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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/11/2025 TO: 25/11/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	2029 On 05-February-26			Bond Future	144.87	144.8679	144.8747	144.8679	1,850.00
25/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4765	5	5	5	0.00
25/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2029 On 07-May-26			Bond Future	146.08	146.0708	146.0780	146.0708	2,542.00
25/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4258	4	4	4	0.00
25/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2029 On 06-August-26			Bond Future	148.76	148.7565	148.7641	148.7565	0.00
25/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4664	5	5	5	0.00
25/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2029 On 05-November-26			Bond Future	149.92	149.9064	149.9161	149.9064	0.00
25/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2356	2	2	2	0.00
25/11/2025	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
25/11/2025	2029 On 04-February-27			Bond Future	152.53	152.5163	152.5267	152.5163	0.00
25/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2807	3	3	3	0.00
25/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2030 On 05-February-26			Bond Future	7.61	101.4492	101.5405	101.4492	163,149.00
25/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	6164	6	6	6	0.00
25/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	2	0	0	0	0.00
25/11/2025	2030 On 07-May-26			Bond Future	7.63	103.2897	103.3826	103.2897	5,220.00
25/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5495	5	5	5	0.00
25/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	916	1	1	1	1,000.00
25/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1382	1	1	1	0.00
25/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	203	0	0	0	1,000.00
25/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	670	1	1	1	0.00
25/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	466	0	0	0	1,000.00
25/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1573	2	2	2	0.00
25/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	40	0	0	0	0.00
25/11/2025	2030 On 06-August-26			Bond Future	7.67	101.1546	101.2494	101.1546	338.00
25/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4686	5	5	5	0.00
25/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	308	0	0	0	1,000.00
25/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	1018	1	1	1	1,000.00
25/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1748	2	2	2	0.00
25/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	576	1	1	1	1,000.00
25/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	893	1	1	1	0.00
25/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1701	2	2	2	0.00
25/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	140	0	0	0	0.00
25/11/2025	2030 On 05-November-26			Bond Future	7.71	102.9202	103.0169	102.9202	0.00
25/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2444	2	2	2	0.00
25/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	543	1	1	1	0.00
25/11/2025	2030 On 04-February-27			Bond Future	7.78	100.6799	100.7785	100.6799	0.00
25/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1242	1	1	1	0.00
25/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1129	1	1	1	0.00
25/11/2025	2031 On 05-February-26			Bond Future	112.60	112.6138	112.6009	112.6138	1,015.00
25/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	955	1	1	1	0.00
25/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	114	0	0	0	0.00
25/11/2025	2031 On 07-May-26			Bond Future	114.67	114.6840	114.6708	114.6840	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
25/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1089	1	1	1	0.00
25/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	258	0	0	0	0.00
25/11/2025	2031 On 06-August-26			Bond Future	114.36	114.3674	114.3563	114.3674	680.00
25/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1013	1	1	1	0.00
25/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	466	0	0	0	0.00
25/11/2025	2031 On 05-November-26			Bond Future	116.38	116.3907	116.3795	116.3907	0.00
25/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	4893	5	5	5	0.00
25/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	4	0	0	0	0.00
25/11/2025	2031 On 04-February-27			Bond Future	115.95	115.9562	115.9491	115.9562	0.00
25/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	750	1	1	1	0.00
25/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	981	1	1	1	0.00
25/11/2025	2032 On 05-February-26			Bond Future	8.11	103.5402	103.6675	103.5402	126,512.00
25/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	9240	9	9	9	0.00
25/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	3	0	0	0	0.00
25/11/2025	2032 On 07-May-26			Bond Future	8.15	101.2590	101.3885	101.2590	37,710.00
25/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8736	9	9	9	0.00
25/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	51	0	0	0	0.00
25/11/2025	2032 On 06-August-26			Bond Future	8.20	103.0962	103.2283	103.0962	0.00
25/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	8260	8	8	8	0.00
25/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	149	0	0	0	0.00
25/11/2025	2032 On 05-November-26			Bond Future	8.26	100.7385	100.8731	100.7385	0.00
25/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4444	4	4	4	0.00
25/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	682	1	1	1	0.00
25/11/2025	2032 On 04-February-27			Bond Future	8.34	102.4661	102.6034	102.4661	0.00
25/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	2235	2	2	2	0.00
25/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1664	2	2	2	0.00
25/11/2025	2033 On 05-February-26			Bond Future	139.89	139.6300	139.8916	139.6300	2,698.00
25/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	7012	7	7	7	0.00
25/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2033 On 07-May-26			Bond Future	140.90	140.6343	140.9007	140.6343	11,412.00
25/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	5741	5	6	5	0.00
25/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2033 On 06-August-26			Bond Future	143.49	143.2201	143.4917	143.2201	0.00
25/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	9242	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
25/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2033 On 05-November-26			Bond Future	144.45	144.1687	144.4469	144.1687	0.00
25/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	7187	7	7	7	0.00
25/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2033 On 04-February-27			Bond Future	146.96	146.6787	146.9623	146.6787	0.00
25/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	4252	4	4	4	0.00
25/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2037 On 05-February-26			Bond Future	9.08	96.0918	96.2684	96.0918	144,472.00
25/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	12859	13	13	13	0.00
25/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18447	18	18	18	0.00
25/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	11199	11	11	11	1,970.00
25/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	16368	16	16	16	0.00
25/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13728	14	14	14	0.00
25/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	9784	10	10	10	0.00
25/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20690	21	21	21	0.00
25/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	13944	14	14	14	1,030.00
25/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	4004	4	4	4	0.00
25/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6598	6	7	6	0.00
25/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	91	0	0	0	11,500.00
25/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	285	0	0	0	11,500.00
25/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
25/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	2	0	0	0	0.00
25/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	2	0	0	0	0.00
25/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	23	0	0	0	0.00
25/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
25/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	13	0	0	0	0.00
25/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	4	0	0	0	0.00
25/11/2025	2037 On 07-May-26			Bond Future	9.14	97.8352	98.0149	97.8352	87,488.00
25/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	13012	13	13	13	0.00
25/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18473	18	18	18	0.00
25/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	11043	11	11	11	142.00
25/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1280	1	1	1	1,500.00
25/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3275	3	3	3	1,500.00

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25/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	6209	6	6	6	0.00
25/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	447	0	0	0	1,500.00
25/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1036	1	1	1	0.00
25/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2220	2	2	2	0.00
25/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	5	0	0	0	142.00
25/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	132	0	0	0	0.00
25/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	79	0	0	0	0.00
25/11/2025	2037 On 06-August-26			Bond Future	9.22	95.3504	95.5336	95.3504	2,539.00
25/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14475	14	14	14	0.00
25/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12455	12	12	12	0.00
25/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9383	9	9	9	0.00
25/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	5923	6	6	6	2,541.00
25/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	465	0	0	0	2,541.00
25/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	942	1	1	1	0.00
25/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	254	0	0	0	2,541.00
25/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	128	0	0	0	0.00
25/11/2025	2037 On 05-November-26			Bond Future	9.29	97.0144	97.2009	97.0144	0.00
25/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8742	9	9	9	0.00
25/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9772	10	10	10	0.00
25/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	6861	7	7	7	0.00
25/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3418	3	3	3	4,490.00
25/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1177	1	1	1	4,490.00
25/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2345	2	2	2	0.00
25/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	704	1	1	1	4,490.00
25/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	839	1	1	1	0.00
25/11/2025	2037 On 04-February-27			Bond Future	9.38	94.4216	94.6118	94.4216	0.00
25/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3485	3	3	3	0.00
25/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2664	3	3	3	0.00
25/11/2025	2038 On 05-February-26			Bond Future	151.59	151.2203	151.5942	151.2203	2,762.00
25/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	8394	8	8	8	0.00
25/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2038 On 07-May-26			Bond Future	154.38	154.0003	154.3808	154.0003	440.00
25/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	9851	9	10	9	0.00
25/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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25/11/2025	2038 On 06-August-26			Bond Future	155.02	154.6299	155.0197	154.6299	0.00
25/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	10300	10	10	10	0.00
25/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2038 On 05-November-26			Bond Future	157.76	157.3663	157.7634	157.3663	0.00
25/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	11453	11	11	11	0.00
25/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2038 On 04-February-27			Bond Future	158.28	157.8727	158.2806	157.8727	0.00
25/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	4451	4	4	4	0.00
25/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2040 On 05-February-26			Bond Future	9.47	96.6178	96.6621	96.6178	78,725.00
25/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	13550	14	14	14	0.00
25/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	11486	11	11	11	0.00
25/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	6408	6	6	6	680.00
25/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	8977	9	9	9	0.00
25/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	23055	23	23	23	0.00
25/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	15485	15	15	15	475.00
25/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	2983	3	3	3	14,000.00
25/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	5701	6	6	6	0.00
25/11/2025	2040 On 05-February-26	9.05	Call	Bond Future	204	0	0	0	13,500.00
25/11/2025	2040 On 05-February-26	9.20	Call	Bond Future	450	0	0	0	14,000.00
25/11/2025	2040 On 05-February-26	9.20	Put	Bond Future	2476	3	2	3	0.00
25/11/2025	2040 On 05-February-26	9.05	Put	Bond Future	3394	3	3	3	0.00
25/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	172	0	0	0	14,000.00
25/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	545	1	1	1	13,500.00
25/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
25/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	2	0	0	0	0.00
25/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	47	0	0	0	8,180.00
25/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	18	0	0	0	680.00
25/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	130	0	0	0	0.00
25/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	8	0	0	0	0.00
25/11/2025	2040 On 07-May-26			Bond Future	9.54	98.3707	98.4157	98.3707	0.00
25/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	14093	14	14	14	0.00
25/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	10914	11	11	11	0.00
25/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	17142	17	17	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
25/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	14374	14	14	14	0.00
25/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	8424	8	8	8	1,460.00
25/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	18809	19	19	19	0.00
25/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	16101	16	16	16	0.00
25/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	47	0	0	0	0.00
25/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	233	0	0	0	0.00
25/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	14	0	0	0	0.00
25/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	93	0	0	0	1,460.00
25/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	403	0	0	0	0.00
25/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	30	0	0	0	1,460.00
25/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	104	0	0	0	0.00
25/11/2025	2040 On 06-August-26			Bond Future	9.62	95.6451	95.6910	95.6451	7,265.00
25/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	16392	16	16	16	0.00
25/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	134	0	0	0	0.00
25/11/2025	2040 On 05-November-26			Bond Future	9.69	97.3140	97.3610	97.3140	0.00
25/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	9934	10	10	10	0.00
25/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11069	11	11	11	0.00
25/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	7840	8	8	8	0.00
25/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	3997	4	4	4	2,300.00
25/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1253	1	1	1	2,300.00
25/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2477	3	2	3	0.00
25/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	756	1	1	1	2,300.00
25/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	898	1	1	1	0.00
25/11/2025	2040 On 04-February-27			Bond Future	9.78	94.4756	94.5238	94.4756	0.00
25/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4115	4	4	4	0.00
25/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	3107	3	3	3	0.00
25/11/2025	2043 On 05-February-26			Bond Future	117.78	116.9678	117.7760	116.9678	0.00
25/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	8116	7	8	7	0.00
25/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2043 On 07-May-26			Bond Future	119.94	119.1179	119.9410	119.1179	0.00
25/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	8266	7	8	7	0.00
25/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	25	0	0	0	0.00
25/11/2025	2043 On 06-August-26			Bond Future	119.29	118.4513	119.2922	118.4513	0.00
25/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	8506	8	9	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
25/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	94	0	0	0	0.00
25/11/2025	2043 On 05-November-26			Bond Future	121.40	120.5465	121.4025	120.5465	0.00
25/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	8749	8	9	8	0.00
25/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	186	0	0	0	0.00
25/11/2025	2043 On 04-February-27			Bond Future	120.62	119.7462	120.6221	119.7462	0.00
25/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	4456	4	4	4	0.00
25/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	1464	2	1	2	0.00
25/11/2025	2044 On 05-February-26			Bond Future	9.68	92.4074	92.4136	92.4074	62,383.00
25/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	13278	13	13	13	0.00
25/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	12906	13	13	13	0.00
25/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	12594	13	13	13	0.00
25/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	11327	11	11	11	0.00
25/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9052	9	9	9	9,000.00
25/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	3623	4	4	4	9,000.00
25/11/2025	2044 On 05-February-26	10.00	Call	Bond Future	3201	3	3	3	0.00
25/11/2025	2044 On 05-February-26	10.00	Put	Bond Future	688	1	1	1	0.00
25/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	580	1	1	1	0.00
25/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	35	0	0	0	4,500.00
25/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	23	0	0	0	9,000.00
25/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	21	0	0	0	4,500.00
25/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	78	0	0	0	0.00
25/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	17	0	0	0	0.00
25/11/2025	2044 On 07-May-26			Bond Future	9.75	94.0839	94.0902	94.0839	64,878.00
25/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	14275	14	14	14	0.00
25/11/2025	2044 On 07-May-26	10.00	Call	Bond Future	3453	3	3	3	0.00
25/11/2025	2044 On 07-May-26		Call	Bond Future	593.24	0.5971	0.5932	0.5971	0.00
25/11/2025	2044 On 07-May-26		Put	Bond Future	6503.08	6.5132	6.5031	6.5132	0.00
25/11/2025	2044 On 07-May-26	10.00	Put	Bond Future	1496	2	1	2	15,000.00
25/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	137	0	0	0	0.00
25/11/2025	2044 On 06-August-26			Bond Future	9.82	91.4058	91.4123	91.4058	7,681.00
25/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	17230	17	17	17	0.00
25/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	147	0	0	0	0.00
25/11/2025	2044 On 05-November-26			Bond Future	9.90	93.0007	93.0075	93.0007	0.00
25/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	11031	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
25/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	996	1	1	1	0.00
25/11/2025	2044 On 04-February-27			Bond Future	9.98	90.2134	90.2208	90.2134	0.00
25/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	4604	5	5	5	0.00
25/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	3152	3	3	3	0.00
25/11/2025	2046 On 05-February-26			Bond Future	133.07	133.0830	133.0696	133.0830	12,410.00
25/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	11420	11	11	11	0.00
25/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2046 On 07-May-26			Bond Future	133.22	133.2351	133.2220	133.2351	5,789.00
25/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	8272	8	8	8	0.00
25/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2046 On 06-August-26			Bond Future	135.67	135.6847	135.6716	135.6847	0.00
25/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	13292	13	13	13	0.00
25/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2046 On 05-November-26			Bond Future	135.74	135.7550	135.7444	135.7550	0.00
25/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	10264	10	10	10	0.00
25/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2046 On 04-February-27			Bond Future	138.11	138.1171	138.1069	138.1171	0.00
25/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	7017	7	7	7	0.00
25/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2050 On 05-February-26			Bond Future	132.74	133.2048	132.7417	133.2048	11,798.00
25/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	9922	10	10	10	0.00
25/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2050 On 07-May-26			Bond Future	135.18	135.6534	135.1819	135.6534	4,988.00
25/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	11112	12	11	12	0.00
25/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2050 On 06-August-26			Bond Future	135.22	135.6951	135.2169	135.6951	0.00
25/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	11947	12	12	12	0.00
25/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2050 On 05-November-26			Bond Future	137.61	138.0964	137.6101	138.0964	0.00
25/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	13770	14	14	14	0.00
25/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
25/11/2025	2050 On 04-February-27			Bond Future	137.52	138.0115	137.5207	138.0115	0.00
25/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	5131	6	5	6	0.00
25/11/2025	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
25/11/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	AL37 On 05-February-26			Index Future	1252.49	1251.1650	1252.4860	1251.1650	0.00
25/11/2025	AL37 On 07-May-26			Index Future	1275.20	1273.8590	1275.2030	1273.8590	0.00
25/11/2025	AL37 On 06-August-26			Index Future	1298.11	1296.7400	1298.1100	1296.7400	0.00
25/11/2025	AL37 On 05-November-26			Index Future	1321.07	1319.6710	1321.0690	1319.6710	0.00
25/11/2025	AL37 On 04-February-27			Index Future	1343.81	1342.3870	1343.8130	1342.3870	0.00
25/11/2025	AL7T On 05-February-26			Index Future	1590.92	1588.3180	1590.9240	1588.3180	0.00
25/11/2025	AL7T On 07-May-26			Index Future	1619.78	1617.1270	1619.7790	1617.1270	0.00
25/11/2025	AL7T On 06-August-26			Index Future	1648.88	1646.1740	1648.8770	1646.1740	0.00
25/11/2025	AL7T On 05-November-26			Index Future	1678.04	1675.2850	1678.0390	1675.2850	0.00
25/11/2025	AL7T On 04-February-27			Index Future	1706.93	1704.1220	1706.9290	1704.1220	0.00
25/11/2025	ALBI On 05-February-26			Index Future	1340.61	1339.4320	1340.6130	1339.4320	79.00
25/11/2025	ALBI On 07-May-26			Index Future	1364.93	1363.7270	1364.9290	1363.7270	0.00
25/11/2025	ALBI On 06-August-26			Index Future	1389.45	1388.2220	1389.4480	1388.2220	0.00
25/11/2025	ALBI On 05-November-26			Index Future	1414.02	1412.7710	1414.0220	1412.7710	0.00
25/11/2025	ALBI On 04-February-27			Index Future	1438.37	1437.0900	1438.3660	1437.0900	0.00
25/11/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	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
25/11/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
25/11/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/11/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	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
25/11/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	ES33 On 05-February-26			Bond Future	9.23	93.6428	93.7788	93.6428	0.00
25/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10583	10	11	10	0.00
25/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
25/11/2025	ES33 On 07-May-26			Bond Future	9.31	91.5703	91.7088	91.5703	0.00
25/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	10828	11	11	11	0.00
25/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
25/11/2025	ES33 On 06-August-26			Bond Future	9.39	93.2534	93.3946	93.2534	0.00
25/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11526	11	12	11	0.00
25/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
25/11/2025	ES33 On 05-November-26			Bond Future	9.50	91.1108	91.2547	91.1108	0.00
25/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	5926	6	6	6	0.00
25/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
25/11/2025	ES33 On 04-February-27			Bond Future	9.62	92.6933	92.8400	92.6933	0.00
25/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	343	0	0	0	0.00
25/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
25/11/2025	ES42 On 05-February-26			Bond Future	9.86	91.5454	91.5894	91.5454	0.00
25/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	12990	13	13	13	0.00
25/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
25/11/2025	ES42 On 07-May-26			Bond Future	9.94	88.9636	89.0084	88.9636	0.00
25/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	14367	14	14	14	0.00
25/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
25/11/2025	ES42 On 06-August-26			Bond Future	10.01	90.5983	90.6441	90.5983	0.00
25/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16170	16	16	16	0.00
25/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
25/11/2025	ES42 On 05-November-26			Bond Future	10.10	87.9370	87.9839	87.9370	0.00
25/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10019	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
25/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
25/11/2025	ES42 On 04-February-27			Bond Future	10.20	89.4625	89.5104	89.4625	0.00
25/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	650	1	1	1	0.00
25/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
25/11/2025	GOVI On 05-February-26			GOVI	1316.02	1314.9150	1316.0190	1314.9150	607.00
25/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1660190	165	166	165	0.00
25/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
25/11/2025	GOVI On 07-May-26			GOVI	1339.89	1338.7650	1339.8880	1338.7650	42.00
25/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1628880	162	163	162	0.00
25/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
25/11/2025	GOVI On 06-August-26			GOVI	1363.96	1362.8120	1363.9580	1362.8120	0.00
25/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1749580	174	175	174	0.00
25/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
25/11/2025	GOVI On 05-November-26			GOVI	1388.08	1386.9120	1388.0810	1386.9120	0.00
25/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1110810	110	111	110	0.00
25/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
25/11/2025	GOVI On 04-February-27			GOVI	1411.98	1410.7850	1411.9790	1410.7850	0.00
25/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	429790	42	43	42	0.00
25/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
25/11/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/11/2025	I258 On 05-February-26			Bond Future	120.54	120.5508	120.5379	120.5508	0.00
25/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	8897	9	9	9	0.00
25/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	9	0	0	0	0.00
25/11/2025	I258 On 07-May-26			Bond Future	122.75	122.7669	122.7537	122.7669	0.00
25/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	9165	9	9	9	0.00
25/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	142	0	0	0	0.00
25/11/2025	I258 On 06-August-26			Bond Future	122.16	122.1674	122.1566	122.1674	0.00
25/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	9575	10	10	10	0.00
25/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	368	0	0	0	0.00
25/11/2025	I258 On 05-November-26			Bond Future	124.32	124.3284	124.3177	124.3284	0.00
25/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	9991	10	10	10	0.00
25/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	624	1	1	1	0.00
25/11/2025	I258 On 04-February-27			Bond Future	123.59	123.5940	123.5881	123.5940	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
25/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	6793	7	7	7	0.00
25/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	2105	2	2	2	0.00
25/11/2025	IGOV On 05-February-26			Index Future	419.38	419.2680	419.3840	419.2680	242.00
25/11/2025	IGOV On 07-May-26			Index Future	427.09	426.9750	427.0920	426.9750	8.00
25/11/2025	IGOV On 06-August-26			Index Future	434.86	434.7440	434.8640	434.7440	0.00
25/11/2025	IGOV On 05-November-26			Index Future	442.65	442.5300	442.6530	442.5300	0.00
25/11/2025	IGOV On 04-February-27			Index Future	450.37	450.2430	450.3710	450.2430	0.00
25/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/11/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
25/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
25/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
25/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
25/11/2025	R033 On 05-February-26			Bond Future	8.27	112.6831	112.8033	112.6831	14,967.00
25/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11627	12	12	12	0.00
25/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	34	0	0	0	0.00
25/11/2025	R033 On 07-May-26			Bond Future	8.32	109.6845	109.8068	109.6845	0.00
25/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10788	11	11	11	0.00
25/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	270	0	0	0	0.00
25/11/2025	R033 On 06-August-26			Bond Future	8.37	111.6745	111.7992	111.6745	0.00
25/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	10109	10	10	10	0.00
25/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	764	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
25/11/2025	R033 On 05-November-26			Bond Future	8.44	108.5843	108.7115	108.5843	0.00
25/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	6011	6	6	6	0.00
25/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1577	2	2	2	0.00
25/11/2025	R033 On 04-February-27			Bond Future	8.52	110.4457	110.5754	110.4457	0.00
25/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3728	4	4	4	0.00
25/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3083	3	3	3	0.00
25/11/2025	R035 On 05-February-26			Bond Future	8.64	105.2487	105.4144	105.2487	82,743.00
25/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	12323	12	12	12	0.00
25/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10458	10	10	10	2,000.00
25/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	13107	13	13	13	2,000.00
25/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20474	20	20	20	0.00
25/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13418	13	13	13	0.00
25/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	14292	14	14	14	0.00
25/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11689	12	12	12	0.00
25/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	8988	9	9	9	250.00
25/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	3883	4	4	4	0.00
25/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1859	2	2	2	0.00
25/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	1018	1	1	1	350.00
25/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3294	3	3	3	0.00
25/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	6043	6	6	6	0.00
25/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	64	0	0	0	350.00
25/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	259	0	0	0	350.00
25/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1046	1	1	1	0.00
25/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	190	0	0	0	16,000.00
25/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	586	1	1	1	0.00
25/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	4	0	0	0	250.00
25/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	15	0	0	0	0.00
25/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
25/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	1	0	0	0	0.00
25/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
25/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	1	0	0	0	0.00
25/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	7	0	0	0	0.00
25/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	3	0	0	0	0.00
25/11/2025	R035 On 07-May-26			Bond Future	8.70	102.6560	102.8248	102.6560	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
25/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	12225	12	12	12	0.00
25/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	11212	11	11	11	0.00
25/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8627	8	9	8	0.00
25/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	6041	6	6	6	200.00
25/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11468	11	11	11	0.00
25/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	8886	9	9	9	0.00
25/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	6298	6	6	6	350.00
25/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	11109	11	11	11	0.00
25/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8523	8	9	8	0.00
25/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	5939	6	6	6	250.00
25/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	547	1	1	1	1,000.00
25/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1975	2	2	2	1,000.00
25/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3757	4	4	4	0.00
25/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	737	1	1	1	1,000.00
25/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	3065	3	3	3	0.00
25/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1402	1	1	1	0.00
25/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	180	0	0	0	250.00
25/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	379	0	0	0	0.00
25/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	90	0	0	0	250.00
25/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	163	0	0	0	350.00
25/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	342	0	0	0	0.00
25/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	82	0	0	0	350.00
25/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	175	0	0	0	200.00
25/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	368	0	0	0	0.00
25/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	88	0	0	0	200.00
25/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	60	0	0	0	0.00
25/11/2025	R035 On 06-August-26			Bond Future	8.75	104.5189	104.6907	104.5189	56.00
25/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12738	13	13	13	0.00
25/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8656	9	9	9	0.00
25/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	6231	6	6	6	0.00
25/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	8214	8	8	8	0.00
25/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5802	6	6	6	0.00
25/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	794	1	1	1	1,000.00
25/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2204	2	2	2	1,000.00
25/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4686	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
25/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	6183	6	6	6	0.00
25/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	3885	4	4	4	0.00
25/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	1927	2	2	2	350.00
25/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3929	4	4	4	250.00
25/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3541	3	4	3	200.00
25/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1211	1	1	1	350.00
25/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2187	2	2	2	0.00
25/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	685	1	1	1	350.00
25/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	983	1	1	1	1,000.00
25/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	1987	2	2	2	0.00
25/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3608	4	4	4	0.00
25/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	748	1	1	1	200.00
25/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1329	1	1	1	0.00
25/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	425	0	0	0	200.00
25/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	677	1	1	1	250.00
25/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1197	1	1	1	0.00
25/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	385	0	0	0	250.00
25/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	128	0	0	0	0.00
25/11/2025	R035 On 05-November-26			Bond Future	8.82	101.8443	102.0195	101.8443	0.00
25/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7471	7	7	7	0.00
25/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6428	6	6	6	0.00
25/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4257	4	4	4	0.00
25/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2372	2	2	2	200.00
25/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1533	2	2	2	200.00
25/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2506	3	3	3	0.00
25/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	949	1	1	1	200.00
25/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	760	1	1	1	0.00
25/11/2025	R035 On 04-February-27			Bond Future	8.91	103.5914	103.7700	103.5914	0.00
25/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	3005	3	3	3	0.00
25/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2380	2	2	2	0.00
25/11/2025	R038 On 05-February-26			Bond Future	9.17	116.0546	116.2629	116.0546	3,763.00
25/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	15980	16	16	16	0.00
25/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	2	0	0	0	0.00
25/11/2025	R038 On 07-May-26			Bond Future	9.24	112.6759	112.8879	112.6759	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
25/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	15116	15	15	15	0.00
25/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	78	0	0	0	0.00
25/11/2025	R038 On 06-August-26			Bond Future	9.31	114.7201	114.9361	114.7201	0.00
25/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16734	17	17	17	0.00
25/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	154	0	0	0	0.00
25/11/2025	R038 On 05-November-26			Bond Future	9.39	111.2419	111.4620	111.2419	0.00
25/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	10084	10	10	10	0.00
25/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	828	1	1	1	0.00
25/11/2025	R038 On 04-February-27			Bond Future	9.48	113.1484	113.3726	113.1484	0.00
25/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	4152	4	4	4	0.00
25/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3305	3	3	3	0.00
25/11/2025	R053 On 05-February-26			Bond Future	9.51	124.6122	124.6200	124.6122	27,617.00
25/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	19302	19	19	19	0.00
25/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	16	0	0	0	0.00
25/11/2025	R053 On 07-May-26			Bond Future	9.57	121.0116	121.0195	121.0116	12,035.00
25/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	20407	20	20	20	0.00
25/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	163	0	0	0	0.00
25/11/2025	R053 On 06-August-26			Bond Future	9.63	123.2071	123.2152	123.2071	0.00
25/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	24298	24	24	24	0.00
25/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	194	0	0	0	0.00
25/11/2025	R053 On 05-November-26			Bond Future	9.70	119.4990	119.5077	119.4990	0.00
25/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	16054	16	16	16	0.00
25/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1322	1	1	1	0.00
25/11/2025	R053 On 04-February-27			Bond Future	9.77	121.5471	121.5562	121.5471	0.00
25/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	6659	7	7	7	0.00
25/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4376	4	4	4	0.00
25/11/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
25/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	70	0	0	0	0.00
25/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	70	0	0	0	0.00
25/11/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
25/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	105	0	0	0	0.00
25/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	105	0	0	0	0.00
25/11/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
25/11/2025	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
25/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	90	0	0	0	0.00
25/11/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
25/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52	0	0	0	0.00
25/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52	0	0	0	0.00
25/11/2025	R202 On 05-February-26			Bond Future	288.12	287.7533	288.1198	287.7533	565.00
25/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	10300	10	10	10	0.00
25/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
25/11/2025	R202 On 07-May-26			Bond Future	293.42	293.0427	293.4159	293.0427	460.00
25/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	15866	15	16	15	0.00
25/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
25/11/2025	R202 On 06-August-26			Bond Future	293.39	293.0102	293.3942	293.0102	0.00
25/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	14534	14	15	14	0.00
25/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
25/11/2025	R202 On 05-November-26			Bond Future	298.59	298.1962	298.5874	298.1962	0.00
25/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	18127	18	18	18	0.00
25/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
25/11/2025	R202 On 04-February-27			Bond Future	298.29	297.8832	298.2898	297.8832	0.00
25/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	3560	3	4	3	0.00
25/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
25/11/2025	R209 On 05-February-26			Bond Future	8.90	84.6391	84.7928	84.6391	36,991.00
25/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10786	11	11	11	0.00
25/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	5	0	0	0	0.00
25/11/2025	R209 On 07-May-26			Bond Future	8.96	83.0234	83.1797	83.0234	6,358.00
25/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	11083	11	11	11	0.00
25/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	73	0	0	0	0.00
25/11/2025	R209 On 06-August-26			Bond Future	9.02	84.5298	84.6892	84.5298	2,732.00
25/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	12150	12	12	12	0.00
25/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	127	0	0	0	0.00
25/11/2025	R209 On 05-November-26			Bond Future	9.09	82.8560	83.0184	82.8560	0.00
25/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	7200	7	7	7	0.00
25/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	769	1	1	1	0.00
25/11/2025	R209 On 04-February-27			Bond Future	9.17	84.2773	84.4427	84.2773	0.00
25/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	2935	3	3	3	0.00
25/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2348	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
25/11/2025	R210 On 05-February-26			Bond Future	258.45	258.5384	258.4524	258.5384	289.00
25/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5352	5	5	5	0.00
25/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
25/11/2025	R210 On 07-May-26			Bond Future	259.73	259.8130	259.7262	259.8130	918.00
25/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4326	4	4	4	0.00
25/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
25/11/2025	R210 On 06-August-26			Bond Future	264.50	264.5898	264.5019	264.5898	0.00
25/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	4662	5	5	5	0.00
25/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
25/11/2025	R210 On 05-November-26			Bond Future	265.65	265.7396	265.6545	265.7396	0.00
25/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12325	12	12	12	0.00
25/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
25/11/2025	R210 On 04-February-27			Bond Future	270.28	270.3649	270.2793	270.3649	0.00
25/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4249	4	4	4	0.00
25/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
25/11/2025	R213 On 05-February-26			Bond Future	7.87	99.4668	99.5741	99.4668	16,588.00
25/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7706	8	8	8	0.00
25/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	2	0	0	0	0.00
25/11/2025	R213 On 07-May-26			Bond Future	7.90	97.7204	97.8295	97.7204	64,746.00
25/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	7031	7	7	7	0.00
25/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	46	0	0	0	0.00
25/11/2025	R213 On 06-August-26			Bond Future	7.94	99.4937	99.6050	99.4937	0.00
25/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6330	6	6	6	0.00
25/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	142	0	0	0	0.00
25/11/2025	R213 On 05-November-26			Bond Future	7.99	97.6825	97.7960	97.6825	0.00
25/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3240	3	3	3	0.00
25/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	634	1	1	1	0.00
25/11/2025	R213 On 04-February-27			Bond Future	8.07	99.3591	99.4749	99.3591	0.00
25/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1653	2	2	2	0.00
25/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1435	1	1	1	0.00
25/11/2025	R214 On 05-February-26			Bond Future	9.46	79.3463	79.3849	79.3463	10,264.00
25/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	10621	11	11	11	0.00
25/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	11	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
25/11/2025	R214 On 07-May-26			Bond Future	9.52	77.4885	77.5278	77.4885	31,017.00
25/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	11697	12	12	12	0.00
25/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	113	0	0	0	0.00
25/11/2025	R214 On 06-August-26			Bond Future	9.59	78.8946	78.9348	78.8946	0.00
25/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	13467	13	13	13	0.00
25/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	158	0	0	0	0.00
25/11/2025	R214 On 05-November-26			Bond Future	9.66	76.9768	77.0179	76.9768	0.00
25/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	8556	9	9	9	0.00
25/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	889	1	1	1	0.00
25/11/2025	R214 On 04-February-27			Bond Future	9.75	78.2974	78.3395	78.2974	0.00
25/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3640	4	4	4	0.00
25/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2692	3	3	3	0.00
25/11/2025	R248 On 05-February-26			Bond Future	9.65	95.7632	95.7696	95.7632	235,944.00
25/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	13484	13	13	13	0.00
25/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	3547	4	4	4	0.00
25/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	6816	7	7	7	0.00
25/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	926	1	1	1	0.00
25/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	1557	2	2	2	12,500.00
25/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	26	0	0	0	1,940.00
25/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	608	1	1	1	1,940.00
25/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	2923	3	3	3	0.00
25/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	847	1	1	1	1,940.00
25/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	2767	3	3	3	0.00
25/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	6750	7	7	7	0.00
25/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1559	2	2	2	0.00
25/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	662	1	1	1	0.00
25/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	2212	2	2	2	0.00
25/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	204	0	0	0	0.00
25/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	22	0	0	0	0.00
25/11/2025	R248 On 07-May-26			Bond Future	9.71	93.0619	93.0684	93.0619	43,364.00
25/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	14740	15	15	15	0.00
25/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	152	0	0	0	0.00
25/11/2025	R248 On 06-August-26			Bond Future	9.78	94.7505	94.7573	94.7505	0.00
25/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	18068	18	18	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
25/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	160	0	0	0	0.00
25/11/2025	R248 On 05-November-26			Bond Future	9.85	91.9686	91.9757	91.9686	0.00
25/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	11756	12	12	12	0.00
25/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	1005	1	1	1	0.00
25/11/2025	R248 On 04-February-27			Bond Future	9.93	93.5458	93.5534	93.5458	0.00
25/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	4958	5	5	5	0.00
25/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3545	4	4	4	0.00
25/11/2025	R2R9 On 05-February-26			Bond Future	9.34	107.3959	107.5999	107.3959	0.00
25/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94609	94	95	94	0.00
25/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
25/11/2025	R2R9 On 07-May-26			Bond Future	9.41	104.3654	104.5730	104.3654	0.00
25/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93723	94	94	94	0.00
25/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
25/11/2025	R2R9 On 06-August-26			Bond Future	9.48	106.2588	106.4704	106.2588	0.00
25/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	93351	93	93	93	0.00
25/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
25/11/2025	R2R9 On 05-November-26			Bond Future	9.56	103.1370	103.3525	103.1370	0.00
25/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	92382	92	92	92	0.00
25/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
25/11/2025	R2R9 On 04-February-27			Bond Future	9.65	104.9047	105.1242	104.9047	0.00
25/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4426	4	4	4	0.00
25/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2754	3	3	3	0.00
25/11/2025	R4R2 On 05-February-26			Bond Future	9.56	108.2340	108.2842	108.2340	1,125.00
25/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	95009	95	95	95	0.00
25/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
25/11/2025	R4R2 On 07-May-26			Bond Future	9.63	105.0927	105.1437	105.0927	0.00
25/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	94055	94	94	94	0.00
25/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
25/11/2025	R4R2 On 06-August-26			Bond Future	9.70	106.9993	107.0514	106.9993	0.00
25/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	93634	94	94	94	0.00
25/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
25/11/2025	R4R2 On 05-November-26			Bond Future	9.78	103.7643	103.8176	103.7643	0.00
25/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	92595	93	93	93	0.00
25/11/2025	R4R2 On 05-November-26	98.76	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
25/11/2025	R4R2 On 04-February-27			Bond Future	9.87	105.5426	105.5972	105.5426	0.00
25/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	4946	5	5	5	0.00
25/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2957	3	3	3	0.00
25/11/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/11/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00