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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/11/2025 TO: 14/11/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	2029 On 05-February-26			Bond Future	145.33	145.2209	145.3295	145.2209	1,833.00
14/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	5219	5	5	5	0.00
14/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2029 On 07-May-26			Bond Future	146.56	146.4522	146.5555	146.4522	2,542.00
14/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4736	5	5	5	0.00
14/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2029 On 06-August-26			Bond Future	149.25	149.1480	149.2467	149.1480	0.00
14/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	5147	5	5	5	0.00
14/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2029 On 05-November-26			Bond Future	150.41	150.3185	150.4103	150.3185	0.00
14/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2850	3	3	3	0.00
14/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	2029 On 04-February-27			Bond Future	153.03	152.9451	153.0345	152.9451	0.00
14/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	3314	3	3	3	0.00
14/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2030 On 05-February-26			Bond Future	7.67	101.4885	101.3163	101.4885	164,023.00
14/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	5941	6	6	6	0.00
14/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	3	0	0	0	0.00
14/11/2025	2030 On 07-May-26			Bond Future	7.70	103.3469	103.1665	103.3469	5,220.00
14/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5295	5	5	5	0.00
14/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	833	1	1	1	1,000.00
14/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1271	1	1	1	0.00
14/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	176	0	0	0	1,000.00
14/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	803	1	1	1	0.00
14/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	571	1	1	1	1,000.00
14/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	56	0	0	0	0.00
14/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1763	2	2	2	0.00
14/11/2025	2030 On 06-August-26			Bond Future	7.74	101.2148	101.0266	101.2148	338.00
14/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4493	5	4	5	0.00
14/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	270	0	0	0	1,000.00
14/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	932	1	1	1	1,000.00
14/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1624	2	2	2	0.00
14/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	675	1	1	1	1,000.00
14/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	1030	1	1	1	0.00
14/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1886	2	2	2	0.00
14/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	170	0	0	0	0.00
14/11/2025	2030 On 05-November-26			Bond Future	7.79	102.9928	102.7954	102.9928	0.00
14/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2299	2	2	2	0.00
14/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	619	1	1	1	0.00
14/11/2025	2030 On 04-February-27			Bond Future	7.86	100.7598	100.5564	100.7598	0.00
14/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1141	1	1	1	0.00
14/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1250	1	1	1	0.00
14/11/2025	2031 On 05-February-26			Bond Future	113.05	112.9724	113.0534	112.9724	1,013.00
14/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	1354	1	1	1	0.00
14/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	60	0	0	0	0.00
14/11/2025	2031 On 07-May-26			Bond Future	115.15	115.0683	115.1451	115.0683	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1467	1	1	1	0.00
14/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	162	0	0	0	0.00
14/11/2025	2031 On 06-August-26			Bond Future	114.83	114.7557	114.8288	114.7557	680.00
14/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1347	1	1	1	0.00
14/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	328	0	0	0	0.00
14/11/2025	2031 On 05-November-26			Bond Future	116.87	116.7988	116.8665	116.7988	0.00
14/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	5378	5	5	5	0.00
14/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
14/11/2025	2031 On 04-February-27			Bond Future	116.44	116.3723	116.4381	116.3723	0.00
14/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	1003	1	1	1	0.00
14/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	745	1	1	1	0.00
14/11/2025	2032 On 05-February-26			Bond Future	8.19	103.4470	103.2650	103.4470	125,216.00
14/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	8841	9	9	9	0.00
14/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	7	0	0	0	0.00
14/11/2025	2032 On 07-May-26			Bond Future	8.24	101.1814	100.9909	101.1814	37,719.00
14/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8363	9	8	9	0.00
14/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	75	0	0	0	0.00
14/11/2025	2032 On 06-August-26			Bond Future	8.29	103.0190	102.8206	103.0190	0.00
14/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	7894	8	8	8	0.00
14/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	191	0	0	0	0.00
14/11/2025	2032 On 05-November-26			Bond Future	8.36	100.6714	100.4637	100.6714	0.00
14/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4154	4	4	4	0.00
14/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	801	1	1	1	0.00
14/11/2025	2032 On 04-February-27			Bond Future	8.44	102.4038	102.1899	102.4038	0.00
14/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	1933	2	2	2	0.00
14/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1776	2	2	2	0.00
14/11/2025	2033 On 05-February-26			Bond Future	140.05	139.2489	140.0509	139.2489	2,694.00
14/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	7171	6	7	6	0.00
14/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2033 On 07-May-26			Bond Future	141.08	140.2672	141.0770	140.2672	11,412.00
14/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	5917	5	6	5	0.00
14/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2033 On 06-August-26			Bond Future	143.67	142.8491	143.6677	142.8491	0.00
14/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	9418	9	9	9	0.00

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14/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2033 On 05-November-26			Bond Future	144.63	143.8038	144.6287	143.8038	0.00
14/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	7369	7	7	7	0.00
14/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2033 On 04-February-27			Bond Future	147.15	146.3167	147.1521	146.3167	0.00
14/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	4442	4	4	4	0.00
14/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2037 On 05-February-26			Bond Future	9.12	96.3539	95.9700	96.3539	115,386.00
14/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	12565	13	13	13	0.00
14/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	13648	14	14	14	1,030.00
14/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18149	19	18	19	0.00
14/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	16070	16	16	16	0.00
14/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13432	14	13	14	0.00
14/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	9502	10	10	10	0.00
14/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	10911	11	11	11	1,970.00
14/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20392	21	20	21	0.00
14/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6345	7	6	7	0.00
14/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	3805	4	4	4	0.00
14/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	385	0	0	0	11,500.00
14/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	136	0	0	0	11,500.00
14/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
14/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	4	0	0	0	0.00
14/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	5	0	0	0	0.00
14/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	39	0	0	0	0.00
14/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	1	0	0	0	0.00
14/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
14/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	23	0	0	0	0.00
14/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	9	0	0	0	0.00
14/11/2025	2037 On 07-May-26			Bond Future	9.19	98.1182	97.7225	98.1182	87,488.00
14/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	12738	13	13	13	0.00
14/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18182	19	18	19	0.00
14/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	10780	11	11	11	142.00
14/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1200	1	1	1	1,500.00
14/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3118	3	3	3	1,500.00

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14/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	5992	6	6	6	0.00
14/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	523	0	1	0	1,500.00
14/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1171	1	1	1	0.00
14/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2432	2	2	2	0.00
14/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	7	0	0	0	142.00
14/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	161	0	0	0	0.00
14/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	97	0	0	0	0.00
14/11/2025	2037 On 06-August-26			Bond Future	9.26	95.6404	95.2333	95.6404	2,539.00
14/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14190	15	14	15	0.00
14/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12181	13	12	13	0.00
14/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9129	9	9	9	0.00
14/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	5709	6	6	6	2,541.00
14/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	511	0	1	0	2,541.00
14/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	1028	1	1	1	0.00
14/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	280	0	0	0	2,541.00
14/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	143	0	0	0	0.00
14/11/2025	2037 On 05-November-26			Bond Future	9.34	97.3201	96.9003	97.3201	0.00
14/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8495	9	8	9	0.00
14/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9516	10	10	10	0.00
14/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	6634	7	7	7	0.00
14/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3255	3	3	3	4,490.00
14/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1251	1	1	1	4,490.00
14/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2483	2	2	2	0.00
14/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	749	1	1	1	4,490.00
14/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	892	1	1	1	0.00
14/11/2025	2037 On 04-February-27			Bond Future	9.42	94.7384	94.3089	94.7384	0.00
14/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3481	4	3	4	0.00
14/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2963	3	3	3	0.00
14/11/2025	2038 On 05-February-26			Bond Future	151.22	150.6271	151.2189	150.6271	2,762.00
14/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	8019	7	8	7	0.00
14/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2038 On 07-May-26			Bond Future	154.02	153.4216	154.0166	153.4216	440.00
14/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	9487	9	9	9	0.00
14/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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14/11/2025	2038 On 06-August-26			Bond Future	154.64	154.0389	154.6383	154.0389	0.00
14/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	9918	9	10	9	0.00
14/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2038 On 05-November-26			Bond Future	157.38	156.7823	157.3833	156.7823	0.00
14/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	11073	10	11	10	0.00
14/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2038 On 04-February-27			Bond Future	157.89	157.2825	157.8898	157.2825	0.00
14/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	4060	3	4	3	0.00
14/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2040 On 05-February-26			Bond Future	9.40	97.5638	97.1319	97.5638	78,840.00
14/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	14021	14	14	14	0.00
14/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	6915	7	7	7	680.00
14/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	9467	10	9	10	0.00
14/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	11967	12	12	12	0.00
14/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	15956	16	16	16	475.00
14/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	23525	24	24	24	0.00
14/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	6215	7	6	7	0.00
14/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	3502	4	4	4	14,000.00
14/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	594	0	1	0	0.00
14/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	216	0	0	0	14,000.00
14/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
14/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	3	0	0	0	0.00
14/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	29	0	0	0	680.00
14/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	67	0	0	0	8,180.00
14/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	167	0	0	0	0.00
14/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	10	0	0	0	0.00
14/11/2025	2040 On 07-May-26			Bond Future	9.47	99.3503	98.9055	99.3503	0.00
14/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	14575	15	15	15	0.00
14/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	11384	12	11	12	0.00
14/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	19297	20	19	20	0.00
14/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	16587	17	17	17	0.00
14/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	17630	18	18	18	0.00
14/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	14857	15	15	15	0.00
14/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	8878	9	9	9	1,460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	86	0	0	0	1,460.00
14/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	368	0	0	0	0.00
14/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	28	0	0	0	1,460.00
14/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	43	0	0	0	0.00
14/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	214	0	0	0	0.00
14/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	13	0	0	0	0.00
14/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	96	0	0	0	0.00
14/11/2025	2040 On 06-August-26			Bond Future	9.55	96.6443	96.1871	96.6443	7,265.00
14/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	16871	17	17	17	0.00
14/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	118	0	0	0	0.00
14/11/2025	2040 On 05-November-26			Bond Future	9.62	98.3414	97.8707	98.3414	0.00
14/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	10442	11	10	11	0.00
14/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	8342	8	8	8	0.00
14/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	4461	4	4	4	2,300.00
14/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11580	12	12	12	0.00
14/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	758	1	1	1	2,300.00
14/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1244	1	1	1	2,300.00
14/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2431	2	2	2	0.00
14/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	897	1	1	1	0.00
14/11/2025	2040 On 04-February-27			Bond Future	9.71	95.5266	95.0453	95.5266	0.00
14/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4392	5	4	5	0.00
14/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	2863	3	3	3	0.00
14/11/2025	2043 On 05-February-26			Bond Future	114.13	114.1542	114.1314	114.1542	0.00
14/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	4526	5	5	5	0.00
14/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	54	0	0	0	0.00
14/11/2025	2043 On 07-May-26			Bond Future	116.24	116.2721	116.2430	116.2721	0.00
14/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	4815	5	5	5	0.00
14/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	272	0	0	0	0.00
14/11/2025	2043 On 06-August-26			Bond Future	115.51	115.5490	115.5143	115.5490	0.00
14/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	5144	5	5	5	0.00
14/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	509	0	1	0	0.00
14/11/2025	2043 On 05-November-26			Bond Future	117.56	117.6058	117.5637	117.6058	0.00
14/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	5453	5	5	5	0.00
14/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	729	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	2043 On 04-February-27			Bond Future	116.71	116.7540	116.7081	116.7540	0.00
14/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	2325	2	2	2	0.00
14/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	3247	3	3	3	0.00
14/11/2025	2044 On 05-February-26			Bond Future	9.61	93.3689	92.9108	93.3689	61,719.00
14/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	13777	14	14	14	0.00
14/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	11827	12	12	12	0.00
14/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9551	10	10	10	9,000.00
14/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	13094	14	13	14	0.00
14/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	13406	14	13	14	0.00
14/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	4072	4	4	4	9,000.00
14/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	23	0	0	0	4,500.00
14/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	25	0	0	0	9,000.00
14/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	531	0	1	0	0.00
14/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	38	0	0	0	4,500.00
14/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	79	0	0	0	0.00
14/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	19	0	0	0	0.00
14/11/2025	2044 On 07-May-26			Bond Future	9.68	95.0786	94.6074	95.0786	64,878.00
14/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	14782	15	15	15	0.00
14/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	126	0	0	0	0.00
14/11/2025	2044 On 06-August-26			Bond Future	9.75	92.4202	91.9364	92.4202	7,681.00
14/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	17735	18	18	18	0.00
14/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	128	0	0	0	0.00
14/11/2025	2044 On 05-November-26			Bond Future	9.83	94.0431	93.5455	94.0431	0.00
14/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	11463	12	11	12	0.00
14/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	891	1	1	1	0.00
14/11/2025	2044 On 04-February-27			Bond Future	9.91	91.2794	90.7708	91.2794	0.00
14/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	5094	5	5	5	0.00
14/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	3092	3	3	3	0.00
14/11/2025	2046 On 05-February-26			Bond Future	133.51	132.1697	133.5129	132.1697	12,410.00
14/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	11863	11	12	11	0.00
14/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2046 On 07-May-26			Bond Future	133.68	132.3231	133.6846	132.3231	5,789.00
14/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	8735	7	9	7	0.00
14/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	2046 On 06-August-26			Bond Future	136.14	134.7584	136.1391	134.7584	0.00
14/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	13759	12	14	12	0.00
14/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2046 On 05-November-26			Bond Future	136.22	134.8226	136.2198	134.8226	0.00
14/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	10740	9	11	9	0.00
14/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2046 On 04-February-27			Bond Future	138.59	137.1768	138.5950	137.1768	0.00
14/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	7505	6	8	6	0.00
14/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2050 On 05-February-26			Bond Future	130.34	131.6921	130.3426	131.6921	11,798.00
14/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	7523	9	8	9	0.00
14/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2050 On 07-May-26			Bond Future	132.75	134.1353	132.7541	134.1353	4,988.00
14/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	8684	10	9	10	0.00
14/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2050 On 06-August-26			Bond Future	132.73	134.1460	132.7336	134.1460	0.00
14/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	9464	11	9	11	0.00
14/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2050 On 05-November-26			Bond Future	135.09	136.5350	135.0898	136.5350	0.00
14/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	11250	13	11	13	0.00
14/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
14/11/2025	2050 On 04-February-27			Bond Future	134.95	136.4252	134.9512	136.4252	0.00
14/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	2561	4	3	4	0.00
14/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
14/11/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	AL37 On 06-November-25			Index Future	1223.29	1223.2940	1223.2940	1223.2940	0.00
14/11/2025	AL37 On 05-February-26			Index Future	1248.93	1251.0220	1248.9320	1251.0220	0.00
14/11/2025	AL37 On 07-May-26			Index Future	1271.74	1273.9300	1271.7390	1273.9300	0.00
14/11/2025	AL37 On 06-August-26			Index Future	1294.55	1296.8350	1294.5490	1296.8350	0.00
14/11/2025	AL37 On 05-November-26			Index Future	1317.51	1319.9140	1317.5100	1319.9140	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	AL37 On 04-February-27			Index Future	1340.23	1342.7120	1340.2310	1342.7120	0.00
14/11/2025	AL7T On 06-November-25			Index Future	1546.46	1546.4640	1546.4640	1546.4640	0.00
14/11/2025	AL7T On 05-February-26			Index Future	1586.12	1591.5600	1586.1200	1591.5600	0.00
14/11/2025	AL7T On 07-May-26			Index Future	1615.08	1620.7040	1615.0830	1620.7040	0.00
14/11/2025	AL7T On 06-August-26			Index Future	1644.05	1649.8440	1644.0520	1649.8440	0.00
14/11/2025	AL7T On 05-November-26			Index Future	1673.21	1679.2050	1673.2120	1679.2050	0.00
14/11/2025	AL7T On 04-February-27			Index Future	1702.07	1708.2090	1702.0670	1708.2090	0.00
14/11/2025	ALBI On 06-November-25			Index Future	1301.10	1301.1010	1301.1010	1301.1010	0.00
14/11/2025	ALBI On 05-February-26			Index Future	1341.01	1345.6120	1341.0100	1345.6120	79.00
14/11/2025	ALBI On 07-May-26			Index Future	1365.50	1370.2520	1365.4980	1370.2520	0.00
14/11/2025	ALBI On 06-August-26			Index Future	1389.99	1394.8890	1389.9900	1394.8890	0.00
14/11/2025	ALBI On 05-November-26			Index Future	1414.64	1419.7130	1414.6440	1419.7130	0.00
14/11/2025	ALBI On 04-February-27			Index Future	1439.04	1444.2350	1439.0400	1444.2350	0.00
14/11/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/11/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
14/11/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/11/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	ES33 On 05-February-26			Bond Future	9.27	93.8630	93.5694	93.8630	0.00
14/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10374	11	10	11	0.00
14/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
14/11/2025	ES33 On 07-May-26			Bond Future	9.35	91.8100	91.5063	91.8100	0.00
14/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	10626	11	11	11	0.00
14/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
14/11/2025	ES33 On 06-August-26			Bond Future	9.44	93.4991	93.1859	93.4991	0.00
14/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11317	12	11	12	0.00
14/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
14/11/2025	ES33 On 05-November-26			Bond Future	9.54	91.3710	91.0469	91.3710	0.00
14/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	5719	6	6	6	0.00
14/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
14/11/2025	ES33 On 04-February-27			Bond Future	9.67	92.9634	92.6314	92.9634	0.00
14/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	135	0	0	0	0.00
14/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
14/11/2025	ES42 On 05-February-26			Bond Future	9.81	92.3930	91.9694	92.3930	0.00
14/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	13370	14	13	14	0.00
14/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
14/11/2025	ES42 On 07-May-26			Bond Future	9.88	89.8424	89.4064	89.8424	0.00
14/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	14765	15	15	15	0.00
14/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
14/11/2025	ES42 On 06-August-26			Bond Future	9.96	91.4946	91.0467	91.4946	0.00
14/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16572	17	17	17	0.00
14/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
14/11/2025	ES42 On 05-November-26			Bond Future	10.04	88.8595	88.3983	88.8595	0.00
14/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10433	11	10	11	0.00
14/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
14/11/2025	ES42 On 04-February-27			Bond Future	10.13	90.4059	89.9346	90.4059	0.00
14/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	1075	2	1	2	0.00
14/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
14/11/2025	GOVI On 06-November-25			GOVI	1277.20	1277.2000	1277.2000	1277.2000	0.00
14/11/2025	GOVI On 05-February-26			GOVI	1316.55	1321.0320	1316.5460	1321.0320	598.00
14/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1665460	171	167	171	0.00
14/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	GOVI On 07-May-26			GOVI	1340.59	1345.2220	1340.5870	1345.2220	42.00
14/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1635870	168	164	168	0.00
14/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
14/11/2025	GOVI On 06-August-26			GOVI	1364.63	1369.4090	1364.6320	1369.4090	0.00
14/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1756320	180	176	180	0.00
14/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
14/11/2025	GOVI On 05-November-26			GOVI	1388.84	1393.7800	1388.8370	1393.7800	0.00
14/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1118370	117	112	117	0.00
14/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
14/11/2025	GOVI On 04-February-27			GOVI	1412.79	1417.8530	1412.7880	1417.8530	0.00
14/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	437880	49	44	49	0.00
14/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
14/11/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/11/2025	I258 On 05-February-26			Bond Future	119.88	118.9195	119.8795	118.9195	0.00
14/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	8253	7	8	7	0.00
14/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	23	0	0	0	0.00
14/11/2025	I258 On 07-May-26			Bond Future	122.10	121.1259	122.0975	121.1259	0.00
14/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	8574	8	9	8	0.00
14/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	207	0	0	0	0.00
14/11/2025	I258 On 06-August-26			Bond Future	121.48	120.4920	121.4762	120.4920	0.00
14/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	8991	8	9	8	0.00
14/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	465	1	0	1	0.00
14/11/2025	I258 On 05-November-26			Bond Future	123.63	122.6369	123.6316	122.6369	0.00
14/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	9421	9	9	9	0.00
14/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	739	1	1	1	0.00
14/11/2025	I258 On 04-February-27			Bond Future	122.88	121.8733	122.8819	121.8733	0.00
14/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	6348	6	6	6	0.00
14/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	2366	3	2	3	0.00
14/11/2025	IGOV On 06-November-25			Index Future	403.77	403.7680	403.7680	403.7680	0.00
14/11/2025	IGOV On 05-February-26			Index Future	418.20	417.7440	418.2000	417.7440	242.00
14/11/2025	IGOV On 07-May-26			Index Future	425.94	425.4940	425.9370	425.4940	8.00
14/11/2025	IGOV On 06-August-26			Index Future	433.68	433.2430	433.6760	433.2430	0.00
14/11/2025	IGOV On 05-November-26			Index Future	441.47	441.0500	441.4650	441.0500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	IGOV On 04-February-27			Index Future	449.17	448.7640	449.1740	448.7640	0.00
14/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/11/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
14/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
14/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
14/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
14/11/2025	R033 On 05-February-26			Bond Future	8.35	112.5986	112.3864	112.5986	14,967.00
14/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11239	11	11	11	0.00
14/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	62	0	0	0	0.00
14/11/2025	R033 On 07-May-26			Bond Future	8.39	109.6171	109.3955	109.6171	0.00
14/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10439	11	10	11	0.00
14/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	332	0	0	0	0.00
14/11/2025	R033 On 06-August-26			Bond Future	8.45	111.6078	111.3774	111.6078	0.00
14/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	9785	10	10	10	0.00
14/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	862	1	1	1	0.00
14/11/2025	R033 On 05-November-26			Bond Future	8.52	108.5288	108.2880	108.5288	0.00
14/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	5753	6	6	6	0.00
14/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1742	2	2	2	0.00
14/11/2025	R033 On 04-February-27			Bond Future	8.61	110.3955	110.1479	110.3955	0.00
14/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3556	3	4	3	0.00
14/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3339	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	R035 On 05-February-26			Bond Future	8.69	105.4359	105.1061	105.4359	82,467.00
14/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	12018	12	12	12	0.00
14/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10158	10	10	10	2,000.00
14/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	12801	13	13	13	2,000.00
14/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20165	20	20	20	0.00
14/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	13985	14	14	14	0.00
14/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11386	12	11	12	0.00
14/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13112	13	13	13	0.00
14/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	8693	9	9	9	250.00
14/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1729	2	2	2	0.00
14/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3664	4	4	4	0.00
14/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	5776	6	6	6	0.00
14/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3095	3	3	3	0.00
14/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	945	1	1	1	350.00
14/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	368	0	0	0	350.00
14/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1282	1	1	1	0.00
14/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	106	0	0	0	350.00
14/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	279	0	0	0	16,000.00
14/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	764	1	1	1	0.00
14/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	9	0	0	0	250.00
14/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	29	0	0	0	0.00
14/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	1	0	0	0	250.00
14/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	3	0	0	0	0.00
14/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
14/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	4	0	0	0	0.00
14/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	15	0	0	0	0.00
14/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	7	0	0	0	0.00
14/11/2025	R035 On 07-May-26			Bond Future	8.75	102.8639	102.5230	102.8639	31,981.00
14/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	11940	12	12	12	0.00
14/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1864	2	2	2	1,000.00
14/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3580	4	4	4	0.00
14/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	511	1	1	1	1,000.00
14/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	10932	11	11	11	0.00
14/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8365	9	8	9	0.00
14/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	5812	6	6	6	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11187	11	11	11	0.00
14/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5712	6	6	6	250.00
14/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	8622	9	9	9	0.00
14/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	6065	6	6	6	350.00
14/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	10830	11	11	11	0.00
14/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8262	9	8	9	0.00
14/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	221	0	0	0	250.00
14/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	453	0	0	0	0.00
14/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	113	0	0	0	250.00
14/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	201	0	0	0	350.00
14/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	411	0	0	0	0.00
14/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	103	0	0	0	350.00
14/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	215	0	0	0	200.00
14/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	441	0	0	0	0.00
14/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	110	0	0	0	200.00
14/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1592	1	2	1	0.00
14/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	862	1	1	1	1,000.00
14/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3331	3	3	3	0.00
14/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	77	0	0	0	0.00
14/11/2025	R035 On 06-August-26			Bond Future	8.81	104.7322	104.3807	104.7322	56.00
14/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12450	13	12	13	0.00
14/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	742	1	1	1	1,000.00
14/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2088	2	2	2	1,000.00
14/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4495	5	4	5	0.00
14/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	5962	6	6	6	0.00
14/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3714	4	4	4	0.00
14/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1822	2	2	2	350.00
14/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5588	6	6	6	0.00
14/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	7965	8	8	8	0.00
14/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3380	3	3	3	200.00
14/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8401	9	8	9	0.00
14/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	6009	6	6	6	0.00
14/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3757	4	4	4	250.00
14/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	766	1	1	1	250.00
14/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1335	1	1	1	0.00

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14/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	441	0	0	0	250.00
14/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	486	0	0	0	200.00
14/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	844	1	1	1	200.00
14/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1478	1	1	1	0.00
14/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1350	1	1	1	350.00
14/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2393	2	2	2	0.00
14/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	774	1	1	1	350.00
14/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	1102	1	1	1	1,000.00
14/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2182	2	2	2	0.00
14/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3866	4	4	4	0.00
14/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	150	0	0	0	0.00
14/11/2025	R035 On 05-November-26			Bond Future	8.88	102.0729	101.7093	102.0729	0.00
14/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7230	7	7	7	0.00
14/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6203	6	6	6	0.00
14/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2245	2	2	2	200.00
14/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4076	4	4	4	0.00
14/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1662	1	2	1	200.00
14/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2689	2	3	2	0.00
14/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	1035	1	1	1	200.00
14/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	829	1	1	1	0.00
14/11/2025	R035 On 04-February-27			Bond Future	8.96	103.8299	103.4575	103.8299	0.00
14/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	2851	3	3	3	0.00
14/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2539	2	3	2	0.00
14/11/2025	R038 On 05-February-26			Bond Future	9.21	116.4395	115.9880	116.4395	3,763.00
14/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	15707	16	16	16	0.00
14/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	4	0	0	0	0.00
14/11/2025	R038 On 07-May-26			Bond Future	9.27	113.0872	112.6217	113.0872	2,395.00
14/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	14865	15	15	15	0.00
14/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	93	0	0	0	0.00
14/11/2025	R038 On 06-August-26			Bond Future	9.35	115.1407	114.6619	115.1407	0.00
14/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16472	17	16	17	0.00
14/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	167	0	0	0	0.00
14/11/2025	R038 On 05-November-26			Bond Future	9.43	111.6825	111.1888	111.6825	0.00
14/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	9844	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	861	1	1	1	0.00
14/11/2025	R038 On 04-February-27			Bond Future	9.52	113.6031	113.0981	113.6031	0.00
14/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	3995	4	4	4	0.00
14/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3422	3	3	3	0.00
14/11/2025	R053 On 05-February-26			Bond Future	9.45	126.1717	125.3374	126.1717	27,617.00
14/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	20022	21	20	21	0.00
14/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	18	0	0	0	0.00
14/11/2025	R053 On 07-May-26			Bond Future	9.51	122.6206	121.7647	122.6206	12,035.00
14/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	21140	22	21	22	0.00
14/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	151	0	0	0	0.00
14/11/2025	R053 On 06-August-26			Bond Future	9.57	124.8472	123.9706	124.8472	0.00
14/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	25029	26	25	26	0.00
14/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	169	0	0	0	0.00
14/11/2025	R053 On 05-November-26			Bond Future	9.63	121.1816	120.2825	121.1816	0.00
14/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	16689	17	17	17	0.00
14/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1182	1	1	1	0.00
14/11/2025	R053 On 04-February-27			Bond Future	9.70	123.2657	122.3480	123.2657	0.00
14/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	7372	7	7	7	0.00
14/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4297	3	4	3	0.00
14/11/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
14/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	75	0	0	0	0.00
14/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	75	0	0	0	0.00
14/11/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
14/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	109	0	0	0	0.00
14/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	109	0	0	0	0.00
14/11/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
14/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	92	0	0	0	0.00
14/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	92	0	0	0	0.00
14/11/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
14/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	53	0	0	0	0.00
14/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	53	0	0	0	0.00
14/11/2025	R202 On 05-February-26			Bond Future	286.97	287.9190	286.9672	287.9190	565.00
14/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	9147	10	9	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
14/11/2025	R202 On 07-May-26			Bond Future	292.28	293.2606	292.2765	293.2606	460.00
14/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	14727	16	15	16	0.00
14/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
14/11/2025	R202 On 06-August-26			Bond Future	292.21	293.2243	292.2097	293.2243	0.00
14/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	13350	14	13	14	0.00
14/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
14/11/2025	R202 On 05-November-26			Bond Future	297.40	298.4473	297.3973	298.4473	0.00
14/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	16937	18	17	18	0.00
14/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
14/11/2025	R202 On 04-February-27			Bond Future	297.07	298.1436	297.0674	298.1436	0.00
14/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	2337	3	2	3	0.00
14/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
14/11/2025	R209 On 05-February-26			Bond Future	8.94	84.8995	84.5648	84.8995	35,518.00
14/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10562	11	11	11	0.00
14/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	9	0	0	0	0.00
14/11/2025	R209 On 07-May-26			Bond Future	9.00	83.3028	82.9576	83.3028	6,358.00
14/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	10878	11	11	11	0.00
14/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	90	0	0	0	0.00
14/11/2025	R209 On 06-August-26			Bond Future	9.06	84.8157	84.4608	84.8157	2,732.00
14/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	11937	12	12	12	0.00
14/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	143	0	0	0	0.00
14/11/2025	R209 On 05-November-26			Bond Future	9.13	83.1564	82.7903	83.1564	0.00
14/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	7018	7	7	7	0.00
14/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	815	1	1	1	0.00
14/11/2025	R209 On 04-February-27			Bond Future	9.21	84.5878	84.2133	84.5878	0.00
14/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2818	3	3	3	0.00
14/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2459	2	2	2	0.00
14/11/2025	R210 On 05-February-26			Bond Future	259.46	259.5167	259.4619	259.5167	289.00
14/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	6362	6	6	6	0.00
14/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
14/11/2025	R210 On 07-May-26			Bond Future	260.78	260.8469	260.7779	260.8469	918.00
14/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	5378	5	5	5	0.00
14/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	R210 On 06-August-26			Bond Future	265.57	265.6479	265.5662	265.6479	0.00
14/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5726	6	6	6	0.00
14/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
14/11/2025	R210 On 05-November-26			Bond Future	266.74	266.8389	266.7402	266.8389	0.00
14/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	13410	14	13	14	0.00
14/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
14/11/2025	R210 On 04-February-27			Bond Future	271.39	271.5000	271.3926	271.5000	0.00
14/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	5363	5	5	5	0.00
14/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
14/11/2025	R213 On 05-February-26			Bond Future	7.93	99.4779	99.3225	99.4779	4,252.00
14/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7457	8	7	8	0.00
14/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	5	0	0	0	0.00
14/11/2025	R213 On 07-May-26			Bond Future	7.96	97.7481	97.5849	97.7481	64,746.00
14/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6804	7	7	7	0.00
14/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	64	0	0	0	0.00
14/11/2025	R213 On 06-August-26			Bond Future	8.01	99.5237	99.3534	99.5237	0.00
14/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6109	6	6	6	0.00
14/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	172	0	0	0	0.00
14/11/2025	R213 On 05-November-26			Bond Future	8.07	97.7240	97.5450	97.7240	0.00
14/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3075	3	3	3	0.00
14/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	719	1	1	1	0.00
14/11/2025	R213 On 04-February-27			Bond Future	8.15	99.4072	99.2226	99.4072	0.00
14/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1535	2	2	2	0.00
14/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1569	1	2	1	0.00
14/11/2025	R214 On 05-February-26			Bond Future	9.41	80.1082	79.7297	80.1082	10,321.00
14/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	10974	11	11	11	0.00
14/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	20	0	0	0	0.00
14/11/2025	R214 On 07-May-26			Bond Future	9.47	78.2773	77.8880	78.2773	31,017.00
14/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	12051	12	12	12	0.00
14/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	106	0	0	0	0.00
14/11/2025	R214 On 06-August-26			Bond Future	9.53	79.6992	79.2994	79.6992	0.00
14/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	13816	14	14	14	0.00
14/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	142	0	0	0	0.00
14/11/2025	R214 On 05-November-26			Bond Future	9.60	77.8042	77.3928	77.8042	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	8850	9	9	9	0.00
14/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	808	1	1	1	0.00
14/11/2025	R214 On 04-February-27			Bond Future	9.68	79.1436	78.7233	79.1436	0.00
14/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3999	4	4	4	0.00
14/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2667	2	3	2	0.00
14/11/2025	R248 On 05-February-26			Bond Future	9.58	96.9213	96.3876	96.9213	234,427.00
14/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	14103	15	14	15	0.00
14/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	1249	1	1	1	0.00
14/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	1966	2	2	2	12,500.00
14/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	4086	4	4	4	0.00
14/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	7418	8	7	8	0.00
14/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	54	0	0	0	1,940.00
14/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	867	1	1	1	1,940.00
14/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	3435	4	3	4	0.00
14/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	741	0	1	0	1,940.00
14/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	2407	2	2	2	0.00
14/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	6160	6	6	6	0.00
14/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	189	0	0	0	0.00
14/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1350	1	1	1	0.00
14/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	583	0	1	0	0.00
14/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	1917	1	2	1	0.00
14/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	23	0	0	0	0.00
14/11/2025	R248 On 07-May-26			Bond Future	9.63	94.2567	93.7087	94.2567	48,318.00
14/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	15369	16	15	16	0.00
14/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	141	0	0	0	0.00
14/11/2025	R248 On 06-August-26			Bond Future	9.70	95.9688	95.4066	95.9688	0.00
14/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	18694	19	19	19	0.00
14/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	137	0	0	0	0.00
14/11/2025	R248 On 05-November-26			Bond Future	9.77	93.2186	92.6412	93.2186	0.00
14/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	12298	13	12	13	0.00
14/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	882	1	1	1	0.00
14/11/2025	R248 On 04-February-27			Bond Future	9.85	94.8227	94.2331	94.8227	0.00
14/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	5325	5	5	5	0.00
14/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3232	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	R2R9 On 05-February-26			Bond Future	9.37	107.7695	107.3284	107.7695	0.00
14/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94338	95	94	95	0.00
14/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
14/11/2025	R2R9 On 07-May-26			Bond Future	9.44	104.7637	104.3092	104.7637	0.00
14/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93460	94	93	94	0.00
14/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
14/11/2025	R2R9 On 06-August-26			Bond Future	9.52	106.6661	106.1989	106.6661	0.00
14/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	93079	94	93	94	0.00
14/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
14/11/2025	R2R9 On 05-November-26			Bond Future	9.60	103.5631	103.0816	103.5631	0.00
14/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	92112	93	92	93	0.00
14/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
14/11/2025	R2R9 On 04-February-27			Bond Future	9.69	105.3442	104.8519	105.3442	0.00
14/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4265	5	4	5	0.00
14/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2866	3	3	3	0.00
14/11/2025	R4R2 On 05-February-26			Bond Future	9.50	109.2980	108.8111	109.2980	1,125.00
14/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	95536	96	96	96	0.00
14/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
14/11/2025	R4R2 On 07-May-26			Bond Future	9.56	106.1941	105.6929	106.1941	0.00
14/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	94604	95	95	95	0.00
14/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
14/11/2025	R4R2 On 06-August-26			Bond Future	9.63	108.1225	107.6076	108.1225	0.00
14/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	94190	95	94	95	0.00
14/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
14/11/2025	R4R2 On 05-November-26			Bond Future	9.71	104.9191	104.3890	104.9191	0.00
14/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	93166	94	93	94	0.00
14/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
14/11/2025	R4R2 On 04-February-27			Bond Future	9.80	106.7233	106.1816	106.7233	0.00
14/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5278	6	5	6	0.00
14/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2705	2	3	2	0.00
14/11/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/11/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00