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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/11/2025 TO: 20/11/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/11/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/11/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/11/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/11/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/11/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/11/2025	2029 On 05-February-26			Bond Future	144.81		144.8760	144.8134	144.8760	1,850.00
20/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4703		5	5	5	0.00
20/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
20/11/2025	2029 On 07-May-26			Bond Future	146.03		146.0962	146.0326	146.0962	2,542.00
20/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4213		4	4	4	0.00
20/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
20/11/2025	2029 On 06-August-26			Bond Future	148.72		148.7808	148.7163	148.7808	0.00
20/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4616		5	5	5	0.00
20/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
20/11/2025	2029 On 05-November-26			Bond Future	149.88		149.9417	149.8768	149.9417	0.00
20/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2317		2	2	2	0.00
20/11/2025	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
20/11/2025	2029 On 04-February-27			Bond Future	152.49	152.5601	152.4946	152.5601	0.00
20/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2775	3	3	3	0.00
20/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2030 On 05-February-26			Bond Future	7.62	101.2677	101.5032	101.2677	164,003.00
20/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	6126	6	6	6	0.00
20/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	2	0	0	0	0.00
20/11/2025	2030 On 07-May-26			Bond Future	7.64	103.1168	103.3567	103.1168	5,220.00
20/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5473	5	5	5	0.00
20/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	919	1	1	1	1,000.00
20/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1380	1	1	1	0.00
20/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	206	0	0	0	1,000.00
20/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	699	1	1	1	0.00
20/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	490	1	0	1	1,000.00
20/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	44	0	0	0	0.00
20/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1602	2	2	2	0.00
20/11/2025	2030 On 06-August-26			Bond Future	7.68	100.9773	101.2218	100.9773	338.00
20/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4663	4	5	4	0.00
20/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	309	0	0	0	1,000.00
20/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	1020	1	1	1	1,000.00
20/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1741	2	2	2	0.00
20/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	597	1	1	1	1,000.00
20/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	922	1	1	1	0.00
20/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1730	2	2	2	0.00
20/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	145	0	0	0	0.00
20/11/2025	2030 On 05-November-26			Bond Future	7.72	102.7467	102.9957	102.7467	0.00
20/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2433	2	2	2	0.00
20/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	553	1	1	1	0.00
20/11/2025	2030 On 04-February-27			Bond Future	7.78	100.5086	100.7623	100.5086	0.00
20/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1237	1	1	1	0.00
20/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1140	1	1	1	0.00
20/11/2025	2031 On 05-February-26			Bond Future	112.74	113.0948	112.7404	113.0948	1,015.00
20/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	1076	1	1	1	0.00
20/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	96	0	0	0	0.00
20/11/2025	2031 On 07-May-26			Bond Future	114.83	115.1872	114.8262	115.1872	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
20/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1210	1	1	1	0.00
20/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	224	0	0	0	0.00
20/11/2025	2031 On 06-August-26			Bond Future	114.51	114.8790	114.5121	114.8790	680.00
20/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1122	1	1	1	0.00
20/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	420	0	0	0	0.00
20/11/2025	2031 On 05-November-26			Bond Future	116.55	116.9191	116.5460	116.9191	0.00
20/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	5059	5	5	5	0.00
20/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	3	0	0	0	0.00
20/11/2025	2031 On 04-February-27			Bond Future	116.12	116.5010	116.1226	116.5010	0.00
20/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	832	1	1	1	0.00
20/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	890	1	1	1	0.00
20/11/2025	2032 On 05-February-26			Bond Future	8.12	103.3031	103.6296	103.3031	125,287.00
20/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	9202	9	9	9	0.00
20/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	3	0	0	0	0.00
20/11/2025	2032 On 07-May-26			Bond Future	8.16	101.0297	101.3621	101.0297	37,700.00
20/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8715	8	9	8	0.00
20/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	57	0	0	0	0.00
20/11/2025	2032 On 06-August-26			Bond Future	8.21	102.8614	103.2001	102.8614	0.00
20/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	8239	8	8	8	0.00
20/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	156	0	0	0	0.00
20/11/2025	2032 On 05-November-26			Bond Future	8.26	100.5064	100.8513	100.5064	0.00
20/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4436	4	4	4	0.00
20/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	695	1	1	1	0.00
20/11/2025	2032 On 04-February-27			Bond Future	8.34	102.2352	102.5864	102.2352	0.00
20/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	2135	2	2	2	0.00
20/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1581	2	2	2	0.00
20/11/2025	2033 On 05-February-26			Bond Future	139.69	139.7465	139.6858	139.7465	2,698.00
20/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	6806	7	7	7	0.00
20/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2033 On 07-May-26			Bond Future	140.71	140.7693	140.7075	140.7693	11,412.00
20/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	5547	6	6	6	0.00
20/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2033 On 06-August-26			Bond Future	143.29	143.3561	143.2934	143.3561	0.00
20/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	9043	9	9	9	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
20/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2033 On 05-November-26			Bond Future	144.25	144.3171	144.2541	144.3171	0.00
20/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	6994	7	7	7	0.00
20/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2033 On 04-February-27			Bond Future	146.77	146.8375	146.7739	146.8375	0.00
20/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	4064	4	4	4	0.00
20/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2037 On 05-February-26			Bond Future	9.08	95.8909	96.2733	95.8909	115,386.00
20/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	12865	12	13	12	0.00
20/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	13949	14	14	14	1,030.00
20/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18452	18	18	18	0.00
20/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	16373	16	16	16	0.00
20/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13733	13	14	13	0.00
20/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	9791	9	10	9	0.00
20/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	11206	11	11	11	1,970.00
20/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20695	20	21	20	0.00
20/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6610	6	7	6	0.00
20/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	4023	4	4	4	0.00
20/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	299	0	0	0	11,500.00
20/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	98	0	0	0	11,500.00
20/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
20/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	2	0	0	0	0.00
20/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	3	0	0	0	0.00
20/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	26	0	0	0	0.00
20/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
20/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	14	0	0	0	0.00
20/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	5	0	0	0	0.00
20/11/2025	2037 On 07-May-26			Bond Future	9.14	97.6418	98.0312	97.6418	87,488.00
20/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	13029	13	13	13	0.00
20/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18489	18	18	18	0.00
20/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	11061	11	11	11	142.00
20/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1297	1	1	1	1,500.00
20/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3294	3	3	3	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	6229	6	6	6	0.00
20/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	451	1	0	1	1,500.00
20/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1039	1	1	1	0.00
20/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2220	2	2	2	0.00
20/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	5	0	0	0	142.00
20/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	134	0	0	0	0.00
20/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	79	0	0	0	0.00
20/11/2025	2037 On 06-August-26			Bond Future	9.21	95.1524	95.5490	95.1524	2,539.00
20/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14486	14	14	14	0.00
20/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12463	12	12	12	0.00
20/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9389	9	9	9	0.00
20/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	5927	6	6	6	2,541.00
20/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	456	1	0	1	2,541.00
20/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	931	1	1	1	0.00
20/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	247	0	0	0	2,541.00
20/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	124	0	0	0	0.00
20/11/2025	2037 On 05-November-26			Bond Future	9.28	96.8192	97.2231	96.8192	0.00
20/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8743	8	9	8	0.00
20/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9774	9	10	9	0.00
20/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	6859	7	7	7	0.00
20/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3414	3	3	3	4,490.00
20/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1153	1	1	1	4,490.00
20/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2319	2	2	2	0.00
20/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	685	1	1	1	4,490.00
20/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	818	1	1	1	0.00
20/11/2025	2037 On 04-February-27			Bond Future	9.37	94.2281	94.6393	94.2281	0.00
20/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3642	3	4	3	0.00
20/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2793	3	3	3	0.00
20/11/2025	2038 On 05-February-26			Bond Future	151.28	151.5314	151.2815	151.5314	2,762.00
20/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	8082	8	8	8	0.00
20/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2038 On 07-May-26			Bond Future	154.08	154.3350	154.0803	154.3350	440.00
20/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	9550	10	10	10	0.00
20/11/2025	2038 On 07-May-26	144.53	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
20/11/2025	2038 On 06-August-26			Bond Future	154.71	154.9696	154.7112	154.9696	0.00
20/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	9991	10	10	10	0.00
20/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2038 On 05-November-26			Bond Future	157.46	157.7226	157.4599	157.7226	0.00
20/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	11150	11	11	11	0.00
20/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2038 On 04-February-27			Bond Future	157.98	158.2444	157.9783	158.2444	0.00
20/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	4148	4	4	4	0.00
20/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2040 On 05-February-26			Bond Future	9.41	96.7736	97.0878	96.7736	78,842.00
20/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	13975	14	14	14	0.00
20/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	6849	7	7	7	680.00
20/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	9410	9	9	9	0.00
20/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	11916	12	12	12	0.00
20/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	15911	16	16	16	475.00
20/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	23481	23	23	23	0.00
20/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	6145	6	6	6	0.00
20/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	3421	3	3	3	14,000.00
20/11/2025	2040 On 05-February-26	9.05	Call	Bond Future	334	0	0	0	13,500.00
20/11/2025	2040 On 05-February-26	9.05	Put	Bond Future	3097	3	3	3	0.00
20/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	557	1	1	1	13,500.00
20/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	191	0	0	0	14,000.00
20/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
20/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	2	0	0	0	0.00
20/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	22	0	0	0	680.00
20/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	55	0	0	0	8,180.00
20/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	146	0	0	0	0.00
20/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	7	0	0	0	0.00
20/11/2025	2040 On 07-May-26			Bond Future	9.48	98.5407	98.8606	98.5407	0.00
20/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	14522	14	15	14	0.00
20/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	11326	11	11	11	0.00
20/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	19251	19	19	19	0.00
20/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	16537	16	17	16	0.00
20/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	17582	17	18	17	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
20/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	14805	14	15	14	0.00
20/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	8815	9	9	9	1,460.00
20/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	79	0	0	0	1,460.00
20/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	350	0	0	0	0.00
20/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	25	0	0	0	1,460.00
20/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	39	0	0	0	0.00
20/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	200	0	0	0	0.00
20/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	11	0	0	0	0.00
20/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	88	0	0	0	0.00
20/11/2025	2040 On 06-August-26			Bond Future	9.55	95.8168	96.1428	95.8168	7,265.00
20/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	16821	17	17	17	0.00
20/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	112	0	0	0	0.00
20/11/2025	2040 On 05-November-26			Bond Future	9.63	97.4952	97.8271	97.4952	0.00
20/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	10384	10	10	10	0.00
20/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	8283	8	8	8	0.00
20/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	4407	4	4	4	2,300.00
20/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11523	11	12	11	0.00
20/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	744	1	1	1	2,300.00
20/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1230	1	1	1	2,300.00
20/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2421	3	2	3	0.00
20/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	882	1	1	1	0.00
20/11/2025	2040 On 04-February-27			Bond Future	9.72	94.6650	95.0030	94.6650	0.00
20/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4343	4	4	4	0.00
20/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	2857	3	3	3	0.00
20/11/2025	2043 On 05-February-26			Bond Future	116.74	114.0769	116.7434	114.0769	0.00
20/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	7086	4	7	4	0.00
20/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	3	0	0	0	0.00
20/11/2025	2043 On 07-May-26			Bond Future	118.90	116.1874	118.9034	116.1874	0.00
20/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	7264	5	7	5	0.00
20/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	61	0	0	0	0.00
20/11/2025	2043 On 06-August-26			Bond Future	118.23	115.4661	118.2327	115.4661	0.00
20/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	7526	5	8	5	0.00
20/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	174	1	0	1	0.00
20/11/2025	2043 On 05-November-26			Bond Future	120.33	117.5162	120.3324	117.5162	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
20/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	7795	5	8	5	0.00
20/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	303	1	0	1	0.00
20/11/2025	2043 On 04-February-27			Bond Future	119.54	116.6704	119.5371	116.6704	0.00
20/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	3834	2	4	2	0.00
20/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	1926	3	2	3	0.00
20/11/2025	2044 On 05-February-26			Bond Future	9.61	92.5710	92.9457	92.5710	61,962.00
20/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	13807	13	14	13	0.00
20/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	11853	11	12	11	0.00
20/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9570	9	10	9	9,000.00
20/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	13122	13	13	13	0.00
20/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	13435	13	13	13	0.00
20/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	4053	4	4	4	9,000.00
20/11/2025	2044 On 05-February-26	10.00	Call	Bond Future	3615	3	4	3	0.00
20/11/2025	2044 On 05-February-26	10.00	Put	Bond Future	569	1	1	1	0.00
20/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	17	0	0	0	4,500.00
20/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	19	0	0	0	9,000.00
20/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	478	1	0	1	0.00
20/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	29	0	0	0	4,500.00
20/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	63	0	0	0	0.00
20/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	13	0	0	0	0.00
20/11/2025	2044 On 07-May-26			Bond Future	9.68	94.2614	94.6430	94.2614	64,878.00
20/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	14805	14	15	14	0.00
20/11/2025	2044 On 07-May-26		Call	Bond Future	678.57	0.6086	0.6786	0.6086	0.00
20/11/2025	2044 On 07-May-26	10.00	Call	Bond Future	3976	4	4	4	0.00
20/11/2025	2044 On 07-May-26	10.00	Put	Bond Future	1466	2	1	2	15,000.00
20/11/2025	2044 On 07-May-26		Put	Bond Future	6035.61	6.3473	6.0356	6.3473	0.00
20/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	113	0	0	0	0.00
20/11/2025	2044 On 06-August-26			Bond Future	9.75	91.5853	91.9740	91.5853	7,681.00
20/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	17763	17	18	17	0.00
20/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	119	0	0	0	0.00
20/11/2025	2044 On 05-November-26			Bond Future	9.82	93.1894	93.5852	93.1894	0.00
20/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	11475	11	11	11	0.00
20/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	863	1	1	1	0.00
20/11/2025	2044 On 04-February-27			Bond Future	9.90	90.4102	90.8132	90.4102	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
20/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	5093	5	5	5	0.00
20/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	3049	3	3	3	0.00
20/11/2025	2046 On 05-February-26			Bond Future	133.04	133.1494	133.0378	133.1494	12,410.00
20/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	11388	11	11	11	0.00
20/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2046 On 07-May-26			Bond Future	133.20	133.3184	133.2048	133.3184	5,789.00
20/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	8255	8	8	8	0.00
20/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2046 On 06-August-26			Bond Future	135.65	135.7680	135.6526	135.7680	0.00
20/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	13273	13	13	13	0.00
20/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2046 On 05-November-26			Bond Future	135.73	135.8497	135.7332	135.8497	0.00
20/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	10253	10	10	10	0.00
20/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2046 On 04-February-27			Bond Future	138.10	138.2206	138.1025	138.2206	0.00
20/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	7012	7	7	7	0.00
20/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2050 On 05-February-26			Bond Future	132.92	132.9353	132.9212	132.9353	11,798.00
20/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	10101	10	10	10	0.00
20/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2050 On 07-May-26			Bond Future	135.38	135.3949	135.3805	135.3949	4,988.00
20/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	11310	11	11	11	0.00
20/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2050 On 06-August-26			Bond Future	135.42	135.4308	135.4168	135.4308	0.00
20/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	12147	12	12	12	0.00
20/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2050 On 05-November-26			Bond Future	137.82	137.8365	137.8227	137.8365	0.00
20/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	13983	14	14	14	0.00
20/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
20/11/2025	2050 On 04-February-27			Bond Future	137.74	137.7553	137.7424	137.7553	0.00
20/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	5352	5	5	5	0.00
20/11/2025	2050 On 04-February-27	132.39	Put	Bond Future	0	0	0	0	0.00
20/11/2025	8607 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
20/11/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	AL37 On 06-November-25			Index Future	1223.29	1223.2940	1223.2940	1223.2940	0.00
20/11/2025	AL37 On 05-February-26			Index Future	1251.94	1248.7280	1251.9440	1248.7280	0.00
20/11/2025	AL37 On 07-May-26			Index Future	1274.80	1271.5290	1274.8040	1271.5290	0.00
20/11/2025	AL37 On 06-August-26			Index Future	1297.69	1294.3500	1297.6870	1294.3500	0.00
20/11/2025	AL37 On 05-November-26			Index Future	1320.72	1317.3250	1320.7240	1317.3250	0.00
20/11/2025	AL37 On 04-February-27			Index Future	1343.53	1340.0630	1343.5250	1340.0630	0.00
20/11/2025	AL7T On 06-November-25			Index Future	1546.46	1546.4640	1546.4640	1546.4640	0.00
20/11/2025	AL7T On 05-February-26			Index Future	1590.65	1584.9930	1590.6520	1584.9930	0.00
20/11/2025	AL7T On 07-May-26			Index Future	1619.70	1613.9340	1619.6960	1613.9340	0.00
20/11/2025	AL7T On 06-August-26			Index Future	1648.77	1642.9010	1648.7700	1642.9010	0.00
20/11/2025	AL7T On 05-November-26			Index Future	1678.04	1672.0620	1678.0400	1672.0620	0.00
20/11/2025	AL7T On 04-February-27			Index Future	1707.01	1700.9240	1707.0100	1700.9240	0.00
20/11/2025	ALBI On 06-November-25			Index Future	1301.10	1301.1010	1301.1010	1301.1010	0.00
20/11/2025	ALBI On 05-February-26			Index Future	1343.14	1338.7260	1343.1430	1338.7260	79.00
20/11/2025	ALBI On 07-May-26			Index Future	1367.67	1363.1710	1367.6690	1363.1710	0.00
20/11/2025	ALBI On 06-August-26			Index Future	1392.22	1387.6370	1392.2190	1387.6370	0.00
20/11/2025	ALBI On 05-November-26			Index Future	1416.93	1412.2670	1416.9340	1412.2670	0.00
20/11/2025	ALBI On 04-February-27			Index Future	1441.40	1436.6440	1441.3960	1436.6440	0.00
20/11/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C039 On 31-March-39			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
20/11/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/11/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/11/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/11/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	CI43 On 31-January-43			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
20/11/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	ES33 On 05-February-26			Bond Future	9.23	93.5151	93.7820	93.5151	0.00
20/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10587	10	11	10	0.00
20/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
20/11/2025	ES33 On 07-May-26			Bond Future	9.30	91.4510	91.7229	91.4510	0.00
20/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	10842	11	11	11	0.00
20/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
20/11/2025	ES33 On 06-August-26			Bond Future	9.39	93.1307	93.4078	93.1307	0.00
20/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11539	11	12	11	0.00
20/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
20/11/2025	ES33 On 05-November-26			Bond Future	9.49	90.9920	91.2743	90.9920	0.00
20/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	5946	6	6	6	0.00
20/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
20/11/2025	ES33 On 04-February-27			Bond Future	9.62	92.5771	92.8646	92.5771	0.00
20/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	368	0	0	0	0.00
20/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
20/11/2025	ES42 On 05-February-26			Bond Future	9.81	91.6957	92.0053	91.6957	0.00
20/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	13406	13	13	13	0.00
20/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
20/11/2025	ES42 On 07-May-26			Bond Future	9.88	89.1275	89.4429	89.1275	0.00
20/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	14801	14	15	14	0.00
20/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
20/11/2025	ES42 On 06-August-26			Bond Future	9.95	90.7639	91.0853	90.7639	0.00
20/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16611	16	17	16	0.00
20/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
20/11/2025	ES42 On 05-November-26			Bond Future	10.03	88.1117	88.4390	88.1117	0.00
20/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10474	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
20/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
20/11/2025	ES42 On 04-February-27			Bond Future	10.13	89.6445	89.9779	89.6445	0.00
20/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	1118	1	1	1	0.00
20/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
20/11/2025	GOVI On 06-November-25			GOVI	1277.20	1277.2000	1277.2000	1277.2000	0.00
20/11/2025	GOVI On 05-February-26			GOVI	1318.61	1314.2430	1318.6070	1314.2430	607.00
20/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1686070	164	169	164	0.00
20/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
20/11/2025	GOVI On 07-May-26			GOVI	1342.68	1338.2410	1342.6840	1338.2410	42.00
20/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1656840	161	166	161	0.00
20/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
20/11/2025	GOVI On 06-August-26			GOVI	1366.79	1362.2590	1366.7850	1362.2590	0.00
20/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1777850	173	178	173	0.00
20/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
20/11/2025	GOVI On 05-November-26			GOVI	1391.05	1386.4390	1391.0490	1386.4390	0.00
20/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1140490	109	114	109	0.00
20/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
20/11/2025	GOVI On 04-February-27			GOVI	1415.06	1410.3710	1415.0640	1410.3710	0.00
20/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	460640	41	46	41	0.00
20/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
20/11/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/11/2025	I258 On 05-February-26			Bond Future	120.60	120.6136	120.6005	120.6136	0.00
20/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	8961	9	9	9	0.00
20/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	10	0	0	0	0.00
20/11/2025	I258 On 07-May-26			Bond Future	122.83	122.8450	122.8316	122.8450	0.00
20/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	9247	9	9	9	0.00
20/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	146	0	0	0	0.00
20/11/2025	I258 On 06-August-26			Bond Future	122.23	122.2461	122.2333	122.2461	0.00
20/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	9650	10	10	10	0.00
20/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	366	0	0	0	0.00
20/11/2025	I258 On 05-November-26			Bond Future	124.40	124.4168	124.4040	124.4168	0.00
20/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	10067	10	10	10	0.00
20/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	613	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
20/11/2025	I258 On 04-February-27			Bond Future	123.68	123.6916	123.6800	123.6916	0.00
20/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	6868	7	7	7	0.00
20/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	2088	2	2	2	0.00
20/11/2025	IGOV On 06-November-25			Index Future	403.77	403.7680	403.7680	403.7680	0.00
20/11/2025	IGOV On 05-February-26			Index Future	419.31	419.4320	419.3080	419.4320	242.00
20/11/2025	IGOV On 07-May-26			Index Future	427.07	427.1920	427.0660	427.1920	8.00
20/11/2025	IGOV On 06-August-26			Index Future	434.83	434.9580	434.8310	434.9580	0.00
20/11/2025	IGOV On 05-November-26			Index Future	442.65	442.7760	442.6480	442.7760	0.00
20/11/2025	IGOV On 04-February-27			Index Future	450.39	450.5150	450.3870	450.5150	0.00
20/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/11/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
20/11/2025	R033 On 05-February-26			Bond Future	8.28	112.4031	112.7858	112.4031	14,967.00
20/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11617	11	12	11	0.00
20/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	41	0	0	0	0.00
20/11/2025	R033 On 07-May-26			Bond Future	8.32	109.4124	109.8021	109.4124	0.00
20/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10791	10	11	10	0.00
20/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	278	0	0	0	0.00
20/11/2025	R033 On 06-August-26			Bond Future	8.37	111.3960	111.7930	111.3960	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
20/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	10110	10	10	10	0.00
20/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	772	1	1	1	0.00
20/11/2025	R033 On 05-November-26			Bond Future	8.44	108.3083	108.7126	108.3083	0.00
20/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	6027	6	6	6	0.00
20/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1591	2	2	2	0.00
20/11/2025	R033 On 04-February-27			Bond Future	8.52	110.1705	110.5821	110.1705	0.00
20/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3765	4	4	4	0.00
20/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3114	3	3	3	0.00
20/11/2025	R035 On 05-February-26			Bond Future	8.65	105.0304	105.3896	105.0304	82,478.00
20/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	12299	12	12	12	0.00
20/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10435	10	10	10	2,000.00
20/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	13083	13	13	13	2,000.00
20/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20449	20	20	20	0.00
20/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	14268	14	14	14	0.00
20/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11665	11	12	11	0.00
20/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13394	13	13	13	0.00
20/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	8966	9	9	9	250.00
20/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1873	2	2	2	0.00
20/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3879	4	4	4	0.00
20/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	6028	6	6	6	0.00
20/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3295	3	3	3	0.00
20/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	1040	1	1	1	350.00
20/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	284	0	0	0	350.00
20/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1093	1	1	1	0.00
20/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	75	0	0	0	350.00
20/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	211	0	0	0	16,000.00
20/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	625	1	1	1	0.00
20/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	5	0	0	0	250.00
20/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	18	0	0	0	0.00
20/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	1	0	0	0	250.00
20/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	2	0	0	0	0.00
20/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
20/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	2	0	0	0	0.00
20/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	9	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
20/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	4	0	0	0	0.00
20/11/2025	R035 On 07-May-26			Bond Future	8.70	102.4458	102.8115	102.4458	37,434.00
20/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	12213	12	12	12	0.00
20/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1992	2	2	2	1,000.00
20/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3764	4	4	4	0.00
20/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	561	0	1	0	1,000.00
20/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	11201	11	11	11	0.00
20/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8618	8	9	8	0.00
20/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	6038	6	6	6	200.00
20/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11457	11	11	11	0.00
20/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5936	6	6	6	250.00
20/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	8878	9	9	9	0.00
20/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	6294	6	6	6	350.00
20/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	11098	11	11	11	0.00
20/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8514	8	9	8	0.00
20/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	185	0	0	0	250.00
20/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	389	0	0	0	0.00
20/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	92	0	0	0	250.00
20/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	168	0	0	0	350.00
20/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	351	0	0	0	0.00
20/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	84	0	0	0	350.00
20/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	180	0	0	0	200.00
20/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	378	0	0	0	0.00
20/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	90	0	0	0	200.00
20/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1431	2	1	2	0.00
20/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	757	1	1	1	1,000.00
20/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3093	3	3	3	0.00
20/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	62	0	0	0	0.00
20/11/2025	R035 On 06-August-26			Bond Future	8.76	104.3035	104.6760	104.3035	56.00
20/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12725	12	13	12	0.00
20/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	805	1	1	1	1,000.00
20/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2216	2	2	2	1,000.00
20/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4687	4	5	4	0.00
20/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	6179	6	6	6	0.00
20/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3890	4	4	4	0.00

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20/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1939	2	2	2	350.00
20/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5799	6	6	6	0.00
20/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	8206	8	8	8	0.00
20/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3547	3	4	3	200.00
20/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8647	8	9	8	0.00
20/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	6227	6	6	6	0.00
20/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3933	4	4	4	250.00
20/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	688	1	1	1	250.00
20/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1216	1	1	1	0.00
20/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	391	0	0	0	250.00
20/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	432	0	0	0	200.00
20/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	760	1	1	1	200.00
20/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1350	1	1	1	0.00
20/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1230	1	1	1	350.00
20/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2215	2	2	2	0.00
20/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	696	1	1	1	350.00
20/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	999	1	1	1	1,000.00
20/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2014	2	2	2	0.00
20/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3634	4	4	4	0.00
20/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	130	0	0	0	0.00
20/11/2025	R035 On 05-November-26			Bond Future	8.82	101.6320	102.0114	101.6320	0.00
20/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7460	7	7	7	0.00
20/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6419	6	6	6	0.00
20/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2373	2	2	2	200.00
20/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4254	4	4	4	0.00
20/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1538	2	2	2	200.00
20/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2515	3	3	3	0.00
20/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	949	1	1	1	200.00
20/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	757	1	1	1	0.00
20/11/2025	R035 On 04-February-27			Bond Future	8.91	103.3806	103.7669	103.3806	0.00
20/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	3000	3	3	3	0.00
20/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2378	3	2	3	0.00
20/11/2025	R038 On 05-February-26			Bond Future	9.17	115.8568	116.3073	115.8568	3,763.00
20/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	16024	16	16	16	0.00

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20/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	2	0	0	0	0.00
20/11/2025	R038 On 07-May-26			Bond Future	9.23	112.4880	112.9466	112.4880	2,395.00
20/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	15173	15	15	15	0.00
20/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	75	0	0	0	0.00
20/11/2025	R038 On 06-August-26			Bond Future	9.30	114.5271	114.9945	114.5271	0.00
20/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16783	16	17	16	0.00
20/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	145	0	0	0	0.00
20/11/2025	R038 On 05-November-26			Bond Future	9.38	111.0531	111.5290	111.0531	0.00
20/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	10112	10	10	10	0.00
20/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	789	1	1	1	0.00
20/11/2025	R038 On 04-February-27			Bond Future	9.47	112.9620	113.4464	112.9620	0.00
20/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	4161	4	4	4	0.00
20/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3240	3	3	3	0.00
20/11/2025	R053 On 05-February-26			Bond Future	9.44	124.7881	125.4404	124.7881	27,617.00
20/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	20119	19	20	19	0.00
20/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	13	0	0	0	0.00
20/11/2025	R053 On 07-May-26			Bond Future	9.50	121.2052	121.8694	121.2052	12,035.00
20/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	21228	21	21	21	0.00
20/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	133	0	0	0	0.00
20/11/2025	R053 On 06-August-26			Bond Future	9.56	123.4024	124.0790	123.4024	0.00
20/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	25123	24	25	24	0.00
20/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	156	0	0	0	0.00
20/11/2025	R053 On 05-November-26			Bond Future	9.62	119.7060	120.3947	119.7060	0.00
20/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	16757	16	17	16	0.00
20/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1138	1	1	1	0.00
20/11/2025	R053 On 04-February-27			Bond Future	9.69	121.7637	122.4647	121.7637	0.00
20/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	7406	7	7	7	0.00
20/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4214	4	4	4	0.00
20/11/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
20/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	72	0	0	0	0.00
20/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	72	0	0	0	0.00
20/11/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
20/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	107	0	0	0	0.00
20/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	107	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
20/11/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
20/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	91	0	0	0	0.00
20/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	91	0	0	0	0.00
20/11/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
20/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52	0	0	0	0.00
20/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52	0	0	0	0.00
20/11/2025	R202 On 05-February-26			Bond Future	288.27	288.3009	288.2697	288.3009	565.00
20/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	10450	10	10	10	0.00
20/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R202 On 07-May-26			Bond Future	293.60	293.6350	293.6030	293.6350	460.00
20/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	16053	16	16	16	0.00
20/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R202 On 06-August-26			Bond Future	293.58	293.6106	293.5794	293.6106	0.00
20/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	14719	15	15	15	0.00
20/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R202 On 05-November-26			Bond Future	298.80	298.8270	298.7962	298.8270	0.00
20/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	18336	18	18	18	0.00
20/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R202 On 04-February-27			Bond Future	298.51	298.5422	298.5133	298.5422	0.00
20/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	3783	4	4	4	0.00
20/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R209 On 05-February-26			Bond Future	8.90	84.4942	84.7974	84.4942	36,877.00
20/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10791	10	11	10	0.00
20/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	6	0	0	0	0.00
20/11/2025	R209 On 07-May-26			Bond Future	8.96	82.8858	83.1944	82.8858	6,358.00
20/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	11099	11	11	11	0.00
20/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	74	0	0	0	0.00
20/11/2025	R209 On 06-August-26			Bond Future	9.02	84.3886	84.7030	84.3886	2,732.00
20/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	12161	12	12	12	0.00
20/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	125	0	0	0	0.00
20/11/2025	R209 On 05-November-26			Bond Future	9.09	82.7180	83.0382	82.7180	0.00
20/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	7204	7	7	7	0.00
20/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	753	1	1	1	0.00
20/11/2025	R209 On 04-February-27			Bond Future	9.17	84.1412	84.4671	84.1412	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
20/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2938	3	3	3	0.00
20/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2326	2	2	2	0.00
20/11/2025	R210 On 05-February-26			Bond Future	258.65	258.9063	258.6457	258.9063	289.00
20/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5546	6	6	6	0.00
20/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R210 On 07-May-26			Bond Future	259.95	260.2183	259.9530	260.2183	918.00
20/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4553	5	5	5	0.00
20/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R210 On 06-August-26			Bond Future	264.73	264.9996	264.7301	264.9996	0.00
20/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	4890	5	5	5	0.00
20/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R210 On 05-November-26			Bond Future	265.90	266.1757	265.9029	266.1757	0.00
20/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12573	13	13	13	0.00
20/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R210 On 04-February-27			Bond Future	270.55	270.8226	270.5459	270.8226	0.00
20/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4516	5	5	5	0.00
20/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R213 On 05-February-26			Bond Future	7.88	99.2694	99.5240	99.2694	9,684.00
20/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7657	7	8	7	0.00
20/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	3	0	0	0	0.00
20/11/2025	R213 On 07-May-26			Bond Future	7.91	97.5308	97.7900	97.5308	64,746.00
20/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6996	7	7	7	0.00
20/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	51	0	0	0	0.00
20/11/2025	R213 On 06-August-26			Bond Future	7.95	99.2995	99.5636	99.2995	0.00
20/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6295	6	6	6	0.00
20/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	148	0	0	0	0.00
20/11/2025	R213 On 05-November-26			Bond Future	8.00	97.4914	97.7604	97.4914	0.00
20/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3222	3	3	3	0.00
20/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	651	1	1	1	0.00
20/11/2025	R213 On 04-February-27			Bond Future	8.08	99.1698	99.4438	99.1698	0.00
20/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1638	1	2	1	0.00
20/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1451	2	1	2	0.00
20/11/2025	R214 On 05-February-26			Bond Future	9.41	79.4820	79.7578	79.4820	10,264.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	10997	11	11	11	0.00
20/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	14	0	0	0	0.00
20/11/2025	R214 On 07-May-26			Bond Future	9.46	77.6358	77.9166	77.6358	31,017.00
20/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	12069	12	12	12	0.00
20/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	96	0	0	0	0.00
20/11/2025	R214 On 06-August-26			Bond Future	9.53	79.0435	79.3297	79.0435	0.00
20/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	13837	14	14	14	0.00
20/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	133	0	0	0	0.00
20/11/2025	R214 On 05-November-26			Bond Future	9.60	77.1336	77.4249	77.1336	0.00
20/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	8858	9	9	9	0.00
20/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	784	1	1	1	0.00
20/11/2025	R214 On 04-February-27			Bond Future	9.68	78.4608	78.7575	78.4608	0.00
20/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3997	4	4	4	0.00
20/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2631	3	3	3	0.00
20/11/2025	R248 On 05-February-26			Bond Future	9.58	95.9803	96.3803	95.9803	235,463.00
20/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	14090	14	14	14	0.00
20/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	1189	1	1	1	0.00
20/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	1902	2	2	2	12,500.00
20/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	4031	4	4	4	0.00
20/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	7384	7	7	7	0.00
20/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	44	0	0	0	1,940.00
20/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	813	1	1	1	1,940.00
20/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	3375	3	3	3	0.00
20/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	689	1	1	1	1,940.00
20/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	2361	3	2	3	0.00
20/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	6157	7	6	7	0.00
20/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	162	0	0	0	0.00
20/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1294	1	1	1	0.00
20/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	535	1	1	1	0.00
20/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	1865	2	2	2	0.00
20/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	17	0	0	0	0.00
20/11/2025	R248 On 07-May-26			Bond Future	9.64	93.2938	93.7011	93.2938	43,354.00
20/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	15349	15	15	15	0.00
20/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	128	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
20/11/2025	R248 On 06-August-26			Bond Future	9.70	94.9854	95.4003	94.9854	0.00
20/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	18680	18	19	18	0.00
20/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	129	0	0	0	0.00
20/11/2025	R248 On 05-November-26			Bond Future	9.77	92.2138	92.6363	92.2138	0.00
20/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	12272	12	12	12	0.00
20/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	861	1	1	1	0.00
20/11/2025	R248 On 04-February-27			Bond Future	9.85	93.7999	94.2300	93.7999	0.00
20/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	5296	5	5	5	0.00
20/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3206	3	3	3	0.00
20/11/2025	R2R9 On 05-February-26			Bond Future	9.33	107.2008	107.6418	107.2008	0.00
20/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94651	94	95	94	0.00
20/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R2R9 On 07-May-26			Bond Future	9.40	104.1791	104.6282	104.1791	0.00
20/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93779	93	94	93	0.00
20/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R2R9 On 06-August-26			Bond Future	9.47	106.0677	106.5252	106.0677	0.00
20/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	93406	93	93	93	0.00
20/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R2R9 On 05-November-26			Bond Future	9.55	102.9495	103.4153	102.9495	0.00
20/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	92445	92	92	92	0.00
20/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R2R9 On 04-February-27			Bond Future	9.64	104.7192	105.1935	104.7192	0.00
20/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4442	4	4	4	0.00
20/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2701	3	3	3	0.00
20/11/2025	R4R2 On 05-February-26			Bond Future	9.50	108.4081	108.8064	108.4081	1,125.00
20/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	95531	95	96	95	0.00
20/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R4R2 On 07-May-26			Bond Future	9.56	105.2825	105.6880	105.2825	0.00
20/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	94599	94	95	94	0.00
20/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R4R2 On 06-August-26			Bond Future	9.63	107.1910	107.6042	107.1910	0.00
20/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	94187	94	94	94	0.00
20/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R4R2 On 05-November-26			Bond Future	9.71	103.9665	104.3872	103.9665	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
20/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	93165	93	93	93	0.00
20/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00
20/11/2025	R4R2 On 04-February-27			Bond Future	9.80	105.7535	106.1819	105.7535	0.00
20/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5254	5	5	5	0.00
20/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2680	3	3	3	0.00
20/11/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/11/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00