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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
28/11/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	2029 On 05-February-26			Bond Future	144.9106	144.8462	144.9106	144.8462	1,850
28/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4800.5700	4736.2400	4.8006	4.7362	0
28/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2029 On 07-May-26			Bond Future	146.1070	146.0484	146.1070	146.0484	2,542
28/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4286.9500	4228.3900	4.2870	4.2284	0
28/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2029 On 06-August-26			Bond Future	148.7906	148.7350	148.7906	148.7350	0
28/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4690.5900	4635.0200	4.6906	4.6350	0
28/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2029 On 05-November-26			Bond Future	149.9348	149.8871	149.9348	149.8871	0
28/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2374.8300	2327.1300	2.3748	2.3271	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2029 On 04-February-27			Bond Future	152.5458	152.4991	152.5458	152.4991	0
28/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2825.8200	2779.1200	2.8258	2.7791	0
28/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2030 On 05-February-26			Bond Future	7.5536	7.5958	101.7248	101.5810	163,149
28/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	6347.4000	6204.0400	6.3474	6.2040	0
28/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	1.4600	1.8700	0.0015	0.0019	0
28/11/2025	2030 On 07-May-26			Bond Future	7.5765	7.6205	103.5649	103.4235	5,220
28/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	272.5100	208.5800	0.2725	0.2086	1,000
28/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1460.8000	1538.2700	1.4608	1.5383	0
28/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	1079.6700	934.1000	1.0797	0.9341	1,000
28/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	650.9800	646.8100	0.6510	0.6468	0
28/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1560.2400	1404.6700	1.5602	1.4047	0
28/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	461.7500	447.5800	0.4618	0.4476	1,000
28/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5680.5100	5533.6800	5.6805	5.5337	0
28/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	43.1100	37.6800	0.0431	0.0377	0
28/11/2025	2030 On 06-August-26			Bond Future	7.6076	7.6544	101.4329	101.2917	12,318
28/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	352.8400	315.8000	0.3528	0.3158	1,000
28/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1562.6000	1666.6800	1.5626	1.6667	0
28/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	1114.8500	1036.5700	1.1149	1.0366	1,000
28/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	806.1300	868.9700	0.8061	0.8690	0
28/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1871.0200	1772.4600	1.8710	1.7725	0
28/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	515.8400	558.4000	0.5158	0.5584	1,000
28/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4853.6600	4722.5100	4.8537	4.7225	0
28/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	124.5100	134.4800	0.1245	0.1345	0
28/11/2025	2030 On 05-November-26			Bond Future	7.6442	7.6928	103.1985	103.0610	0
28/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2576.8400	2473.2200	2.5768	2.4732	0
28/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	493.7500	527.6000	0.4938	0.5276	0
28/11/2025	2030 On 04-February-27			Bond Future	7.7062	7.7590	100.9634	100.8248	0
28/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1341.4000	1264.0000	1.3414	1.2640	0
28/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1042.9600	1104.2100	1.0430	1.1042	0
28/11/2025	2031 On 05-February-26			Bond Future	112.8435	112.6644	112.8435	112.6644	1,015
28/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	1153.4700	1002.0900	1.1535	1.0021	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	70.0200	97.6800	0.0700	0.0977	0
28/11/2025	2031 On 07-May-26			Bond Future	114.9120	114.7351	114.9120	114.7351	736
28/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1269.2000	1132.7500	1.2692	1.1328	0
28/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	197.2400	237.7000	0.1972	0.2377	0
28/11/2025	2031 On 06-August-26			Bond Future	114.5984	114.4215	114.5984	114.4215	680
28/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1173.0000	1051.2200	1.1730	1.0512	0
28/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	384.6200	439.7100	0.3846	0.4397	0
28/11/2025	2031 On 05-November-26			Bond Future	116.6203	116.4472	116.6203	116.4472	0
28/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	5132.7000	4960.3300	5.1327	4.9603	0
28/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	2.3600	3.1700	0.0024	0.0032	0
28/11/2025	2031 On 04-February-27			Bond Future	116.1921	116.0174	116.1921	116.0174	0
28/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	864.2900	779.7200	0.8643	0.7797	0
28/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	852.2100	942.3200	0.8522	0.9423	0
28/11/2025	2032 On 05-February-26			Bond Future	8.0444	8.0863	103.9785	103.7778	126,593
28/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	9549.8900	9349.5700	9.5499	9.3496	0
28/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	1.7800	2.2500	0.0018	0.0023	0
28/11/2025	2032 On 07-May-26			Bond Future	8.0835	8.1266	101.6999	101.5004	37,710
28/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	9039.1700	8843.5300	9.0392	8.8435	0
28/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	42.7600	46.6200	0.0428	0.0466	0
28/11/2025	2032 On 06-August-26			Bond Future	8.1289	8.1738	103.5432	103.3429	0
28/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	8557.2200	8364.8600	8.5572	8.3649	0
28/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	131.4400	139.3600	0.1314	0.1394	0
28/11/2025	2032 On 05-November-26			Bond Future	8.1862	8.2323	101.1885	100.9908	0
28/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4691.6500	4531.6800	4.6917	4.5317	0
28/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	613.7000	651.4500	0.6137	0.6515	0
28/11/2025	2032 On 04-February-27			Bond Future	8.2623	8.3109	102.9243	102.7244	0
28/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	2420.0500	2298.6900	2.4201	2.2987	0
28/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1528.3400	1606.9200	1.5283	1.6069	0
28/11/2025	2033 On 05-February-26			Bond Future	140.9510	140.2610	140.9510	140.2610	2,698
28/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	8070.9500	7381.0000	8.0710	7.3810	0
28/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2033 On 07-May-26			Bond Future	141.9724	141.2765	141.9724	141.2765	11,412
28/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	6812.3600	6116.4800	6.8124	6.1165	0

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28/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2033 On 06-August-26			Bond Future	144.5801	143.8754	144.5801	143.8754	0
28/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	10330.1000	9625.3800	10.3301	9.6254	0
28/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2033 On 05-November-26			Bond Future	145.5467	144.8381	145.5467	144.8381	0
28/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	8286.6900	7578.0600	8.2867	7.5781	0
28/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2033 On 04-February-27			Bond Future	148.0813	147.3621	148.0813	147.3621	0
28/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	5371.3300	4652.0900	5.3713	4.6521	0
28/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2037 On 05-February-26			Bond Future	8.9714	9.0440	96.9812	96.4942	119,318
28/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	4613.0600	4186.7200	4.6131	4.1867	0
28/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	181.5000	242.2300	0.1815	0.2422	11,500
28/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	7274.0100	6807.1300	7.2740	6.8071	0
28/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	54.2100	74.4000	0.0542	0.0744	11,500
28/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	10486.5900	10004.6500	10.4866	10.0047	0
28/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	12.7500	17.8800	0.0128	0.0179	0
28/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	11906.3200	11422.0800	11.9063	11.4221	1,970
28/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	6.9200	9.7500	0.0069	0.0098	0
28/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	13569.8500	13083.8200	13.5699	13.0838	0
28/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	2.3000	3.3400	0.0023	0.0033	0
28/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	14439.8400	13953.3000	14.4398	13.9533	0
28/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	1.1100	1.6400	0.0011	0.0016	0
28/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	14655.4700	14168.8500	14.6555	14.1689	1,030
28/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.9200	1.3700	0.0009	0.0014	0
28/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	17080.9800	16593.9700	17.0810	16.5940	0
28/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0900	0.1500	0.0001	0.0002	0
28/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	19160.0000	18672.9400	19.1600	18.6729	0
28/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	1,970
28/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	21403.1200	20916.0500	21.4031	20.9161	0
28/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
28/11/2025	2037 On 07-May-26			Bond Future	9.0331	9.1076	98.7355	98.2444	87,488
28/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1709.4500	1368.9300	1.7095	1.3689	1,500
28/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	1928.7200	2079.3500	1.9287	2.0794	0

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28/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3885.6300	3423.2800	3.8856	3.4233	1,500
28/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	926.0300	954.8300	0.9260	0.9548	0
28/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	6891.3900	6397.9200	6.8914	6.3979	0
28/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	408.7900	406.4700	0.4088	0.4065	1,500
28/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	11754.6300	11259.1500	11.7546	11.2592	142
28/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	123.0200	118.6900	0.1230	0.1187	0
28/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	13710.2400	13232.4200	13.7102	13.2324	0
28/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	56.5900	69.9200	0.0566	0.0699	0
28/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	19191.2800	18701.2700	19.1913	18.7013	0
28/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	3.3900	4.5300	0.0034	0.0045	142
28/11/2025	2037 On 06-August-26			Bond Future	9.1016	9.1786	96.2653	95.7680	2,539
28/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	6486.1000	6097.7400	6.4861	6.0977	2,541
28/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	773.5400	882.5000	0.7735	0.8825	0
28/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	10027.4300	9585.8100	10.0274	9.5858	0
28/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	377.2800	432.9800	0.3773	0.4330	2,541
28/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	13136.9700	12670.5200	13.1370	12.6705	0
28/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	204.1200	234.9900	0.2041	0.2350	2,541
28/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	15178.8500	14698.5700	15.1789	14.6986	0
28/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	100.4900	117.5300	0.1005	0.1175	0
28/11/2025	2037 On 05-November-26			Bond Future	9.1711	9.2501	97.9407	97.4404	0
28/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3834.4100	3548.7400	3.8344	3.5487	4,490
28/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2022.1400	2236.7200	2.0221	2.2367	0
28/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	7426.9200	7039.0700	7.4269	7.0391	0
28/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1003.4500	1115.8500	1.0035	1.1159	4,490
28/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	9354.9200	8936.0100	9.3549	8.9360	0
28/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	711.8600	793.2000	0.7119	0.7932	0
28/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	10403.5600	9972.0300	10.4036	9.9720	0
28/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	596.2000	664.9200	0.5962	0.6649	4,490
28/11/2025	2037 On 04-February-27			Bond Future	9.2539	9.3359	95.3644	94.8567	0
28/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	4059.3100	3616.8300	4.0593	3.6168	0
28/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2485.0800	2550.3300	2.4851	2.5503	0
28/11/2025	2038 On 05-February-26			Bond Future	153.3457	152.4051	153.3457	152.4051	2,762
28/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	10145.6800	9205.0500	10.1457	9.2051	0
28/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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28/11/2025	2038 On 07-May-26			Bond Future	156.1566	155.2061	156.1566	155.2061	440
28/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	11626.5600	10676.1300	11.6266	10.6761	0
28/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2038 On 06-August-26			Bond Future	156.8240	155.8603	156.8240	155.8603	0
28/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	12104.0100	11140.3200	12.1040	11.1403	0
28/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2038 On 05-November-26			Bond Future	159.5919	158.6204	159.5919	158.6204	0
28/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	13281.8500	12310.4200	13.2819	12.3104	0
28/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2038 On 04-February-27			Bond Future	160.1391	159.1529	160.1391	159.1529	0
28/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	6309.0900	5322.8700	6.3091	5.3229	0
28/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2040 On 05-February-26			Bond Future	9.3046	9.4180	97.8887	97.0316	78,663
28/11/2025	2040 On 05-February-26	9.05	Call	Bond Future	425.9000	251.6500	0.4259	0.2517	13,500
28/11/2025	2040 On 05-February-26	9.05	Put	Bond Future	2388.5600	3071.4500	2.3886	3.0715	0
28/11/2025	2040 On 05-February-26	9.20	Call	Bond Future	827.8000	537.6300	0.8278	0.5376	14,000
28/11/2025	2040 On 05-February-26	9.20	Put	Bond Future	1627.1800	2194.1500	1.6272	2.1942	0
28/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	3953.7800	3253.0000	3.9538	3.2530	14,000
28/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	289.2000	445.5600	0.2892	0.4456	13,500
28/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	6838.7500	6032.6800	6.8388	6.0327	0
28/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	83.5200	134.5900	0.0835	0.1346	14,000
28/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	7567.0100	6748.4100	7.5670	6.7484	680
28/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	62.1400	100.6800	0.0621	0.1007	0
28/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	10177.5600	9334.2300	10.1776	9.3342	0
28/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	21.3600	35.1700	0.0214	0.0352	8,180
28/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	12702.6800	11850.6700	12.7027	11.8507	0
28/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	7.7900	12.9200	0.0078	0.0129	680
28/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	14771.9000	13917.1000	14.7719	13.9171	0
28/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	3.5700	5.9100	0.0036	0.0059	0
28/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	16710.6500	15854.1400	16.7107	15.8541	475
28/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.8400	1.4700	0.0008	0.0015	0
28/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	24282.0200	23424.8800	24.2820	23.4249	0
28/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
28/11/2025	2040 On 07-May-26			Bond Future	9.3702	9.4869	99.6594	98.7915	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	9536.2600	8750.8700	9.5363	8.7509	1,460
28/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	272.3600	354.8600	0.2724	0.3549	0
28/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	12080.2400	11260.1300	12.0802	11.2601	0
28/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	155.8500	203.6300	0.1559	0.2036	0
28/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	15300.9600	14454.8600	15.3010	14.4549	0
28/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	67.6400	89.4300	0.0676	0.0894	0
28/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	15585.1200	14737.0100	15.5851	14.7370	0
28/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	60.4200	80.2000	0.0604	0.0802	1,460
28/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	17326.6200	16469.2400	17.3266	16.4692	0
28/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	29.2300	39.7400	0.0292	0.0397	0
28/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	18374.0400	17513.1100	18.3740	17.5131	0
28/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	18.3100	25.2700	0.0183	0.0253	1,460
28/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	20046.2900	19181.8000	20.0463	19.1818	0
28/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	8.2400	11.6400	0.0082	0.0116	0
28/11/2025	2040 On 06-August-26			Bond Future	9.4423	9.5628	96.9553	96.0744	7,265
28/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	17618.3800	16760.0900	17.6184	16.7601	0
28/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	96.9300	119.5700	0.0969	0.1196	0
28/11/2025	2040 On 05-November-26			Bond Future	9.5146	9.6385	98.6425	97.7520	0
28/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	4783.2900	4223.1100	4.7833	4.2231	2,300
28/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	1981.6000	2311.8900	1.9816	2.3119	0
28/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	8857.9600	8139.6700	8.8580	8.1397	0
28/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	988.9000	1161.0800	0.9889	1.1611	2,300
28/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	11024.2900	10256.6600	11.0243	10.2567	0
28/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	707.3600	830.2000	0.7074	0.8302	0
28/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	12189.8200	11401.9500	12.1898	11.4020	0
28/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	595.3600	697.9600	0.5954	0.6980	2,300
28/11/2025	2040 On 04-February-27			Bond Future	9.5990	9.7272	95.8276	94.9229	0
28/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4884.9300	4334.8600	4.8849	4.3349	0
28/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	2573.7400	2928.3600	2.5737	2.9284	0
28/11/2025	2043 On 05-February-26			Bond Future	118.6996	118.7024	118.6996	118.7024	0
28/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	9039.6375	9042.5096	9.0396	9.0425	0
28/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	0.0475	0.0796	0.0000	0.0001	0
28/11/2025	2043 On 07-May-26			Bond Future	120.8755	120.8841	120.8755	120.8841	0
28/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	9184.7277	9196.3610	9.1847	9.1964	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	9.2677	12.2910	0.0093	0.0123	0
28/11/2025	2043 On 06-August-26			Bond Future	120.2400	120.2522	120.2400	120.2522	0
28/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	9408.1361	9429.8847	9.4081	9.4299	0
28/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	48.1661	57.7247	0.0482	0.0577	0
28/11/2025	2043 On 05-November-26			Bond Future	122.3611	122.3808	122.3611	122.3808	0
28/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	9631.9438	9667.8248	9.6319	9.6678	0
28/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	110.8338	127.0348	0.1108	0.1270	0
28/11/2025	2043 On 04-February-27			Bond Future	121.5951	121.6166	121.5951	121.6166	0
28/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	5073.8182	5153.1895	5.0738	5.1532	0
28/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	1108.7482	1166.5495	1.1087	1.1665	0
28/11/2025	2044 On 05-February-26			Bond Future	9.5140	9.6222	93.7170	92.8464	62,383
28/11/2025	2044 On 05-February-26	10.00	Call	Bond Future	4205.4400	3509.1900	4.2054	3.5092	0
28/11/2025	2044 On 05-February-26	10.00	Put	Bond Future	388.6900	563.0500	0.3887	0.5631	0
28/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	4669.1800	3946.8600	4.6692	3.9469	9,000
28/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	322.4300	470.7200	0.3224	0.4707	0
28/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	10315.9600	9465.8800	10.3160	9.4659	9,000
28/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	38.1700	58.7000	0.0382	0.0587	0
28/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	12612.2100	11750.7300	12.6122	11.7507	0
28/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	16.6500	25.7800	0.0167	0.0258	4,500
28/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	13885.2000	13020.4800	13.8852	13.0205	0
28/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	10.6900	16.5800	0.0107	0.0166	9,000
28/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	14198.8300	13333.5100	14.1988	13.3335	0
28/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	9.6000	14.8900	0.0096	0.0149	4,500
28/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	14571.8900	13705.5700	14.5719	13.7056	0
28/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	7.5900	11.8800	0.0076	0.0119	0
28/11/2025	2044 On 07-May-26		Call	Bond Future	867.3700	667.4900	0.8674	0.6675	0
28/11/2025	2044 On 07-May-26			Bond Future	9.5788	9.6898	95.4123	94.5304	64,878
28/11/2025	2044 On 07-May-26		Put	Bond Future	5455.1000	6137.0900	5.4551	6.1371	0
28/11/2025	2044 On 07-May-26	10.00	Call	Bond Future	4334.3900	3728.5500	4.3344	3.7286	0
28/11/2025	2044 On 07-May-26	10.00	Put	Bond Future	1054.8500	1330.8800	1.0549	1.3309	15,000
28/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	15551.3000	14695.8200	15.5513	14.6958	0
28/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	90.7800	117.1700	0.0908	0.1172	0
28/11/2025	2044 On 06-August-26			Bond Future	9.6493	9.7636	92.7565	91.8613	7,681
28/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	18533.4500	17661.3100	18.5335	17.6613	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	106.5700	129.6200	0.1066	0.1296	0
28/11/2025	2044 On 05-November-26			Bond Future	9.7195	9.8367	94.3705	93.4653	0
28/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	12195.9200	11410.3800	12.1959	11.4104	0
28/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	798.4300	918.1400	0.7984	0.9181	0
28/11/2025	2044 On 04-February-27			Bond Future	9.8003	9.9214	91.6074	90.6877	0
28/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	5449.6700	4870.5500	5.4497	4.8706	0
28/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	2611.1300	2951.7600	2.6111	2.9518	0
28/11/2025	2046 On 05-February-26			Bond Future	135.8998	134.9029	135.8998	134.9029	12,410
28/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	14249.7900	13252.9100	14.2498	13.2529	0
28/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2046 On 07-May-26			Bond Future	136.0969	135.0883	136.0969	135.0883	5,789
28/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	11146.9300	10138.3000	11.1469	10.1383	0
28/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2046 On 06-August-26			Bond Future	138.5965	137.5731	138.5965	137.5731	0
28/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	16216.4700	15193.0900	16.2165	15.1931	0
28/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2046 On 05-November-26			Bond Future	138.7131	137.6799	138.7131	137.6799	0
28/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	13233.1400	12199.9400	13.2331	12.1999	0
28/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2046 On 04-February-27			Bond Future	141.1274	140.0778	141.1274	140.0778	0
28/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	10037.4200	8987.8000	10.0374	8.9878	0
28/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2050 On 05-February-26			Bond Future	136.4569	135.3062	136.4569	135.3062	11,798
28/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	13636.9100	12486.1600	13.6369	12.4862	0
28/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2050 On 07-May-26			Bond Future	138.9582	137.7928	138.9582	137.7928	4,988
28/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	14888.2200	13722.7700	14.8882	13.7228	0
28/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2050 On 06-August-26			Bond Future	139.0591	137.8761	139.0591	137.8761	0
28/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	15789.0900	14606.0700	15.7891	14.6061	0
28/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2050 On 05-November-26			Bond Future	141.5133	140.3177	141.5133	140.3177	0
28/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	17673.3000	16477.7200	17.6733	16.4777	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	2050 On 04-February-27			Bond Future	141.4904	140.2756	141.4904	140.2756	0
28/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	9100.3700	7885.5600	9.1004	7.8856	0
28/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	AL37 On 05-February-26			Index Future	1255.4280	1253.3430	1255.4280	1,253.3430	0
28/11/2025	AL37 On 07-May-26			Index Future	1278.1350	1276.0730	1278.1350	1,276.0730	0
28/11/2025	AL37 On 06-August-26			Index Future	1301.0640	1299.0000	1301.0640	1,299.0000	0
28/11/2025	AL37 On 05-November-26			Index Future	1324.0040	1321.9810	1324.0040	1,321.9810	0
28/11/2025	AL37 On 04-February-27			Index Future	1346.7890	1344.7490	1346.7890	1,344.7490	0
28/11/2025	AL7T On 05-February-26			Index Future	1601.3880	1594.0560	1601.3880	1,594.0560	0
28/11/2025	AL7T On 07-May-26			Index Future	1630.3530	1622.9650	1630.3530	1,622.9650	0
28/11/2025	AL7T On 06-August-26			Index Future	1659.6000	1652.1250	1659.6000	1,652.1250	0
28/11/2025	AL7T On 05-November-26			Index Future	1688.8610	1681.3530	1688.8610	1,681.3530	0
28/11/2025	AL7T On 04-February-27			Index Future	1717.9260	1710.3100	1717.9260	1,710.3100	0
28/11/2025	ALBI On 05-February-26			Index Future	1351.0420	1343.6730	1351.0420	1,343.6730	79
28/11/2025	ALBI On 07-May-26			Index Future	1375.4790	1368.0410	1375.4790	1,368.0410	0
28/11/2025	ALBI On 06-August-26			Index Future	1400.1540	1392.6200	1400.1540	1,392.6200	0
28/11/2025	ALBI On 05-November-26			Index Future	1424.8410	1417.2580	1424.8410	1,417.2580	0
28/11/2025	ALBI On 04-February-27			Index Future	1449.3620	1441.6660	1449.3620	1,441.6660	0
28/11/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	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
28/11/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/11/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/11/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/11/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	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
28/11/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	ES33 On 05-February-26			Bond Future	9.1179	9.1911	94.3277	93.9559	0
28/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	11132.2200	10760.4500	11.1322	10.7605	0
28/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	ES33 On 07-May-26			Bond Future	9.1938	9.2694	92.2630	91.8888	0
28/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	11382.4500	11008.3000	11.3825	11.0083	0
28/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	ES33 On 06-August-26			Bond Future	9.2771	9.3559	93.9571	93.5787	0
28/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	12088.4700	11710.0200	12.0885	11.7100	0
28/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	ES33 On 05-November-26			Bond Future	9.3753	9.4567	91.8227	91.4430	0
28/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	6494.3000	6114.5800	6.4943	6.1146	0
28/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	ES33 On 04-February-27			Bond Future	9.4951	9.5804	93.4181	93.0329	0
28/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	921.5600	536.3100	0.9216	0.5363	0
28/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	ES42 On 05-February-26			Bond Future	9.7144	9.8227	92.6847	91.8791	0
28/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14084.9400	13279.4200	14.0849	13.2794	0
28/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	ES42 On 07-May-26			Bond Future	9.7844	9.8957	90.1191	89.3031	0
28/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15477.6700	14661.7000	15.4777	14.6617	0
28/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	ES42 On 06-August-26			Bond Future	9.8577	9.9724	91.7734	90.9450	0
28/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17299.1100	16470.6600	17.2991	16.4707	0
28/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	ES42 On 05-November-26			Bond Future	9.9378	10.0556	89.1287	88.2910	0
28/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11163.9300	10326.2300	11.1639	10.3262	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	ES42 On 04-February-27			Bond Future	10.0283	10.1500	90.6754	89.8241	0
28/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	1815.5300	964.1500	1.8155	0.9642	0
28/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	GOVI On 05-February-26			GOVI	1326.3000	1319.0530	1326.3000	1,319.0530	607
28/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1763000.0000	1690530.0000	176.3000	169.0530	0
28/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	GOVI On 07-May-26			GOVI	1350.2900	1342.9750	1350.2900	1,342.9750	42
28/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1732900.0000	1659750.0000	173.2900	165.9750	0
28/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	GOVI On 06-August-26			GOVI	1374.5130	1367.1040	1374.5130	1,367.1040	0
28/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1855130.0000	1781040.0000	185.5130	178.1040	0
28/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	GOVI On 05-November-26			GOVI	1398.7470	1391.2900	1398.7470	1,391.2900	0
28/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1217470.0000	1142900.0000	121.7470	114.2900	0
28/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	GOVI On 04-February-27			GOVI	1422.8190	1415.2510	1422.8190	1,415.2510	0
28/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	538190.0000	462510.0000	53.8190	46.2510	0
28/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/11/2025	I258 On 05-February-26			Bond Future	122.6141	122.4132	122.6141	122.4132	0
28/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	10965.1227	10764.6585	10.9651	10.7647	0
28/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	1.0127	1.4985	0.0010	0.0015	0
28/11/2025	I258 On 07-May-26			Bond Future	124.8617	124.6630	124.8617	124.6630	0
28/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	11182.8054	10995.8317	11.1828	10.9958	0
28/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	51.0754	62.8617	0.0511	0.0629	0
28/11/2025	I258 On 06-August-26			Bond Future	124.2995	124.1006	124.2995	124.1006	0
28/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	11533.7288	11360.2237	11.5337	11.3602	0
28/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	184.2388	209.6637	0.1842	0.2097	0
28/11/2025	I258 On 05-November-26			Bond Future	126.4924	126.2974	126.4924	126.2974	0
28/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	11902.6971	11746.4379	11.9027	11.7464	0
28/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	360.2671	399.0079	0.3603	0.3990	0
28/11/2025	I258 On 04-February-27			Bond Future	125.7983	125.6015	125.7983	125.6015	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	8361.0142	8248.4358	8.3610	8.2484	0
28/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	1462.6742	1546.8958	1.4627	1.5469	0
28/11/2025	IGOV On 05-February-26			Index Future	424.5430	422.5630	424.5430	422.5630	242
28/11/2025	IGOV On 07-May-26			Index Future	432.3250	430.3290	432.3250	430.3290	8
28/11/2025	IGOV On 06-August-26			Index Future	440.1810	438.1610	440.1810	438.1610	0
28/11/2025	IGOV On 05-November-26			Index Future	448.0420	446.0120	448.0420	446.0120	0
28/11/2025	IGOV On 04-February-27			Index Future	455.8500	453.7900	455.8500	453.7900	0
28/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
28/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/11/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
28/11/2025	R033 On 05-February-26			Bond Future	8.2181	8.2600	113.1108	112.8753	14,930
28/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11927.9000	11695.1500	11.9279	11.6952	0
28/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	26.8700	29.6700	0.0269	0.0297	0
28/11/2025	R033 On 07-May-26			Bond Future	8.2629	8.3058	110.1141	109.8796	0
28/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	11069.6600	10849.0600	11.0697	10.8491	0
28/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	243.8100	257.6800	0.2438	0.2577	0
28/11/2025	R033 On 06-August-26			Bond Future	8.3135	8.3581	112.1098	111.8741	0
28/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	10374.7500	10164.3100	10.3748	10.1643	0
28/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	719.2400	744.5000	0.7192	0.7445	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2025	R033 On 05-November-26			Bond Future	8.3751	8.4208	109.0220	108.7888	0
28/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	6375.5400	6058.4900	6.3755	6.0585	0
28/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1630.4100	1546.5900	1.6304	1.5466	0
28/11/2025	R033 On 04-February-27			Bond Future	8.4540	8.5020	110.8915	110.6555	0
28/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3915.8000	3763.9900	3.9158	3.7640	0
28/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	2955.2100	3039.4200	2.9552	3.0394	0
28/11/2025	R035 On 05-February-26			Bond Future	8.5329	8.6108	106.1148	105.6255	83,425
28/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	1473.8900	1112.7300	1.4739	1.1127	350
28/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	801.7000	929.8100	0.8017	0.9298	0
28/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	2426.2000	1992.3400	2.4262	1.9923	0
28/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	452.4300	507.8400	0.4524	0.5078	0
28/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3937.3800	3463.7100	3.9374	3.4637	0
28/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	201.8600	217.4600	0.2019	0.2175	350
28/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	4541.6400	4061.9500	4.5416	4.0620	0
28/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	148.5000	158.0800	0.1485	0.1581	16,000
28/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	6728.8300	6241.0100	6.7288	6.2410	0
28/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	50.1300	51.5800	0.0501	0.0516	350
28/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	9684.7800	9195.3600	9.6848	9.1954	250
28/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	11.6200	11.4700	0.0116	0.0115	0
28/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	11156.7300	10667.2200	11.1567	10.6672	2,000
28/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	5.7900	5.5500	0.0058	0.0056	0
28/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	12387.4900	11898.9700	12.3875	11.8990	0
28/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	2.3300	3.0800	0.0023	0.0031	250
28/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	13021.6000	12533.1000	13.0216	12.5331	0
28/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	1.3300	2.1000	0.0013	0.0021	0
28/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	13806.4100	13317.5400	13.8064	13.3175	2,000
28/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.6400	1.0400	0.0006	0.0010	0
28/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	14117.8600	13628.9000	14.1179	13.6289	0
28/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.4700	0.7800	0.0005	0.0008	0
28/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	14992.5600	14503.4200	14.9926	14.5034	0
28/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.2000	0.3300	0.0002	0.0003	250
28/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	21173.8800	20684.6100	21.1739	20.6846	0
28/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
28/11/2025	R035 On 07-May-26			Bond Future	8.5804	8.6607	103.5324	103.0392	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
28/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	727.0200	595.5500	0.7270	0.5956	1,000
28/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	2538.0100	2899.7300	2.5380	2.8997	0
28/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	2373.8700	2087.9200	2.3739	2.0879	1,000
28/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1092.6600	1299.9000	1.0927	1.2999	0
28/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	4286.9500	3909.7300	4.2870	3.9097	0
28/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	559.1900	675.1600	0.5592	0.6752	1,000
28/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	6548.8200	6117.9100	6.5488	6.1179	250
28/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	281.2800	343.5600	0.2813	0.3436	0
28/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	6653.8600	6221.2400	6.6539	6.2212	200
28/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	272.9300	333.5000	0.2729	0.3335	0
28/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	6917.0000	6480.3500	6.9170	6.4804	350
28/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	253.3700	309.9100	0.2534	0.3099	0
28/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	9181.1100	8718.7200	9.1811	8.7187	0
28/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	131.1100	161.9100	0.1311	0.1619	250
28/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	9286.3100	8823.0700	9.2863	8.8231	0
28/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	127.2400	157.1900	0.1272	0.1572	200
28/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	9549.2100	9083.9800	9.5492	9.0840	0
28/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	118.2100	146.1700	0.1182	0.1462	350
28/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	11791.1300	11313.6300	11.7911	11.3136	0
28/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	64.4200	80.1100	0.0644	0.0801	250
28/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	11894.3300	11416.4200	11.8943	11.4164	0
28/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	62.6900	77.9700	0.0627	0.0780	200
28/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	12151.9100	11673.0500	12.1519	11.6731	0
28/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	58.6400	72.9700	0.0586	0.0730	350
28/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	12914.6500	12432.2800	12.9147	12.4323	0
28/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	42.5200	53.3400	0.0425	0.0533	0
28/11/2025	R035 On 06-August-26			Bond Future	8.6337	8.7169	105.4092	104.9099	56
28/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	996.1700	851.1000	0.9962	0.8511	1,000
28/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3091.4900	3445.6800	3.0915	3.4457	0
28/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	2278.8400	2027.6300	2.2788	2.0276	350
28/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	1820.7900	2068.8400	1.8208	2.0688	0
28/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2582.3400	2312.7400	2.5823	2.3127	1,000
28/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	1647.2000	1876.8600	1.6472	1.8769	0
28/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	4014.8800	3679.6200	4.0149	3.6796	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1084.4600	1248.4600	1.0845	1.2485	0
28/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	4377.5500	4029.4900	4.3776	4.0295	0
28/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	985.1500	1136.3500	0.9852	1.1364	350
28/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	4423.2700	4073.6600	4.4233	4.0737	250
28/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	973.3300	1122.9800	0.9733	1.1230	0
28/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	5216.3400	4842.2100	5.2163	4.8422	0
28/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	794.7500	919.8800	0.7948	0.9199	1,000
28/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	6373.9200	5970.9800	6.3739	5.9710	0
28/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	601.8700	698.1900	0.6019	0.6982	200
28/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	6766.7000	6355.9300	6.7667	6.3559	0
28/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	549.9600	638.4500	0.5500	0.6385	350
28/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	6815.9900	6404.0900	6.8160	6.4041	0
28/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	543.8500	631.2100	0.5439	0.6312	250
28/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	8846.6800	8402.8900	8.8467	8.4029	0
28/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	339.1200	394.5900	0.3391	0.3946	200
28/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	9295.6000	8846.6800	9.2956	8.8467	0
28/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	306.5700	356.9100	0.3066	0.3569	250
28/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	13427.8500	12946.1300	13.4279	12.9461	0
28/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	99.4600	117.0000	0.0995	0.1170	0
28/11/2025	R035 On 05-November-26			Bond Future	8.6987	8.7845	102.7454	102.2436	0
28/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2733.1300	2479.6600	2.7331	2.4797	200
28/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2141.0800	2389.4500	2.1411	2.3895	0
28/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4739.9100	4401.3800	4.7399	4.4014	0
28/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1289.5400	1452.8500	1.2895	1.4529	200
28/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6993.2900	6598.2400	6.9933	6.5982	0
28/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	789.1800	895.9700	0.7892	0.8960	200
28/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	8065.8300	7650.6600	8.0658	7.6507	0
28/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	628.9300	715.6000	0.6289	0.7156	0
28/11/2025	R035 On 04-February-27			Bond Future	8.7790	8.8686	104.5085	103.9992	0
28/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	3546.1200	3126.4200	3.5461	3.1264	0
28/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2182.5100	2272.1500	2.1825	2.2722	0
28/11/2025	R038 On 05-February-26			Bond Future	9.0603	9.1380	117.1450	116.5304	3,763
28/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	16860.7200	16246.6600	16.8607	16.2467	0
28/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.9800	1.4900	0.0010	0.0015	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2025	R038 On 07-May-26			Bond Future	9.1229	9.2029	113.7800	113.1598	2,395
28/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	15985.6600	15379.3600	15.9857	15.3794	0
28/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	54.8700	68.7400	0.0549	0.0687	0
28/11/2025	R038 On 06-August-26			Bond Future	9.1906	9.2732	115.8421	115.2138	0
28/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	17606.7000	16998.4300	17.6067	16.9984	0
28/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	121.4800	141.5100	0.1215	0.1415	0
28/11/2025	R038 On 05-November-26			Bond Future	9.2659	9.3508	112.3782	111.7457	0
28/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	10860.1500	10318.0300	10.8602	10.3180	0
28/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	687.8700	778.2300	0.6879	0.7782	0
28/11/2025	R038 On 04-February-27			Bond Future	9.3540	9.4421	114.3049	113.6628	0
28/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	4677.8500	4305.8600	4.6779	4.3059	0
28/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	2898.3200	3168.4500	2.8983	3.1685	0
28/11/2025	R053 On 05-February-26			Bond Future	9.3375	9.4557	126.6604	125.2933	27,617
28/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	21333.1900	19970.5200	21.3332	19.9705	0
28/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	6.5200	11.0200	0.0065	0.0110	0
28/11/2025	R053 On 07-May-26			Bond Future	9.3902	9.5114	123.0905	121.7046	14,035
28/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	22417.7000	21066.6800	22.4177	21.0667	0
28/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	102.4000	137.2800	0.1024	0.1373	0
28/11/2025	R053 On 06-August-26			Bond Future	9.4462	9.5708	125.3213	123.9136	0
28/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	26344.2900	24971.0400	26.3443	24.9710	0
28/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	134.3100	168.7200	0.1343	0.1687	0
28/11/2025	R053 On 05-November-26			Bond Future	9.5069	9.6346	121.6444	120.2195	0
28/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	17775.9200	16652.9900	17.7759	16.6530	0
28/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	907.2100	1209.2000	0.9072	1.2092	0
28/11/2025	R053 On 04-February-27			Bond Future	9.5760	9.7076	123.7301	122.2819	0
28/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	8001.0800	7081.3700	8.0011	7.0814	0
28/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	3544.2500	4072.6700	3.5443	4.0727	0
28/11/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
28/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	68.5100	69.0100	0.0685	0.0690	0
28/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	68.5100	69.0100	0.0685	0.0690	0
28/11/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
28/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	104.4100	104.7400	0.1044	0.1047	0
28/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	104.4100	104.7400	0.1044	0.1047	0

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28/11/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
28/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	89.1800	89.3600	0.0892	0.0894	0
28/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	89.1800	89.3600	0.0892	0.0894	0
28/11/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
28/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	51.5500	51.6300	0.0516	0.0516	0
28/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	51.5500	51.6300	0.0516	0.0516	0
28/11/2025	R202 On 05-February-26			Bond Future	290.0075	289.0187	290.0075	289.0187	565
28/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	12187.4900	11198.7000	12.1875	11.1987	0
28/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R202 On 07-May-26			Bond Future	295.3234	294.3303	295.3234	294.3303	460
28/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	17773.3500	16780.3300	17.7734	16.7803	0
28/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R202 On 06-August-26			Bond Future	295.3291	294.3259	295.3291	294.3259	0
28/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	16469.1300	15465.9000	16.4691	15.4659	0
28/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R202 On 05-November-26			Bond Future	300.5420	299.5387	300.5420	299.5387	0
28/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	20082.0100	19078.7400	20.0820	19.0787	0
28/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R202 On 04-February-27			Bond Future	300.2745	299.2575	300.2745	299.2575	0
28/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	5544.4500	4527.4900	5.5445	4.5275	0
28/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R209 On 05-February-26			Bond Future	8.7978	8.8702	85.4124	84.9883	36,980
28/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	11403.3700	10979.9700	11.4034	10.9800	0
28/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	2.7800	3.5300	0.0028	0.0035	0
28/11/2025	R209 On 07-May-26			Bond Future	8.8503	8.9246	83.8063	83.3785	6,358
28/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	11689.4900	11274.1200	11.6895	11.2741	0
28/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	53.0500	65.4400	0.0531	0.0654	0
28/11/2025	R209 On 06-August-26			Bond Future	8.9076	8.9843	85.3253	84.8922	2,732
28/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	12759.1100	12342.2000	12.7591	12.3422	0
28/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	100.2800	116.5400	0.1003	0.1165	0
28/11/2025	R209 On 05-November-26			Bond Future	8.9724	9.0511	83.6615	83.2258	0
28/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	7724.7400	7365.4500	7.7247	7.3655	0
28/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	650.3300	726.7500	0.6503	0.7268	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2025	R209 On 04-February-27			Bond Future	9.0494	9.1310	85.0971	84.6548	0
28/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	3288.9300	3047.6100	3.2889	3.0476	0
28/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2046.9000	2247.8600	2.0469	2.2479	0
28/11/2025	R210 On 05-February-26			Bond Future	258.8137	258.8213	258.8137	258.8213	289
28/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5713.7000	5721.3200	5.7137	5.7213	0
28/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R210 On 07-May-26			Bond Future	260.0805	260.1006	260.0805	260.1006	918
28/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4680.4500	4700.6100	4.6805	4.7006	0
28/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R210 On 06-August-26			Bond Future	264.8573	264.8851	264.8573	264.8851	0
28/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5017.3100	5045.0900	5.0173	5.0451	0
28/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R210 On 05-November-26			Bond Future	266.0011	266.0451	266.0011	266.0451	0
28/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12671.1200	12715.1400	12.6711	12.7151	0
28/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R210 On 04-February-27			Bond Future	270.6321	270.6801	270.6321	270.6801	0
28/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4602.0500	4650.1100	4.6021	4.6501	0
28/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R213 On 05-February-26			Bond Future	7.8110	7.8531	99.8145	99.6454	16,588
28/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7946.0600	7776.8900	7.9461	7.7769	0
28/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	1.8100	1.7000	0.0018	0.0017	0
28/11/2025	R213 On 07-May-26			Bond Future	7.8388	7.8822	98.0692	97.9018	64,746
28/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	7263.6800	7099.7000	7.2637	7.0997	0
28/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	39.2500	42.6800	0.0393	0.0427	0
28/11/2025	R213 On 06-August-26			Bond Future	7.8728	7.9183	99.8470	99.6792	0
28/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6556.6200	6397.1600	6.5566	6.3972	0
28/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	125.7900	134.0600	0.1258	0.1341	0
28/11/2025	R213 On 05-November-26			Bond Future	7.9253	7.9722	98.0373	97.8725	0
28/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3417.3100	3293.8800	3.4173	3.2939	0
28/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	569.3400	610.7300	0.5693	0.6107	0
28/11/2025	R213 On 04-February-27			Bond Future	8.0005	8.0505	99.7205	99.5540	0
28/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1772.3400	1691.6200	1.7723	1.6916	0
28/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1308.7300	1394.5100	1.3087	1.3945	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2025	R214 On 05-February-26			Bond Future	9.3177	9.4258	80.3595	79.6410	10,264
28/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	11589.7500	10874.4300	11.5898	10.8744	0
28/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	5.3300	8.5800	0.0053	0.0086	0
28/11/2025	R214 On 07-May-26			Bond Future	9.3736	9.4844	78.5160	77.7883	31,017
28/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	12650.2500	11944.7400	12.6503	11.9447	0
28/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	77.7100	99.9400	0.0777	0.0999	0
28/11/2025	R214 On 06-August-26			Bond Future	9.4340	9.5480	79.9392	79.2005	0
28/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	14433.4800	13719.1700	14.4335	13.7192	0
28/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	120.0600	144.5200	0.1201	0.1445	0
28/11/2025	R214 On 05-November-26			Bond Future	9.5022	9.6191	78.0361	77.2890	0
28/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	9412.6400	8774.5600	9.4126	8.7746	0
28/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	727.6700	836.6700	0.7277	0.8367	0
28/11/2025	R214 On 04-February-27			Bond Future	9.5812	9.7018	79.3753	78.6163	0
28/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	4255.6200	3791.8000	4.2556	3.7918	0
28/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2271.7900	2567.0100	2.2718	2.5670	0
28/11/2025	R248 On 05-February-26			Bond Future	9.4879	9.6062	97.1606	96.1434	235,921
28/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	71.8600	32.8000	0.0719	0.0328	1,940
28/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	5404.2800	6382.4200	5.4043	6.3824	0
28/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	1070.1900	702.0200	1.0702	0.7020	1,940
28/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	1837.8700	2486.9000	1.8379	2.4869	0
28/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	1518.2800	1051.9100	1.5183	1.0519	0
28/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	1413.5900	1964.4200	1.4136	1.9644	0
28/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	2335.9000	1731.9200	2.3359	1.7319	12,500
28/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	946.9000	1360.1200	0.9469	1.3601	0
28/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	3946.4100	3168.8100	3.9464	3.1688	0
28/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	479.6100	719.2100	0.4796	0.7192	1,940
28/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	4642.6700	3815.7000	4.6427	3.8157	0
28/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	366.0500	556.2800	0.3661	0.5563	0
28/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	8106.2900	7149.7700	8.1063	7.1498	0
28/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	103.7800	164.4600	0.1038	0.1645	0
28/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	14863.1200	13852.2600	14.8631	13.8523	0
28/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	10.0300	16.3700	0.0100	0.0164	0
28/11/2025	R248 On 07-May-26			Bond Future	9.5442	9.6655	94.4797	93.4487	46,543
28/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	16100.4000	15101.6100	16.1004	15.1016	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	100.9900	133.2600	0.1010	0.1333	0
28/11/2025	R248 On 06-August-26			Bond Future	9.6048	9.7296	96.1922	95.1451	0
28/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	19459.4800	18440.0700	19.4595	18.4401	0
28/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	116.4600	144.1500	0.1165	0.1442	0
28/11/2025	R248 On 05-November-26			Bond Future	9.6723	9.8002	93.4312	92.3713	0
28/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	13008.7300	12084.7800	13.0087	12.0848	0
28/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	802.2800	938.2800	0.8023	0.9383	0
28/11/2025	R248 On 04-February-27			Bond Future	9.7497	9.8816	95.0341	93.9570	0
28/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	5650.2400	5183.5600	5.6502	5.1836	0
28/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	2756.3500	3366.7600	2.7564	3.3668	0
28/11/2025	R2R9 On 05-February-26			Bond Future	9.2266	9.3043	108.4645	107.8624	0
28/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	95473.9400	94871.8200	95.4739	94.8718	0
28/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R2R9 On 07-May-26			Bond Future	9.2911	9.3709	105.4477	104.8399	0
28/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	94598.0100	93990.1500	94.5980	93.9902	0
28/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R2R9 On 06-August-26			Bond Future	9.3606	9.4429	107.3588	106.7428	0
28/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	94239.2800	93623.3300	94.2393	93.6233	0
28/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R2R9 On 05-November-26			Bond Future	9.4372	9.5217	104.2512	103.6308	0
28/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	93281.1000	92660.7000	93.2811	92.6607	0
28/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R2R9 On 04-February-27			Bond Future	9.5259	9.6134	106.0386	105.4087	0
28/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4968.9900	4588.2800	4.9690	4.5883	0
28/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2382.9200	2632.1400	2.3829	2.6321	0
28/11/2025	R4R2 On 05-February-26			Bond Future	9.3962	9.5096	109.6699	108.7019	1,125
28/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	96394.6700	95426.6300	96.3947	95.4266	0
28/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R4R2 On 07-May-26			Bond Future	9.4603	9.5770	106.5490	105.5685	0
28/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	95459.8400	94479.4100	95.4598	94.4794	0
28/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R4R2 On 06-August-26			Bond Future	9.5289	9.6492	108.4800	107.4848	0
28/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95062.7100	94067.4900	95.0627	94.0675	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R4R2 On 05-November-26			Bond Future	9.6037	9.7274	105.2659	104.2596	0
28/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94043.2900	93037.0200	94.0433	93.0370	0
28/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/11/2025	R4R2 On 04-February-27			Bond Future	9.6893	9.8172	107.0706	106.0482	0
28/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5871.2900	5211.7200	5.8713	5.2117	0
28/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2409.1000	2771.9400	2.4091	2.7719	0
28/11/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/11/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0