724	200
26/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2395.3300	2506.2100	2.3953	2.5062	0
26/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4401.6100	4257.0500	4.4016	4.2571	0
26/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1457.9200	1532.5700	1.4579	1.5326	200
26/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6597.4900	6427.5700	6.5975	6.4276	0
26/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	900.0600	949.3500	0.9001	0.9494	200
26/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7649.4700	7470.7600	7.6495	7.4708	0
26/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	719.2500	759.7500	0.7193	0.7598	0
26/11/2025	R035 On 04-February-27			Bond Future	8.8695	8.9090	103.9939	103.7700	0
26/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	3126.5400	3004.9500	3.1265	3.0050	0
26/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2277.4900	2379.8800	2.2775	2.3799	0
26/11/2025	R038 On 05-February-26			Bond Future	9.1388	9.1720	116.5243	116.2629	3,763
26/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	16240.6600	15979.7400	16.2407	15.9797	0
26/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	1.6300	2.0800	0.0016	0.0021	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	R038 On 07-May-26			Bond Future	9.2037	9.2381	113.1537	112.8879	2,395
26/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	15374.7400	15116.4000	15.3747	15.1164	0
26/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	70.2200	77.7700	0.0702	0.0778	0
26/11/2025	R038 On 06-August-26			Bond Future	9.2740	9.3099	115.2074	114.9361	0
26/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16993.7500	16733.6500	16.9938	16.7337	0
26/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	143.2600	154.4600	0.1433	0.1545	0
26/11/2025	R038 On 05-November-26			Bond Future	9.3518	9.3891	111.7389	111.4620	0
26/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	10315.5200	10083.6800	10.3155	10.0837	0
26/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	782.5500	827.5700	0.7826	0.8276	0
26/11/2025	R038 On 04-February-27			Bond Future	9.4432	9.4822	113.6554	113.3726	0
26/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	4305.9600	4152.2300	4.3060	4.1522	0
26/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3175.8800	3304.9500	3.1759	3.3050	0
26/11/2025	R053 On 05-February-26			Bond Future	9.4563	9.5147	125.2856	124.6200	27,617
26/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	19963.6300	19302.2600	19.9636	19.3023	0
26/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	11.8000	16.0500	0.0118	0.0161	0
26/11/2025	R053 On 07-May-26			Bond Future	9.5121	9.5722	121.6969	121.0195	12,035
26/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	21061.6600	20407.4800	21.0617	20.4075	0
26/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	139.9700	163.1900	0.1400	0.1632	0
26/11/2025	R053 On 06-August-26			Bond Future	9.5715	9.6335	123.9055	123.2152	0
26/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	24965.1300	24297.5300	24.9651	24.2975	0
26/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	170.8700	193.6300	0.1709	0.1936	0
26/11/2025	R053 On 05-November-26			Bond Future	9.6354	9.6994	120.2110	119.5077	0
26/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	16650.8700	16053.9900	16.6509	16.0540	0
26/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1215.5900	1322.0100	1.2156	1.3220	0
26/11/2025	R053 On 04-February-27			Bond Future	9.7084	9.7746	122.2729	121.5562	0
26/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	7081.9800	6659.0500	7.0820	6.6591	0
26/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4082.3200	4376.0500	4.0823	4.3761	0
26/11/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
26/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	69.5000	69.9900	0.0695	0.0700	0
26/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	69.5000	69.9900	0.0695	0.0700	0
26/11/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
26/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	105.0600	105.3800	0.1051	0.1054	0
26/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	105.0600	105.3800	0.1051	0.1054	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
26/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	89.5400	89.7100	0.0895	0.0897	0
26/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	89.5400	89.7100	0.0895	0.0897	0
26/11/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
26/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	51.7100	51.7800	0.0517	0.0518	0
26/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	51.7100	51.7800	0.0517	0.0518	0
26/11/2025	R202 On 05-February-26			Bond Future	288.4261	288.1198	288.4261	288.1198	565
26/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	10606.1000	10299.7800	10.6061	10.2998	0
26/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R202 On 07-May-26			Bond Future	293.7271	293.4159	293.7271	293.4159	460
26/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	16177.0600	15865.8800	16.1771	15.8659	0
26/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R202 On 06-August-26			Bond Future	293.7111	293.3942	293.7111	293.3942	0
26/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	14851.1200	14534.1900	14.8511	14.5342	0
26/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R202 On 05-November-26			Bond Future	298.9123	298.5874	298.9123	298.5874	0
26/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	18452.2600	18127.4400	18.4523	18.1274	0
26/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R202 On 04-February-27			Bond Future	298.6194	298.2898	298.6194	298.2898	0
26/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	3889.3600	3559.8200	3.8894	3.5598	0
26/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R209 On 05-February-26			Bond Future	8.8709	8.9037	84.9844	84.7928	36,980
26/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10976.3900	10785.6200	10.9764	10.7856	0
26/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	3.8000	4.7000	0.0038	0.0047	0
26/11/2025	R209 On 07-May-26			Bond Future	8.9253	8.9594	83.3747	83.1797	6,358
26/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	11271.5900	11083.3400	11.2716	11.0833	0
26/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	66.7500	73.4500	0.0668	0.0735	0
26/11/2025	R209 On 06-August-26			Bond Future	8.9850	9.0204	84.8881	84.6892	2,732
26/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	12339.4700	12149.5500	12.3395	12.1496	0
26/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	117.9200	126.8900	0.1179	0.1269	0
26/11/2025	R209 On 05-November-26			Bond Future	9.0519	9.0887	83.2214	83.0184	0
26/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	7364.6200	7199.9100	7.3646	7.1999	0
26/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	730.3300	768.6200	0.7303	0.7686	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	R209 On 04-February-27			Bond Future	9.1319	9.1704	84.6501	84.4427	0
26/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	3047.9600	2935.4200	3.0480	2.9354	0
26/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2252.9100	2347.7200	2.2529	2.3477	0
26/11/2025	R210 On 05-February-26			Bond Future	258.8258	258.4524	258.8258	258.4524	289
26/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5725.8000	5352.3800	5.7258	5.3524	0
26/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R210 On 07-May-26			Bond Future	260.1055	259.7262	260.1055	259.7262	918
26/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4705.4600	4326.2100	4.7055	4.3262	0
26/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R210 On 06-August-26			Bond Future	264.8895	264.5019	264.8895	264.5019	0
26/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5049.5300	4661.9200	5.0495	4.6619	0
26/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R210 On 05-November-26			Bond Future	266.0491	265.6545	266.0491	265.6545	0
26/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12719.1300	12324.5300	12.7191	12.3245	0
26/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R210 On 04-February-27			Bond Future	270.6833	270.2793	270.6833	270.2793	0
26/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4653.3100	4249.2600	4.6533	4.2493	0
26/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R213 On 05-February-26			Bond Future	7.8483	7.8708	99.6644	99.5741	16,588
26/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7795.9800	7706.0300	7.7960	7.7060	0
26/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	1.7900	2.1400	0.0018	0.0021	0
26/11/2025	R213 On 07-May-26			Bond Future	7.8771	7.9009	97.9212	97.8295	64,746
26/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	7119.3900	7031.1700	7.1194	7.0312	0
26/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	42.9100	46.3900	0.0429	0.0464	0
26/11/2025	R213 On 06-August-26			Bond Future	7.9130	7.9385	99.6989	99.6050	0
26/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6416.6000	6330.4200	6.4166	6.3304	0
26/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	133.8700	141.5400	0.1339	0.1415	0
26/11/2025	R213 On 05-November-26			Bond Future	7.9666	7.9940	97.8922	97.7960	0
26/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3310.6300	3240.2500	3.3106	3.2403	0
26/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	607.7600	633.6000	0.6078	0.6336	0
26/11/2025	R213 On 04-February-27			Bond Future	8.0446	8.0743	99.5737	99.4749	0
26/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1704.0200	1652.8700	1.7040	1.6529	0
26/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1387.1800	1434.8900	1.3872	1.4349	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	R214 On 05-February-26			Bond Future	9.4265	9.4647	79.6361	79.3849	10,264
26/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	10870.1200	10621.2200	10.8701	10.6212	0
26/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	9.1600	11.4200	0.0092	0.0114	0
26/11/2025	R214 On 07-May-26			Bond Future	9.4852	9.5244	77.7833	77.5278	31,017
26/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	11941.6500	11697.1600	11.9417	11.6972	0
26/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	101.8100	112.7700	0.1018	0.1128	0
26/11/2025	R214 On 06-August-26			Bond Future	9.5488	9.5894	79.1953	78.9348	0
26/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	13715.7000	13467.4000	13.7157	13.4674	0
26/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	146.2000	158.4500	0.1462	0.1585	0
26/11/2025	R214 On 05-November-26			Bond Future	9.6199	9.6619	77.2836	77.0179	0
26/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	8773.3400	8555.6800	8.7733	8.5557	0
26/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	840.8400	888.9000	0.8408	0.8889	0
26/11/2025	R214 On 04-February-27			Bond Future	9.7027	9.7462	78.6105	78.3395	0
26/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3792.0300	3639.8600	3.7920	3.6399	0
26/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2572.9900	2691.8900	2.5730	2.6919	0
26/11/2025	R248 On 05-February-26			Bond Future	9.6019	9.6502	96.1808	95.7696	235,944
26/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	35.3100	26.1700	0.0353	0.0262	1,940
26/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	6347.5900	6749.6200	6.3476	6.7496	0
26/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	722.8000	608.1400	0.7228	0.6081	1,940
26/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	2470.3400	2766.8500	2.4703	2.7669	0
26/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	1077.3900	925.8500	1.0774	0.9259	0
26/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	1952.5600	2212.1900	1.9526	2.2122	0
26/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	1763.2800	1556.6600	1.7633	1.5567	12,500
26/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1354.1400	1558.6900	1.3541	1.5587	0
26/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	3206.0100	2922.8500	3.2060	2.9229	0
26/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	719.0700	847.0800	0.7191	0.8471	1,940
26/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	3854.0800	3547.4100	3.8541	3.5474	0
26/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	557.3200	661.8200	0.5573	0.6618	0
26/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	7189.3600	6815.7500	7.1894	6.8158	0
26/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	166.7100	204.2700	0.1667	0.2043	0
26/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	13890.2700	13483.8500	13.8903	13.4839	0
26/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	17.0400	21.7900	0.0170	0.0218	0
26/11/2025	R248 On 07-May-26			Bond Future	9.6610	9.7108	93.4867	93.0684	43,364
26/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	15140.5200	14740.1300	15.1405	14.7401	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	134.1600	152.0200	0.1342	0.1520	0
26/11/2025	R248 On 06-August-26			Bond Future	9.7249	9.7763	95.1837	94.7573	0
26/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	18478.9700	18068.2300	18.4790	18.0682	0
26/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	144.5200	160.1900	0.1445	0.1602	0
26/11/2025	R248 On 05-November-26			Bond Future	9.7954	9.8485	92.4103	91.9757	0
26/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	12122.1100	11756.0500	12.1221	11.7561	0
26/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	936.6000	1005.1000	0.9366	1.0051	0
26/11/2025	R248 On 04-February-27			Bond Future	9.8768	9.9317	93.9963	93.5534	0
26/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	5211.5800	4957.7900	5.2116	4.9578	0
26/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3355.4600	3544.6200	3.3555	3.5446	0
26/11/2025	R2R9 On 05-February-26			Bond Future	9.3051	9.3383	107.8563	107.5999	0
26/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94865.7200	94609.3800	94.8657	94.6094	0
26/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R2R9 On 07-May-26			Bond Future	9.3717	9.4061	104.8337	104.5730	0
26/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93984.0000	93723.2900	93.9840	93.7233	0
26/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R2R9 On 06-August-26			Bond Future	9.4437	9.4795	106.7364	106.4704	0
26/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	93616.8500	93350.8500	93.6169	93.3509	0
26/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R2R9 On 05-November-26			Bond Future	9.5226	9.5598	103.6240	103.3525	0
26/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	92653.8900	92382.4000	92.6539	92.3824	0
26/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R2R9 On 04-February-27			Bond Future	9.6144	9.6531	105.4014	105.1242	0
26/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4587.8200	4426.1800	4.5878	4.4262	0
26/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2638.9900	2754.4900	2.6390	2.7545	0
26/11/2025	R4R2 On 05-February-26			Bond Future	9.5207	9.5591	108.6082	108.2842	1,125
26/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	95332.9600	95008.9500	95.3330	95.0090	0
26/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R4R2 On 07-May-26			Bond Future	9.5884	9.6280	105.4733	105.1437	0
26/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	94384.1500	94054.5800	94.3842	94.0546	0
26/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R4R2 On 06-August-26			Bond Future	9.6610	9.7021	107.3876	107.0514	0
26/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	93970.2800	93634.1200	93.9703	93.6341	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R4R2 On 05-November-26			Bond Future	9.7396	9.7822	104.1604	103.8176	0
26/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	92937.8400	92595.0400	92.9378	92.5950	0
26/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/11/2025	R4R2 On 04-February-27			Bond Future	9.8299	9.8742	105.9469	105.5972	0
26/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5153.7800	4946.1200	5.1538	4.9461	0
26/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2815.2300	2957.3300	2.8152	2.9573	0
26/11/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/11/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0