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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/11/2025 TO: 21/11/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	2029 On 05-February-26			Bond Future	144.82	144.8134	144.8151	144.8134	1,850.00
21/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4705	5	5	5	0.00
21/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2029 On 07-May-26			Bond Future	146.02	146.0326	146.0172	146.0326	2,542.00
21/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4197	4	4	4	0.00
21/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2029 On 06-August-26			Bond Future	148.70	148.7163	148.7017	148.7163	0.00
21/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4602	5	5	5	0.00
21/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2029 On 05-November-26			Bond Future	149.85	149.8768	149.8501	149.8768	0.00
21/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2290	2	2	2	0.00
21/11/2025	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
21/11/2025	2029 On 04-February-27			Bond Future	152.46	152.4946	152.4585	152.4946	0.00
21/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2739	3	3	3	0.00
21/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2030 On 05-February-26			Bond Future	7.65	101.5032	101.3939	101.5032	162,315.00
21/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	6019	6	6	6	0.00
21/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	4	0	0	0	0.00
21/11/2025	2030 On 07-May-26			Bond Future	7.68	103.3567	103.2335	103.3567	5,220.00
21/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5355	5	5	5	0.00
21/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	845	1	1	1	1,000.00
21/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1293	1	1	1	0.00
21/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	179	0	0	0	1,000.00
21/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	748	1	1	1	0.00
21/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	526	0	1	0	1,000.00
21/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1698	2	2	2	0.00
21/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	49	0	0	0	0.00
21/11/2025	2030 On 06-August-26			Bond Future	7.72	101.2218	101.0972	101.2218	338.00
21/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4552	5	5	5	0.00
21/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	276	0	0	0	1,000.00
21/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	947	1	1	1	1,000.00
21/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1654	2	2	2	0.00
21/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	635	1	1	1	1,000.00
21/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	974	1	1	1	0.00
21/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1821	2	2	2	0.00
21/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	159	0	0	0	0.00
21/11/2025	2030 On 05-November-26			Bond Future	7.76	102.9957	102.8615	102.9957	0.00
21/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2338	2	2	2	0.00
21/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	592	1	1	1	0.00
21/11/2025	2030 On 04-February-27			Bond Future	7.84	100.7623	100.6198	100.7623	0.00
21/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1167	1	1	1	0.00
21/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1212	1	1	1	0.00
21/11/2025	2031 On 05-February-26			Bond Future	112.63	112.7404	112.6267	112.7404	1,015.00
21/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	983	1	1	1	0.00
21/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	116	0	0	0	0.00
21/11/2025	2031 On 07-May-26			Bond Future	114.70	114.8262	114.6972	114.8262	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
21/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1114	1	1	1	0.00
21/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	257	0	0	0	0.00
21/11/2025	2031 On 06-August-26			Bond Future	114.38	114.5121	114.3805	114.5121	680.00
21/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1033	1	1	1	0.00
21/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	463	0	0	0	0.00
21/11/2025	2031 On 05-November-26			Bond Future	116.40	116.5460	116.4037	116.5460	0.00
21/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	4917	5	5	5	0.00
21/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	4	0	0	0	0.00
21/11/2025	2031 On 04-February-27			Bond Future	115.97	116.1226	115.9689	116.1226	0.00
21/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	763	1	1	1	0.00
21/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	974	1	1	1	0.00
21/11/2025	2032 On 05-February-26			Bond Future	8.15	103.6296	103.4876	103.6296	125,287.00
21/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	9062	9	9	9	0.00
21/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	4	0	0	0	0.00
21/11/2025	2032 On 07-May-26			Bond Future	8.19	101.3621	101.2055	101.3621	37,700.00
21/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8563	9	9	9	0.00
21/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	61	0	0	0	0.00
21/11/2025	2032 On 06-August-26			Bond Future	8.24	103.2001	103.0416	103.2001	0.00
21/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	8090	8	8	8	0.00
21/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	166	0	0	0	0.00
21/11/2025	2032 On 05-November-26			Bond Future	8.30	100.8513	100.6827	100.8513	0.00
21/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4306	4	4	4	0.00
21/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	734	1	1	1	0.00
21/11/2025	2032 On 04-February-27			Bond Future	8.39	102.5864	102.4090	102.5864	0.00
21/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	2137	2	2	2	0.00
21/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1761	2	2	2	0.00
21/11/2025	2033 On 05-February-26			Bond Future	139.83	139.6858	139.8284	139.6858	2,698.00
21/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	6948	7	7	7	0.00
21/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2033 On 07-May-26			Bond Future	140.84	140.7075	140.8364	140.7075	11,412.00
21/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	5676	6	6	6	0.00
21/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2033 On 06-August-26			Bond Future	143.43	143.2934	143.4257	143.2934	0.00
21/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	9176	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
21/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2033 On 05-November-26			Bond Future	144.38	144.2541	144.3774	144.2541	0.00
21/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	7117	7	7	7	0.00
21/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2033 On 04-February-27			Bond Future	146.89	146.7739	146.8907	146.7739	0.00
21/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	4181	4	4	4	0.00
21/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2037 On 05-February-26			Bond Future	9.11	96.2733	96.0526	96.2733	115,386.00
21/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	12646	13	13	13	0.00
21/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18231	18	18	18	0.00
21/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	10988	11	11	11	1,970.00
21/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	16153	16	16	16	0.00
21/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13514	14	14	14	0.00
21/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	9576	10	10	10	0.00
21/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20474	21	20	21	0.00
21/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	13729	14	14	14	1,030.00
21/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	3846	4	4	4	0.00
21/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6407	7	6	7	0.00
21/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	116	0	0	0	11,500.00
21/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	343	0	0	0	11,500.00
21/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
21/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	3	0	0	0	0.00
21/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	4	0	0	0	0.00
21/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	31	0	0	0	0.00
21/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
21/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	18	0	0	0	0.00
21/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	7	0	0	0	0.00
21/11/2025	2037 On 07-May-26			Bond Future	9.18	98.0312	97.7953	98.0312	87,488.00
21/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	12804	13	13	13	0.00
21/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18254	18	18	18	0.00
21/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	10843	11	11	11	142.00
21/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1210	1	1	1	1,500.00
21/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3148	3	3	3	1,500.00

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21/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	6039	6	6	6	0.00
21/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	497	0	0	0	1,500.00
21/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1129	1	1	1	0.00
21/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2369	2	2	2	0.00
21/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	7	0	0	0	142.00
21/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	151	0	0	0	0.00
21/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	91	0	0	0	0.00
21/11/2025	2037 On 06-August-26			Bond Future	9.25	95.5490	95.3097	95.5490	2,539.00
21/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14265	14	14	14	0.00
21/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12255	12	12	12	0.00
21/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9198	9	9	9	0.00
21/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	5767	6	6	6	2,541.00
21/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	504	0	1	0	2,541.00
21/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	1010	1	1	1	0.00
21/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	277	0	0	0	2,541.00
21/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	142	0	0	0	0.00
21/11/2025	2037 On 05-November-26			Bond Future	9.32	97.2231	96.9726	97.2231	0.00
21/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8566	9	9	9	0.00
21/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9589	10	10	10	0.00
21/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	6701	7	7	7	0.00
21/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3304	3	3	3	4,490.00
21/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1246	1	1	1	4,490.00
21/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2460	2	2	2	0.00
21/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	750	1	1	1	4,490.00
21/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	891	1	1	1	0.00
21/11/2025	2037 On 04-February-27			Bond Future	9.41	94.6393	94.3789	94.6393	0.00
21/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3371	4	3	4	0.00
21/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2782	3	3	3	0.00
21/11/2025	2038 On 05-February-26			Bond Future	151.47	151.2815	151.4697	151.2815	2,762.00
21/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	8270	8	8	8	0.00
21/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2038 On 07-May-26			Bond Future	154.25	154.0803	154.2544	154.0803	440.00
21/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	9724	10	10	10	0.00
21/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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21/11/2025	2038 On 06-August-26			Bond Future	154.89	154.7112	154.8883	154.7112	0.00
21/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	10168	10	10	10	0.00
21/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2038 On 05-November-26			Bond Future	157.63	157.4599	157.6290	157.4599	0.00
21/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	11319	11	11	11	0.00
21/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2038 On 04-February-27			Bond Future	158.14	157.9783	158.1392	157.9783	0.00
21/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	4309	4	4	4	0.00
21/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2040 On 05-February-26			Bond Future	9.48	97.0878	96.5735	97.0878	78,205.00
21/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	13464	14	13	14	0.00
21/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	11403	12	11	12	0.00
21/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	6342	7	6	7	680.00
21/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	8899	9	9	9	0.00
21/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	22967	23	23	23	0.00
21/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	15398	16	15	16	475.00
21/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	2949	3	3	3	14,000.00
21/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	5640	6	6	6	0.00
21/11/2025	2040 On 05-February-26	9.05	Call	Bond Future	209	0	0	0	13,500.00
21/11/2025	2040 On 05-February-26	9.20	Call	Bond Future	454	1	0	1	14,000.00
21/11/2025	2040 On 05-February-26	9.20	Put	Bond Future	2568	2	3	2	0.00
21/11/2025	2040 On 05-February-26	9.05	Put	Bond Future	3487	3	3	3	0.00
21/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	200	0	0	0	14,000.00
21/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	600	1	1	1	13,500.00
21/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
21/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	3	0	0	0	0.00
21/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	58	0	0	0	8,180.00
21/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	23	0	0	0	680.00
21/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	153	0	0	0	0.00
21/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	11	0	0	0	0.00
21/11/2025	2040 On 07-May-26			Bond Future	9.55	98.8606	98.3257	98.8606	0.00
21/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	14014	15	14	15	0.00
21/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	10843	11	11	11	0.00
21/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	17056	18	17	18	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
21/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	14294	15	14	15	0.00
21/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	8361	9	8	9	1,460.00
21/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	18721	19	19	19	0.00
21/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	16016	17	16	17	0.00
21/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	53	0	0	0	0.00
21/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	252	0	0	0	0.00
21/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	16	0	0	0	0.00
21/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	103	0	0	0	1,460.00
21/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	431	0	0	0	0.00
21/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	34	0	0	0	1,460.00
21/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	114	0	0	0	0.00
21/11/2025	2040 On 06-August-26			Bond Future	9.63	96.1428	95.5991	96.1428	7,265.00
21/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	16309	17	16	17	0.00
21/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	143	0	0	0	0.00
21/11/2025	2040 On 05-November-26			Bond Future	9.71	97.8271	97.2669	97.8271	0.00
21/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	9869	10	10	10	0.00
21/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11001	12	11	12	0.00
21/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	7783	8	8	8	0.00
21/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	3960	4	4	4	2,300.00
21/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1290	1	1	1	2,300.00
21/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2534	2	3	2	0.00
21/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	782	1	1	1	2,300.00
21/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	928	1	1	1	0.00
21/11/2025	2040 On 04-February-27			Bond Future	9.80	95.0030	94.4275	95.0030	0.00
21/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4077	4	4	4	0.00
21/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	3166	3	3	3	0.00
21/11/2025	2043 On 05-February-26			Bond Future	116.98	116.7434	116.9802	116.7434	0.00
21/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	7322	7	7	7	0.00
21/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	2	0	0	0	0.00
21/11/2025	2043 On 07-May-26			Bond Future	119.13	118.9034	119.1306	118.9034	0.00
21/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	7476	7	7	7	0.00
21/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	46	0	0	0	0.00
21/11/2025	2043 On 06-August-26			Bond Future	118.46	118.2327	118.4638	118.2327	0.00
21/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	7725	8	8	8	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
21/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	141	0	0	0	0.00
21/11/2025	2043 On 05-November-26			Bond Future	120.56	120.3324	120.5590	120.3324	0.00
21/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	7977	8	8	8	0.00
21/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	258	0	0	0	0.00
21/11/2025	2043 On 04-February-27			Bond Future	119.76	119.5371	119.7582	119.5371	0.00
21/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	3899	4	4	4	0.00
21/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	1771	2	2	2	0.00
21/11/2025	2044 On 05-February-26			Bond Future	9.68	92.9457	92.3605	92.9457	61,962.00
21/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	13229	14	13	14	0.00
21/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	12859	13	13	13	0.00
21/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	12547	13	13	13	0.00
21/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	11282	12	11	12	0.00
21/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9013	10	9	10	9,000.00
21/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	3618	4	4	4	9,000.00
21/11/2025	2044 On 05-February-26	10.00	Call	Bond Future	3200	4	3	4	0.00
21/11/2025	2044 On 05-February-26	10.00	Put	Bond Future	740	1	1	1	0.00
21/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	628	0	1	0	0.00
21/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	43	0	0	0	4,500.00
21/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	29	0	0	0	9,000.00
21/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	26	0	0	0	4,500.00
21/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	92	0	0	0	0.00
21/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	21	0	0	0	0.00
21/11/2025	2044 On 07-May-26			Bond Future	9.75	94.6430	94.0363	94.6430	64,878.00
21/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	14232	15	14	15	0.00
21/11/2025	2044 On 07-May-26	10.00	Call	Bond Future	3446	4	3	4	0.00
21/11/2025	2044 On 07-May-26		Call	Bond Future	603.18	0.6786	0.6032	0.6786	0.00
21/11/2025	2044 On 07-May-26		Put	Bond Future	6566.93	6.0356	6.5669	6.0356	0.00
21/11/2025	2044 On 07-May-26	10.00	Put	Bond Future	1542	1	2	1	15,000.00
21/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	148	0	0	0	0.00
21/11/2025	2044 On 06-August-26			Bond Future	9.83	91.9740	91.3571	91.9740	7,681.00
21/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	17183	18	17	18	0.00
21/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	155	0	0	0	0.00
21/11/2025	2044 On 05-November-26			Bond Future	9.90	93.5852	92.9508	93.5852	0.00
21/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	10999	11	11	11	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
21/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	1021	1	1	1	0.00
21/11/2025	2044 On 04-February-27			Bond Future	9.99	90.8132	90.1625	90.8132	0.00
21/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	4587	5	5	5	0.00
21/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	3193	3	3	3	0.00
21/11/2025	2046 On 05-February-26			Bond Future	133.10	133.0378	133.0963	133.0378	12,410.00
21/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	11446	11	11	11	0.00
21/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2046 On 07-May-26			Bond Future	133.25	133.2048	133.2489	133.2048	5,789.00
21/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	8299	8	8	8	0.00
21/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2046 On 06-August-26			Bond Future	135.70	135.6526	135.6983	135.6526	0.00
21/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	13318	13	13	13	0.00
21/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2046 On 05-November-26			Bond Future	135.77	135.7332	135.7684	135.7332	0.00
21/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	10288	10	10	10	0.00
21/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2046 On 04-February-27			Bond Future	138.13	138.1025	138.1304	138.1025	0.00
21/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	7040	7	7	7	0.00
21/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2050 On 05-February-26			Bond Future	133.56	132.9212	133.5569	132.9212	11,798.00
21/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	10737	10	11	10	0.00
21/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2050 On 07-May-26			Bond Future	136.01	135.3805	136.0121	135.3805	4,988.00
21/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	11942	11	12	11	0.00
21/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2050 On 06-August-26			Bond Future	136.06	135.4168	136.0602	135.4168	0.00
21/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	12790	12	13	12	0.00
21/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2050 On 05-November-26			Bond Future	138.47	137.8227	138.4676	137.8227	0.00
21/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	14628	14	15	14	0.00
21/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
21/11/2025	2050 On 04-February-27			Bond Future	138.39	137.7424	138.3885	137.7424	0.00
21/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	5999	5	6	5	0.00
21/11/2025	2050 On 04-February-27	132.39	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
21/11/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	AL37 On 05-February-26			Index Future	1250.43	1251.9440	1250.4260	1251.9440	0.00
21/11/2025	AL37 On 07-May-26			Index Future	1273.11	1274.8040	1273.1100	1274.8040	0.00
21/11/2025	AL37 On 06-August-26			Index Future	1295.97	1297.6870	1295.9710	1297.6870	0.00
21/11/2025	AL37 On 05-November-26			Index Future	1318.88	1320.7240	1318.8800	1320.7240	0.00
21/11/2025	AL37 On 04-February-27			Index Future	1341.57	1343.5250	1341.5700	1343.5250	0.00
21/11/2025	AL7T On 05-February-26			Index Future	1587.37	1590.6520	1587.3650	1590.6520	0.00
21/11/2025	AL7T On 07-May-26			Index Future	1616.16	1619.6960	1616.1610	1619.6960	0.00
21/11/2025	AL7T On 06-August-26			Index Future	1645.18	1648.7700	1645.1820	1648.7700	0.00
21/11/2025	AL7T On 05-November-26			Index Future	1674.26	1678.0400	1674.2640	1678.0400	0.00
21/11/2025	AL7T On 04-February-27			Index Future	1703.07	1707.0100	1703.0680	1707.0100	0.00
21/11/2025	ALBI On 05-February-26			Index Future	1338.67	1343.1430	1338.6690	1343.1430	79.00
21/11/2025	ALBI On 07-May-26			Index Future	1362.95	1367.6690	1362.9540	1367.6690	0.00
21/11/2025	ALBI On 06-August-26			Index Future	1387.43	1392.2190	1387.4280	1392.2190	0.00
21/11/2025	ALBI On 05-November-26			Index Future	1411.95	1416.9340	1411.9530	1416.9340	0.00
21/11/2025	ALBI On 04-February-27			Index Future	1436.25	1441.3960	1436.2450	1441.3960	0.00
21/11/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	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
21/11/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
21/11/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/11/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	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
21/11/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	ES33 On 05-February-26			Bond Future	9.26	93.7820	93.6115	93.7820	0.00
21/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10416	11	10	11	0.00
21/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
21/11/2025	ES33 On 07-May-26			Bond Future	9.34	91.7229	91.5386	91.7229	0.00
21/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	10658	11	11	11	0.00
21/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
21/11/2025	ES33 On 06-August-26			Bond Future	9.43	93.4078	93.2209	93.4078	0.00
21/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11352	12	11	12	0.00
21/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
21/11/2025	ES33 On 05-November-26			Bond Future	9.54	91.2743	91.0775	91.2743	0.00
21/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	5749	6	6	6	0.00
21/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
21/11/2025	ES33 On 04-February-27			Bond Future	9.66	92.8646	92.6591	92.8646	0.00
21/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	163	0	0	0	0.00
21/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
21/11/2025	ES42 On 05-February-26			Bond Future	9.87	92.0053	91.5013	92.0053	0.00
21/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	12902	13	13	13	0.00
21/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
21/11/2025	ES42 On 07-May-26			Bond Future	9.95	89.4429	88.9188	89.4429	0.00
21/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	14277	15	14	15	0.00
21/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
21/11/2025	ES42 On 06-August-26			Bond Future	10.03	91.0853	90.5526	91.0853	0.00
21/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16078	17	16	17	0.00
21/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
21/11/2025	ES42 On 05-November-26			Bond Future	10.11	88.4390	87.8902	88.4390	0.00
21/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	9925	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
21/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
21/11/2025	ES42 On 04-February-27			Bond Future	10.21	89.9779	89.4145	89.9779	0.00
21/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	555	1	1	1	0.00
21/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
21/11/2025	GOVI On 05-February-26			GOVI	1314.16	1318.6070	1314.1620	1318.6070	607.00
21/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1641620	169	164	169	0.00
21/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
21/11/2025	GOVI On 07-May-26			GOVI	1338.00	1342.6840	1338.0020	1342.6840	42.00
21/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1610020	166	161	166	0.00
21/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
21/11/2025	GOVI On 06-August-26			GOVI	1362.03	1366.7850	1362.0290	1366.7850	0.00
21/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1730290	178	173	178	0.00
21/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
21/11/2025	GOVI On 05-November-26			GOVI	1386.11	1391.0490	1386.1050	1391.0490	0.00
21/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1091050	114	109	114	0.00
21/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
21/11/2025	GOVI On 04-February-27			GOVI	1409.95	1415.0640	1409.9520	1415.0640	0.00
21/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	409520	46	41	46	0.00
21/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
21/11/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/11/2025	I258 On 05-February-26			Bond Future	120.56	120.6005	120.5637	120.6005	0.00
21/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	8924	9	9	9	0.00
21/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	11	0	0	0	0.00
21/11/2025	I258 On 07-May-26			Bond Future	122.78	122.8316	122.7800	122.8316	0.00
21/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	9198	9	9	9	0.00
21/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	148	0	0	0	0.00
21/11/2025	I258 On 06-August-26			Bond Future	122.18	122.2333	122.1804	122.2333	0.00
21/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	9607	10	10	10	0.00
21/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	376	0	0	0	0.00
21/11/2025	I258 On 05-November-26			Bond Future	124.34	124.4040	124.3413	124.4040	0.00
21/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	10023	10	10	10	0.00
21/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	632	1	1	1	0.00
21/11/2025	I258 On 04-February-27			Bond Future	123.61	123.6800	123.6065	123.6800	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
21/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	6822	7	7	7	0.00
21/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	2115	2	2	2	0.00
21/11/2025	IGOV On 05-February-26			Index Future	419.80	419.3080	419.8010	419.3080	242.00
21/11/2025	IGOV On 07-May-26			Index Future	427.52	427.0660	427.5180	427.0660	8.00
21/11/2025	IGOV On 06-August-26			Index Future	435.30	434.8310	435.2950	434.8310	0.00
21/11/2025	IGOV On 05-November-26			Index Future	443.09	442.6480	443.0880	442.6480	0.00
21/11/2025	IGOV On 04-February-27			Index Future	450.81	450.3870	450.8070	450.3870	0.00
21/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/11/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
21/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
21/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
21/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
21/11/2025	R033 On 05-February-26			Bond Future	8.31	112.7858	112.6213	112.7858	14,967.00
21/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11456	12	11	12	0.00
21/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	44	0	0	0	0.00
21/11/2025	R033 On 07-May-26			Bond Future	8.35	109.8021	109.6217	109.8021	0.00
21/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10631	11	11	11	0.00
21/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	298	0	0	0	0.00
21/11/2025	R033 On 06-August-26			Bond Future	8.41	111.7930	111.6103	111.7930	0.00
21/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	9966	10	10	10	0.00
21/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	810	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
21/11/2025	R033 On 05-November-26			Bond Future	8.47	108.7126	108.5187	108.7126	0.00
21/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	5891	6	6	6	0.00
21/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1649	2	2	2	0.00
21/11/2025	R033 On 04-February-27			Bond Future	8.56	110.5821	110.3786	110.5821	0.00
21/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3637	4	4	4	0.00
21/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3189	3	3	3	0.00
21/11/2025	R035 On 05-February-26			Bond Future	8.68	105.3896	105.1798	105.3896	82,478.00
21/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	12090	12	12	12	0.00
21/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10227	10	10	10	2,000.00
21/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	12873	13	13	13	2,000.00
21/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20239	20	20	20	0.00
21/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13184	13	13	13	0.00
21/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	14058	14	14	14	0.00
21/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11456	12	11	12	0.00
21/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	8760	9	9	9	250.00
21/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3697	4	4	4	0.00
21/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1731	2	2	2	0.00
21/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	933	1	1	1	350.00
21/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3120	3	3	3	0.00
21/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	5829	6	6	6	0.00
21/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	85	0	0	0	350.00
21/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	320	0	0	0	350.00
21/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1196	1	1	1	0.00
21/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	239	0	0	0	16,000.00
21/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	692	1	1	1	0.00
21/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	6	0	0	0	250.00
21/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	21	0	0	0	0.00
21/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	1	0	0	0	250.00
21/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	2	0	0	0	0.00
21/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
21/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	2	0	0	0	0.00
21/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	11	0	0	0	0.00
21/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	4	0	0	0	0.00
21/11/2025	R035 On 07-May-26			Bond Future	8.73	102.8115	102.5860	102.8115	37,434.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	11997	12	12	12	0.00
21/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	10988	11	11	11	0.00
21/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8414	9	8	9	0.00
21/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	5850	6	6	6	200.00
21/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11243	11	11	11	0.00
21/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	8672	9	9	9	0.00
21/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	6104	6	6	6	350.00
21/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	10885	11	11	11	0.00
21/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8311	9	8	9	0.00
21/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5749	6	6	6	250.00
21/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	502	1	1	1	1,000.00
21/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1864	2	2	2	1,000.00
21/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3600	4	4	4	0.00
21/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	818	1	1	1	1,000.00
21/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3260	3	3	3	0.00
21/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1529	1	2	1	0.00
21/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	207	0	0	0	250.00
21/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	428	0	0	0	0.00
21/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	105	0	0	0	250.00
21/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	188	0	0	0	350.00
21/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	387	0	0	0	0.00
21/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	96	0	0	0	350.00
21/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	201	0	0	0	200.00
21/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	416	0	0	0	0.00
21/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	102	0	0	0	200.00
21/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	71	0	0	0	0.00
21/11/2025	R035 On 06-August-26			Bond Future	8.79	104.6760	104.4473	104.6760	56.00
21/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12510	13	13	13	0.00
21/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8450	9	8	9	0.00
21/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	6048	6	6	6	0.00
21/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	8012	8	8	8	0.00
21/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5624	6	6	6	0.00
21/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	739	1	1	1	1,000.00
21/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2094	2	2	2	1,000.00
21/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4523	5	5	5	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
21/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	6000	6	6	6	0.00
21/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3736	4	4	4	0.00
21/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1826	2	2	2	350.00
21/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3779	4	4	4	250.00
21/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3399	4	3	4	200.00
21/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1306	1	1	1	350.00
21/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2329	2	2	2	0.00
21/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	746	1	1	1	350.00
21/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	1063	1	1	1	1,000.00
21/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2121	2	2	2	0.00
21/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3796	4	4	4	0.00
21/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	813	1	1	1	200.00
21/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1430	1	1	1	0.00
21/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	467	0	0	0	200.00
21/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	737	1	1	1	250.00
21/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1291	1	1	1	0.00
21/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	423	0	0	0	250.00
21/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	143	0	0	0	0.00
21/11/2025	R035 On 05-November-26			Bond Future	8.87	102.0114	101.7713	102.0114	0.00
21/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7279	7	7	7	0.00
21/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6247	6	6	6	0.00
21/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4107	4	4	4	0.00
21/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2264	2	2	2	200.00
21/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1631	2	2	2	200.00
21/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2646	3	3	3	0.00
21/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	1017	1	1	1	200.00
21/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	816	1	1	1	0.00
21/11/2025	R035 On 04-February-27			Bond Future	8.95	103.7669	103.5168	103.7669	0.00
21/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	2880	3	3	3	0.00
21/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2508	2	3	2	0.00
21/11/2025	R038 On 05-February-26			Bond Future	9.20	116.3073	116.0080	116.3073	3,763.00
21/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	15726	16	16	16	0.00
21/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	3	0	0	0	0.00
21/11/2025	R038 On 07-May-26			Bond Future	9.27	112.9466	112.6285	112.9466	2,395.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	14870	15	15	15	0.00
21/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	91	0	0	0	0.00
21/11/2025	R038 On 06-August-26			Bond Future	9.35	114.9945	114.6717	114.9945	0.00
21/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16486	17	16	17	0.00
21/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	171	0	0	0	0.00
21/11/2025	R038 On 05-November-26			Bond Future	9.43	111.5290	111.1923	111.5290	0.00
21/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	9870	10	10	10	0.00
21/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	884	1	1	1	0.00
21/11/2025	R038 On 04-February-27			Bond Future	9.52	113.4464	113.0976	113.4464	0.00
21/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	4019	4	4	4	0.00
21/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3447	3	3	3	0.00
21/11/2025	R053 On 05-February-26			Bond Future	9.52	125.4404	124.5461	125.4404	27,617.00
21/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	19233	20	19	20	0.00
21/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	21	0	0	0	0.00
21/11/2025	R053 On 07-May-26			Bond Future	9.58	121.8694	120.9446	121.8694	12,035.00
21/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	20346	21	20	21	0.00
21/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	177	0	0	0	0.00
21/11/2025	R053 On 06-August-26			Bond Future	9.64	124.0790	123.1386	124.0790	0.00
21/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	24232	25	24	25	0.00
21/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	205	0	0	0	0.00
21/11/2025	R053 On 05-November-26			Bond Future	9.71	120.3947	119.4290	120.3947	0.00
21/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	16009	17	16	17	0.00
21/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1356	1	1	1	0.00
21/11/2025	R053 On 04-February-27			Bond Future	9.78	122.4647	121.4755	122.4647	0.00
21/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	6636	7	7	7	0.00
21/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4434	4	4	4	0.00
21/11/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
21/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	72	0	0	0	0.00
21/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	72	0	0	0	0.00
21/11/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
21/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	107	0	0	0	0.00
21/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	107	0	0	0	0.00
21/11/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
21/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	90	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
21/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	90	0	0	0	0.00
21/11/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
21/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52	0	0	0	0.00
21/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52	0	0	0	0.00
21/11/2025	R202 On 05-February-26			Bond Future	287.79	288.2697	287.7862	288.2697	565.00
21/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	9966	10	10	10	0.00
21/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
21/11/2025	R202 On 07-May-26			Bond Future	293.08	293.6030	293.0766	293.6030	460.00
21/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	15527	16	16	16	0.00
21/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
21/11/2025	R202 On 06-August-26			Bond Future	293.04	293.5794	293.0439	293.5794	0.00
21/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	14184	15	14	15	0.00
21/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
21/11/2025	R202 On 05-November-26			Bond Future	298.23	298.7962	298.2294	298.7962	0.00
21/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	17769	18	18	18	0.00
21/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
21/11/2025	R202 On 04-February-27			Bond Future	297.92	298.5133	297.9154	298.5133	0.00
21/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	3185	4	3	4	0.00
21/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
21/11/2025	R209 On 05-February-26			Bond Future	8.94	84.7974	84.6052	84.7974	36,877.00
21/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10600	11	11	11	0.00
21/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	7	0	0	0	0.00
21/11/2025	R209 On 07-May-26			Bond Future	8.99	83.1944	82.9890	83.1944	6,358.00
21/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	10904	11	11	11	0.00
21/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	85	0	0	0	0.00
21/11/2025	R209 On 06-August-26			Bond Future	9.06	84.7030	84.4946	84.7030	2,732.00
21/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	11968	12	12	12	0.00
21/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	140	0	0	0	0.00
21/11/2025	R209 On 05-November-26			Bond Future	9.12	83.0382	82.8200	83.0382	0.00
21/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	7049	7	7	7	0.00
21/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	816	1	1	1	0.00
21/11/2025	R209 On 04-February-27			Bond Future	9.21	84.4671	84.2404	84.4671	0.00
21/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2837	3	3	3	0.00
21/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2452	2	2	2	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
21/11/2025	R210 On 05-February-26			Bond Future	259.03	258.6457	259.0289	258.6457	289.00
21/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5929	6	6	6	0.00
21/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
21/11/2025	R210 On 07-May-26			Bond Future	260.31	259.9530	260.3127	259.9530	918.00
21/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4913	5	5	5	0.00
21/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
21/11/2025	R210 On 06-August-26			Bond Future	265.10	264.7301	265.0982	264.7301	0.00
21/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5258	5	5	5	0.00
21/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
21/11/2025	R210 On 05-November-26			Bond Future	266.26	265.9029	266.2560	265.9029	0.00
21/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12926	13	13	13	0.00
21/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
21/11/2025	R210 On 04-February-27			Bond Future	270.89	270.5459	270.8895	270.5459	0.00
21/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4859	5	5	5	0.00
21/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
21/11/2025	R213 On 05-February-26			Bond Future	7.91	99.5240	99.4015	99.5240	16,667.00
21/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7535	8	8	8	0.00
21/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	3	0	0	0	0.00
21/11/2025	R213 On 07-May-26			Bond Future	7.95	97.7900	97.6540	97.7900	64,746.00
21/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6865	7	7	7	0.00
21/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	56	0	0	0	0.00
21/11/2025	R213 On 06-August-26			Bond Future	7.99	99.5636	99.4260	99.5636	0.00
21/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6170	6	6	6	0.00
21/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	160	0	0	0	0.00
21/11/2025	R213 On 05-November-26			Bond Future	8.05	97.7604	97.6133	97.7604	0.00
21/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3113	3	3	3	0.00
21/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	689	1	1	1	0.00
21/11/2025	R213 On 04-February-27			Bond Future	8.13	99.4438	99.2884	99.4438	0.00
21/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1563	2	2	2	0.00
21/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1531	1	2	1	0.00
21/11/2025	R214 On 05-February-26			Bond Future	9.48	79.7578	79.3076	79.7578	10,264.00
21/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	10547	11	11	11	0.00
21/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	15	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
21/11/2025	R214 On 07-May-26			Bond Future	9.54	77.9166	77.4492	77.9166	31,017.00
21/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	11629	12	12	12	0.00
21/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	123	0	0	0	0.00
21/11/2025	R214 On 06-August-26			Bond Future	9.60	79.3297	78.8544	79.3297	0.00
21/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	13397	14	13	14	0.00
21/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	168	0	0	0	0.00
21/11/2025	R214 On 05-November-26			Bond Future	9.67	77.4249	76.9358	77.4249	0.00
21/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	8501	9	9	9	0.00
21/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	917	1	1	1	0.00
21/11/2025	R214 On 04-February-27			Bond Future	9.76	78.7575	78.2554	78.7575	0.00
21/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3607	4	4	4	0.00
21/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2743	3	3	3	0.00
21/11/2025	R248 On 05-February-26			Bond Future	9.66	96.3803	95.7133	96.3803	235,463.00
21/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	13433	14	13	14	0.00
21/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	3544	4	4	4	0.00
21/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	6787	7	7	7	0.00
21/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	943	1	1	1	0.00
21/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	1571	2	2	2	12,500.00
21/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	30	0	0	0	1,940.00
21/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	625	1	1	1	1,940.00
21/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	2925	3	3	3	0.00
21/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	906	1	1	1	1,940.00
21/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	2840	2	3	2	0.00
21/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	6809	6	7	6	0.00
21/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1629	1	2	1	0.00
21/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	715	1	1	1	0.00
21/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	2286	2	2	2	0.00
21/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	232	0	0	0	0.00
21/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	27	0	0	0	0.00
21/11/2025	R248 On 07-May-26			Bond Future	9.72	93.7011	93.0112	93.7011	43,354.00
21/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	14695	15	15	15	0.00
21/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	164	0	0	0	0.00
21/11/2025	R248 On 06-August-26			Bond Future	9.78	95.4003	94.6987	95.4003	0.00
21/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	18019	19	18	19	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
21/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	169	0	0	0	0.00
21/11/2025	R248 On 05-November-26			Bond Future	9.86	92.6363	91.9157	92.6363	0.00
21/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	11722	12	12	12	0.00
21/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	1031	1	1	1	0.00
21/11/2025	R248 On 04-February-27			Bond Future	9.94	94.2300	93.4917	94.2300	0.00
21/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	4941	5	5	5	0.00
21/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3590	3	4	3	0.00
21/11/2025	R2R9 On 05-February-26			Bond Future	9.37	107.6418	107.3501	107.6418	0.00
21/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94360	95	94	95	0.00
21/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
21/11/2025	R2R9 On 07-May-26			Bond Future	9.44	104.6282	104.3189	104.6282	0.00
21/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93469	94	93	94	0.00
21/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
21/11/2025	R2R9 On 06-August-26			Bond Future	9.51	106.5252	106.2113	106.5252	0.00
21/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	93092	93	93	93	0.00
21/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
21/11/2025	R2R9 On 05-November-26			Bond Future	9.60	103.4153	103.0884	103.4153	0.00
21/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	92118	92	92	92	0.00
21/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
21/11/2025	R2R9 On 04-February-27			Bond Future	9.69	105.1935	104.8548	105.1935	0.00
21/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4284	4	4	4	0.00
21/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2882	3	3	3	0.00
21/11/2025	R4R2 On 05-February-26			Bond Future	9.57	108.8064	108.1839	108.8064	1,125.00
21/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	94909	96	95	96	0.00
21/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
21/11/2025	R4R2 On 07-May-26			Bond Future	9.64	105.6880	105.0417	105.6880	0.00
21/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	93953	95	94	95	0.00
21/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
21/11/2025	R4R2 On 06-August-26			Bond Future	9.71	107.6042	106.9472	107.6042	0.00
21/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	93530	94	94	94	0.00
21/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
21/11/2025	R4R2 On 05-November-26			Bond Future	9.80	104.3872	103.7111	104.3872	0.00
21/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	92488	93	92	93	0.00
21/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00

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21/11/2025	R4R2 On 04-February-27			Bond Future	9.89	106.1819	105.4881	106.1819	0.00
21/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	4898	5	5	5	0.00
21/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	3019	3	3	3	0.00
21/11/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/11/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00