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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/11/2025 TO: 26/11/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	2029 On 05-February-26			Bond Future	144.89	144.8747	144.8946	144.8747	1,850.00
26/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4785	5	5	5	0.00
26/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2029 On 07-May-26			Bond Future	146.10	146.0780	146.0978	146.0780	2,542.00
26/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4278	4	4	4	0.00
26/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2029 On 06-August-26			Bond Future	148.79	148.7641	148.7850	148.7641	0.00
26/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4685	5	5	5	0.00
26/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2029 On 05-November-26			Bond Future	149.94	149.9161	149.9377	149.9161	0.00
26/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2378	2	2	2	0.00
26/11/2025	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
26/11/2025	2029 On 04-February-27			Bond Future	152.55	152.5267	152.5501	152.5267	0.00
26/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2830	3	3	3	0.00
26/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2030 On 05-February-26			Bond Future	7.59	101.5405	101.5980	101.5405	163,149.00
26/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	6221	6	6	6	0.00
26/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	2	0	0	0	0.00
26/11/2025	2030 On 07-May-26			Bond Future	7.62	103.3826	103.4408	103.3826	5,220.00
26/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5551	5	6	5	0.00
26/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	946	1	1	1	1,000.00
26/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1419	1	1	1	0.00
26/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	214	0	0	0	1,000.00
26/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	642	1	1	1	0.00
26/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	444	0	0	0	1,000.00
26/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1526	2	2	2	0.00
26/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	38	0	0	0	0.00
26/11/2025	2030 On 06-August-26			Bond Future	7.65	101.2494	101.3092	101.2494	338.00
26/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4740	5	5	5	0.00
26/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	322	0	0	0	1,000.00
26/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	1048	1	1	1	1,000.00
26/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1786	2	2	2	0.00
26/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	555	1	1	1	1,000.00
26/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	863	1	1	1	0.00
26/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1655	2	2	2	0.00
26/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	134	0	0	0	0.00
26/11/2025	2030 On 05-November-26			Bond Future	7.69	103.0169	103.0785	103.0169	0.00
26/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2488	2	2	2	0.00
26/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	525	1	1	1	0.00
26/11/2025	2030 On 04-February-27			Bond Future	7.75	100.7785	100.8422	100.7785	0.00
26/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1275	1	1	1	0.00
26/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1097	1	1	1	0.00
26/11/2025	2031 On 05-February-26			Bond Future	112.77	112.6009	112.7708	112.6009	1,015.00
26/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	1092	1	1	1	0.00
26/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	82	0	0	0	0.00
26/11/2025	2031 On 07-May-26			Bond Future	114.84	114.6708	114.8435	114.6708	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
26/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1215	1	1	1	0.00
26/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	212	0	0	0	0.00
26/11/2025	2031 On 06-August-26			Bond Future	114.53	114.3563	114.5318	114.3563	680.00
26/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1124	1	1	1	0.00
26/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	402	0	0	0	0.00
26/11/2025	2031 On 05-November-26			Bond Future	116.56	116.3795	116.5591	116.3795	0.00
26/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	5072	5	5	5	0.00
26/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	3	0	0	0	0.00
26/11/2025	2031 On 04-February-27			Bond Future	116.13	115.9491	116.1311	115.9491	0.00
26/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	836	1	1	1	0.00
26/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	885	1	1	1	0.00
26/11/2025	2032 On 05-February-26			Bond Future	8.07	103.6675	103.8499	103.6675	126,512.00
26/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	9422	9	9	9	0.00
26/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	2	0	0	0	0.00
26/11/2025	2032 On 07-May-26			Bond Future	8.11	101.3885	101.5740	101.3885	37,710.00
26/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8916	9	9	9	0.00
26/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	46	0	0	0	0.00
26/11/2025	2032 On 06-August-26			Bond Future	8.16	103.2283	103.4177	103.2283	0.00
26/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	8437	8	8	8	0.00
26/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	136	0	0	0	0.00
26/11/2025	2032 On 05-November-26			Bond Future	8.21	100.8731	101.0666	100.8731	0.00
26/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4594	4	5	4	0.00
26/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	637	1	1	1	0.00
26/11/2025	2032 On 04-February-27			Bond Future	8.29	102.6034	102.8011	102.6034	0.00
26/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	2345	2	2	2	0.00
26/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1576	2	2	2	0.00
26/11/2025	2033 On 05-February-26			Bond Future	139.94	139.8916	139.9401	139.8916	2,698.00
26/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	7060	7	7	7	0.00
26/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2033 On 07-May-26			Bond Future	140.95	140.9007	140.9497	140.9007	11,412.00
26/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	5790	6	6	6	0.00
26/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2033 On 06-August-26			Bond Future	143.54	143.4917	143.5424	143.4917	0.00
26/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	9292	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
26/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2033 On 05-November-26			Bond Future	144.50	144.4469	144.4988	144.4469	0.00
26/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	7239	7	7	7	0.00
26/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2033 On 04-February-27			Bond Future	147.02	146.9623	147.0165	146.9623	0.00
26/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	4307	4	4	4	0.00
26/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2037 On 05-February-26			Bond Future	9.04	96.2684	96.4894	96.2684	144,729.00
26/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	13079	13	13	13	0.00
26/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18668	18	19	18	0.00
26/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	11418	11	11	11	1,970.00
26/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	16589	16	17	16	0.00
26/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13949	14	14	14	0.00
26/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	10001	10	10	10	0.00
26/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20911	21	21	21	0.00
26/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	14164	14	14	14	1,030.00
26/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	4188	4	4	4	0.00
26/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6805	7	7	7	0.00
26/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	77	0	0	0	11,500.00
26/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	248	0	0	0	11,500.00
26/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
26/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	2	0	0	0	0.00
26/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	2	0	0	0	0.00
26/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	19	0	0	0	0.00
26/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
26/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	10	0	0	0	0.00
26/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	4	0	0	0	0.00
26/11/2025	2037 On 07-May-26			Bond Future	9.11	98.0149	98.2396	98.0149	87,488.00
26/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	13229	13	13	13	0.00
26/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18697	18	19	18	0.00
26/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	11256	11	11	11	142.00
26/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1372	1	1	1	1,500.00
26/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3425	3	3	3	1,500.00

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26/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	6398	6	6	6	0.00
26/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	411	0	0	0	1,500.00
26/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	962	1	1	1	0.00
26/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2087	2	2	2	0.00
26/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	5	0	0	0	142.00
26/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	121	0	0	0	0.00
26/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	71	0	0	0	0.00
26/11/2025	2037 On 06-August-26			Bond Future	9.18	95.5336	95.7629	95.5336	2,539.00
26/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14695	14	15	14	0.00
26/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12668	12	13	12	0.00
26/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9584	9	10	9	0.00
26/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	6098	6	6	6	2,541.00
26/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	436	0	0	0	2,541.00
26/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	888	1	1	1	0.00
26/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	237	0	0	0	2,541.00
26/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	119	0	0	0	0.00
26/11/2025	2037 On 05-November-26			Bond Future	9.25	97.2009	97.4350	97.2009	0.00
26/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8935	9	9	9	0.00
26/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9970	10	10	10	0.00
26/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	7038	7	7	7	0.00
26/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3550	3	4	3	4,490.00
26/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1121	1	1	1	4,490.00
26/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2243	2	2	2	0.00
26/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	669	1	1	1	4,490.00
26/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	797	1	1	1	0.00
26/11/2025	2037 On 04-February-27			Bond Future	9.34	94.6118	94.8509	94.6118	0.00
26/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3617	3	4	3	0.00
26/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2556	3	3	3	0.00
26/11/2025	2038 On 05-February-26			Bond Future	152.41	151.5942	152.4065	151.5942	2,762.00
26/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	9207	8	9	8	0.00
26/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2038 On 07-May-26			Bond Future	155.21	154.3808	155.2077	154.3808	440.00
26/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	10678	10	11	10	0.00
26/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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26/11/2025	2038 On 06-August-26			Bond Future	155.86	155.0197	155.8619	155.0197	0.00
26/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	11142	10	11	10	0.00
26/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2038 On 05-November-26			Bond Future	158.62	157.7634	158.6216	157.7634	0.00
26/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	12312	11	12	11	0.00
26/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2038 On 04-February-27			Bond Future	159.15	158.2806	159.1535	158.2806	0.00
26/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	5324	4	5	4	0.00
26/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2040 On 05-February-26			Bond Future	9.43	96.6621	96.9487	96.6621	78,725.00
26/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	13835	14	14	14	0.00
26/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	11769	11	12	11	0.00
26/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	6674	6	7	6	680.00
26/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	9255	9	9	9	0.00
26/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	23342	23	23	23	0.00
26/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	15771	15	16	15	475.00
26/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	3196	3	3	3	14,000.00
26/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	5960	6	6	6	0.00
26/11/2025	2040 On 05-February-26	9.05	Call	Bond Future	243	0	0	0	13,500.00
26/11/2025	2040 On 05-February-26	9.20	Call	Bond Future	521	0	1	0	14,000.00
26/11/2025	2040 On 05-February-26	9.20	Put	Bond Future	2260	2	2	2	0.00
26/11/2025	2040 On 05-February-26	9.05	Put	Bond Future	3146	3	3	3	0.00
26/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	145	0	0	0	14,000.00
26/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	471	1	0	1	13,500.00
26/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
26/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	2	0	0	0	0.00
26/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	39	0	0	0	8,180.00
26/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	14	0	0	0	680.00
26/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	109	0	0	0	0.00
26/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	7	0	0	0	0.00
26/11/2025	2040 On 07-May-26			Bond Future	9.50	98.4157	98.7073	98.4157	0.00
26/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	14375	14	14	14	0.00
26/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	11184	11	11	11	0.00
26/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	17430	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
26/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	14656	14	15	14	0.00
26/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	8679	8	9	8	1,460.00
26/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	19098	19	19	19	0.00
26/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	16387	16	16	16	0.00
26/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	42	0	0	0	0.00
26/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	212	0	0	0	0.00
26/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	12	0	0	0	0.00
26/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	84	0	0	0	1,460.00
26/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	368	0	0	0	0.00
26/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	27	0	0	0	1,460.00
26/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	93	0	0	0	0.00
26/11/2025	2040 On 06-August-26			Bond Future	9.57	95.6910	95.9885	95.6910	7,265.00
26/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	16678	16	17	16	0.00
26/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	124	0	0	0	0.00
26/11/2025	2040 On 05-November-26			Bond Future	9.65	97.3610	97.6643	97.3610	0.00
26/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	10186	10	10	10	0.00
26/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11329	11	11	11	0.00
26/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	8074	8	8	8	0.00
26/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	4174	4	4	4	2,300.00
26/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1183	1	1	1	2,300.00
26/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2351	2	2	2	0.00
26/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	712	1	1	1	2,300.00
26/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	847	1	1	1	0.00
26/11/2025	2040 On 04-February-27			Bond Future	9.74	94.5238	94.8334	94.5238	0.00
26/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4287	4	4	4	0.00
26/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	2970	3	3	3	0.00
26/11/2025	2043 On 05-February-26			Bond Future	118.70	117.7760	118.7039	117.7760	0.00
26/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	9044	8	9	8	0.00
26/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2043 On 07-May-26			Bond Future	120.89	119.9410	120.8857	119.9410	0.00
26/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	9198	8	9	8	0.00
26/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	13	0	0	0	0.00
26/11/2025	2043 On 06-August-26			Bond Future	120.25	119.2922	120.2537	119.2922	0.00
26/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	9432	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
26/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	58	0	0	0	0.00
26/11/2025	2043 On 05-November-26			Bond Future	122.38	121.4025	122.3820	121.4025	0.00
26/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	9670	9	10	9	0.00
26/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	128	0	0	0	0.00
26/11/2025	2043 On 04-February-27			Bond Future	121.62	120.6221	121.6176	120.6221	0.00
26/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	5156	4	5	4	0.00
26/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	1169	1	1	1	0.00
26/11/2025	2044 On 05-February-26			Bond Future	9.63	92.4136	92.7994	92.4136	62,383.00
26/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	13660	13	14	13	0.00
26/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	13288	13	13	13	0.00
26/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	12975	13	13	13	0.00
26/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	11706	11	12	11	0.00
26/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9423	9	9	9	9,000.00
26/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	3918	4	4	4	9,000.00
26/11/2025	2044 On 05-February-26	10.00	Call	Bond Future	3482	3	3	3	0.00
26/11/2025	2044 On 05-February-26	10.00	Put	Bond Future	583	1	1	1	0.00
26/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	488	1	0	1	0.00
26/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	28	0	0	0	4,500.00
26/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	18	0	0	0	9,000.00
26/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	16	0	0	0	4,500.00
26/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	63	0	0	0	0.00
26/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	13	0	0	0	0.00
26/11/2025	2044 On 07-May-26			Bond Future	9.70	94.0902	94.4826	94.0902	64,878.00
26/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	14652	14	15	14	0.00
26/11/2025	2044 On 07-May-26	10.00	Call	Bond Future	3703	3	4	3	0.00
26/11/2025	2044 On 07-May-26		Call	Bond Future	663.23	0.5932	0.6632	0.5932	0.00
26/11/2025	2044 On 07-May-26		Put	Bond Future	6180.60	6.5031	6.1806	6.5031	0.00
26/11/2025	2044 On 07-May-26	10.00	Put	Bond Future	1353	1	1	1	15,000.00
26/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	121	0	0	0	0.00
26/11/2025	2044 On 06-August-26			Bond Future	9.77	91.4123	91.8124	91.4123	7,681.00
26/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	17615	17	18	17	0.00
26/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	133	0	0	0	0.00
26/11/2025	2044 On 05-November-26			Bond Future	9.84	93.0075	93.4153	93.0075	0.00
26/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	11372	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
26/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	929	1	1	1	0.00
26/11/2025	2044 On 04-February-27			Bond Future	9.93	90.2208	90.6366	90.2208	0.00
26/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	4844	5	5	5	0.00
26/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	2977	3	3	3	0.00
26/11/2025	2046 On 05-February-26			Bond Future	134.21	133.0696	134.2097	133.0696	12,410.00
26/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	12560	11	13	11	0.00
26/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2046 On 07-May-26			Bond Future	134.38	133.2220	134.3823	133.2220	5,789.00
26/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	9432	8	9	8	0.00
26/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2046 On 06-August-26			Bond Future	136.85	135.6716	136.8539	135.6716	0.00
26/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	14474	13	14	13	0.00
26/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2046 On 05-November-26			Bond Future	136.95	135.7444	136.9478	135.7444	0.00
26/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	11468	10	11	10	0.00
26/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2046 On 04-February-27			Bond Future	139.33	138.1069	139.3323	138.1069	0.00
26/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	8242	7	8	7	0.00
26/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2050 On 05-February-26			Bond Future	134.51	132.7417	134.5070	132.7417	11,798.00
26/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	11687	10	12	10	0.00
26/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2050 On 07-May-26			Bond Future	136.98	135.1819	136.9793	135.1819	4,988.00
26/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	12909	11	13	11	0.00
26/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2050 On 06-August-26			Bond Future	137.05	135.2169	137.0474	135.2169	0.00
26/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	13777	12	14	12	0.00
26/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2050 On 05-November-26			Bond Future	139.47	137.6101	139.4741	137.6101	0.00
26/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	15634	14	16	14	0.00
26/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
26/11/2025	2050 On 04-February-27			Bond Future	139.42	137.5207	139.4169	137.5207	0.00
26/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	7027	5	7	5	0.00
26/11/2025	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
26/11/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	AL37 On 05-February-26			Index Future	1253.81	1252.4860	1253.8090	1252.4860	0.00
26/11/2025	AL37 On 07-May-26			Index Future	1276.55	1275.2030	1276.5490	1275.2030	0.00
26/11/2025	AL37 On 06-August-26			Index Future	1299.48	1298.1100	1299.4820	1298.1100	0.00
26/11/2025	AL37 On 05-November-26			Index Future	1322.47	1321.0690	1322.4680	1321.0690	0.00
26/11/2025	AL37 On 04-February-27			Index Future	1345.24	1343.8130	1345.2400	1343.8130	0.00
26/11/2025	AL7T On 05-February-26			Index Future	1594.07	1590.9240	1594.0670	1590.9240	0.00
26/11/2025	AL7T On 07-May-26			Index Future	1622.98	1619.7790	1622.9780	1619.7790	0.00
26/11/2025	AL7T On 06-August-26			Index Future	1652.14	1648.8770	1652.1350	1648.8770	0.00
26/11/2025	AL7T On 05-November-26			Index Future	1681.36	1678.0390	1681.3600	1678.0390	0.00
26/11/2025	AL7T On 04-February-27			Index Future	1710.31	1706.9290	1710.3120	1706.9290	0.00
26/11/2025	ALBI On 05-February-26			Index Future	1343.71	1340.6130	1343.7090	1340.6130	79.00
26/11/2025	ALBI On 07-May-26			Index Future	1368.08	1364.9290	1368.0800	1364.9290	0.00
26/11/2025	ALBI On 06-August-26			Index Future	1392.66	1389.4480	1392.6570	1389.4480	0.00
26/11/2025	ALBI On 05-November-26			Index Future	1417.29	1414.0220	1417.2920	1414.0220	0.00
26/11/2025	ALBI On 04-February-27			Index Future	1441.70	1438.3660	1441.6970	1438.3660	0.00
26/11/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	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
26/11/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
26/11/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/11/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	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
26/11/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	ES33 On 05-February-26			Bond Future	9.19	93.7788	93.9510	93.7788	0.00
26/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10756	11	11	11	0.00
26/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
26/11/2025	ES33 On 07-May-26			Bond Future	9.27	91.7088	91.8839	91.7088	0.00
26/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	11003	11	11	11	0.00
26/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
26/11/2025	ES33 On 06-August-26			Bond Future	9.36	93.3946	93.5735	93.3946	0.00
26/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11705	12	12	12	0.00
26/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
26/11/2025	ES33 On 05-November-26			Bond Future	9.46	91.2547	91.4375	91.2547	0.00
26/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	6109	6	6	6	0.00
26/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
26/11/2025	ES33 On 04-February-27			Bond Future	9.58	92.8400	93.0269	92.8400	0.00
26/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	530	0	1	0	0.00
26/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
26/11/2025	ES42 On 05-February-26			Bond Future	9.82	91.5894	91.8729	91.5894	0.00
26/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	13273	13	13	13	0.00
26/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
26/11/2025	ES42 On 07-May-26			Bond Future	9.90	89.0084	89.2969	89.0084	0.00
26/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	14655	14	15	14	0.00
26/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
26/11/2025	ES42 On 06-August-26			Bond Future	9.97	90.6441	90.9384	90.6441	0.00
26/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16464	16	16	16	0.00
26/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
26/11/2025	ES42 On 05-November-26			Bond Future	10.06	87.9839	88.2841	87.9839	0.00
26/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10319	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
26/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
26/11/2025	ES42 On 04-February-27			Bond Future	10.15	89.5104	89.8168	89.5104	0.00
26/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	957	1	1	1	0.00
26/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
26/11/2025	GOVI On 05-February-26			GOVI	1319.08	1316.0190	1319.0790	1316.0190	607.00
26/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1690790	166	169	166	0.00
26/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
26/11/2025	GOVI On 07-May-26			GOVI	1343.00	1339.8880	1343.0030	1339.8880	42.00
26/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1660030	163	166	163	0.00
26/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
26/11/2025	GOVI On 06-August-26			GOVI	1367.13	1363.9580	1367.1300	1363.9580	0.00
26/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1781300	175	178	175	0.00
26/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
26/11/2025	GOVI On 05-November-26			GOVI	1391.31	1388.0810	1391.3130	1388.0810	0.00
26/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1143130	111	114	111	0.00
26/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
26/11/2025	GOVI On 04-February-27			GOVI	1415.27	1411.9790	1415.2700	1411.9790	0.00
26/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	462700	43	46	43	0.00
26/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
26/11/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/11/2025	I258 On 05-February-26			Bond Future	121.70	120.5379	121.7039	120.5379	0.00
26/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	10057	9	10	9	0.00
26/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	3	0	0	0	0.00
26/11/2025	I258 On 07-May-26			Bond Future	123.94	122.7537	123.9407	122.7537	0.00
26/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	10297	9	10	9	0.00
26/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	87	0	0	0	0.00
26/11/2025	I258 On 06-August-26			Bond Future	123.36	122.1566	123.3649	122.1566	0.00
26/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	10676	10	11	10	0.00
26/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	261	0	0	0	0.00
26/11/2025	I258 On 05-November-26			Bond Future	125.55	124.3177	125.5485	124.3177	0.00
26/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	11073	10	11	10	0.00
26/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	475	1	0	1	0.00
26/11/2025	I258 On 04-February-27			Bond Future	124.84	123.5881	124.8392	123.5881	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
26/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	7683	7	8	7	0.00
26/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	1744	2	2	2	0.00
26/11/2025	IGOV On 05-February-26			Index Future	421.59	419.3840	421.5880	419.3840	242.00
26/11/2025	IGOV On 07-May-26			Index Future	429.34	427.0920	429.3370	427.0920	8.00
26/11/2025	IGOV On 06-August-26			Index Future	437.15	434.8640	437.1500	434.8640	0.00
26/11/2025	IGOV On 05-November-26			Index Future	444.98	442.6530	444.9810	442.6530	0.00
26/11/2025	IGOV On 04-February-27			Index Future	452.74	450.3710	452.7400	450.3710	0.00
26/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/11/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
26/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
26/11/2025	R033 On 05-February-26			Bond Future	8.24	112.8033	112.9887	112.8033	14,930.00
26/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11808	12	12	12	0.00
26/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	30	0	0	0	0.00
26/11/2025	R033 On 07-May-26			Bond Future	8.28	109.8068	109.9952	109.8068	0.00
26/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10960	11	11	11	0.00
26/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	253	0	0	0	0.00
26/11/2025	R033 On 06-August-26			Bond Future	8.34	111.7992	111.9916	111.7992	0.00
26/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	10269	10	10	10	0.00
26/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	732	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
26/11/2025	R033 On 05-November-26			Bond Future	8.40	108.7115	108.9081	108.7115	0.00
26/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	6149	6	6	6	0.00
26/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1517	2	2	2	0.00
26/11/2025	R033 On 04-February-27			Bond Future	8.48	110.5754	110.7765	110.5754	0.00
26/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3835	4	4	4	0.00
26/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	2989	3	3	3	0.00
26/11/2025	R035 On 05-February-26			Bond Future	8.61	105.4144	105.6213	105.4144	82,695.00
26/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	12529	12	13	12	0.00
26/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10663	10	11	10	2,000.00
26/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	13313	13	13	13	2,000.00
26/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20680	20	21	20	0.00
26/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13625	13	14	13	0.00
26/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	14499	14	14	14	0.00
26/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11895	12	12	12	0.00
26/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	9192	9	9	9	250.00
26/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	4062	4	4	4	0.00
26/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1996	2	2	2	0.00
26/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	1118	1	1	1	350.00
26/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3465	3	3	3	0.00
26/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	6239	6	6	6	0.00
26/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	54	0	0	0	350.00
26/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	223	0	0	0	350.00
26/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	939	1	1	1	0.00
26/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	163	0	0	0	16,000.00
26/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	516	1	1	1	0.00
26/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	3	0	0	0	250.00
26/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	12	0	0	0	0.00
26/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
26/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	1	0	0	0	0.00
26/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
26/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	1	0	0	0	0.00
26/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	6	0	0	0	0.00
26/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	2	0	0	0	0.00
26/11/2025	R035 On 07-May-26			Bond Future	8.66	102.8248	103.0350	102.8248	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
26/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	12429	12	12	12	0.00
26/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	11414	11	11	11	0.00
26/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8821	9	9	9	0.00
26/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	6221	6	6	6	200.00
26/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11670	11	12	11	0.00
26/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	9082	9	9	9	0.00
26/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	6480	6	6	6	350.00
26/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	11311	11	11	11	0.00
26/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8717	9	9	9	0.00
26/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	6118	6	6	6	250.00
26/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	598	1	1	1	1,000.00
26/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	2091	2	2	2	1,000.00
26/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3911	4	4	4	0.00
26/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	681	1	1	1	1,000.00
26/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	2907	3	3	3	0.00
26/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1307	1	1	1	0.00
26/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	164	0	0	0	250.00
26/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	348	0	0	0	0.00
26/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	82	0	0	0	250.00
26/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	149	0	0	0	350.00
26/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	314	0	0	0	0.00
26/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	74	0	0	0	350.00
26/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	160	0	0	0	200.00
26/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	337	0	0	0	0.00
26/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	79	0	0	0	200.00
26/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	54	0	0	0	0.00
26/11/2025	R035 On 06-August-26			Bond Future	8.72	104.6907	104.9054	104.6907	56.00
26/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12943	13	13	13	0.00
26/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8845	9	9	9	0.00
26/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	6404	6	6	6	0.00
26/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	8402	8	8	8	0.00
26/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5971	6	6	6	0.00
26/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	853	1	1	1	1,000.00
26/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2314	2	2	2	1,000.00
26/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4843	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
26/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	6356	6	6	6	0.00
26/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	4030	4	4	4	0.00
26/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	2029	2	2	2	350.00
26/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	4075	4	4	4	250.00
26/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3681	4	4	4	200.00
26/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1142	1	1	1	350.00
26/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2075	2	2	2	0.00
26/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	643	1	1	1	350.00
26/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	925	1	1	1	1,000.00
26/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	1883	2	2	2	0.00
26/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3452	4	3	4	0.00
26/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	703	1	1	1	200.00
26/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1254	1	1	1	0.00
26/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	398	0	0	0	200.00
26/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	635	1	1	1	250.00
26/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1128	1	1	1	0.00
26/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	360	0	0	0	250.00
26/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	118	0	0	0	0.00
26/11/2025	R035 On 05-November-26			Bond Future	8.79	102.0195	102.2387	102.0195	0.00
26/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7649	7	8	7	0.00
26/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6597	6	7	6	0.00
26/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4402	4	4	4	0.00
26/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2481	2	2	2	200.00
26/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1458	2	1	2	200.00
26/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2395	3	2	3	0.00
26/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	900	1	1	1	200.00
26/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	719	1	1	1	0.00
26/11/2025	R035 On 04-February-27			Bond Future	8.87	103.7700	103.9939	103.7700	0.00
26/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	3127	3	3	3	0.00
26/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2277	2	2	2	0.00
26/11/2025	R038 On 05-February-26			Bond Future	9.14	116.2629	116.5243	116.2629	3,763.00
26/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	16241	16	16	16	0.00
26/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	2	0	0	0	0.00
26/11/2025	R038 On 07-May-26			Bond Future	9.20	112.8879	113.1537	112.8879	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
26/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	15375	15	15	15	0.00
26/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	70	0	0	0	0.00
26/11/2025	R038 On 06-August-26			Bond Future	9.27	114.9361	115.2074	114.9361	0.00
26/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16994	17	17	17	0.00
26/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	143	0	0	0	0.00
26/11/2025	R038 On 05-November-26			Bond Future	9.35	111.4620	111.7389	111.4620	0.00
26/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	10316	10	10	10	0.00
26/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	783	1	1	1	0.00
26/11/2025	R038 On 04-February-27			Bond Future	9.44	113.3726	113.6554	113.3726	0.00
26/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	4306	4	4	4	0.00
26/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3176	3	3	3	0.00
26/11/2025	R053 On 05-February-26			Bond Future	9.46	124.6200	125.2856	124.6200	27,617.00
26/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	19964	19	20	19	0.00
26/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	12	0	0	0	0.00
26/11/2025	R053 On 07-May-26			Bond Future	9.51	121.0195	121.6969	121.0195	12,035.00
26/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	21062	20	21	20	0.00
26/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	140	0	0	0	0.00
26/11/2025	R053 On 06-August-26			Bond Future	9.57	123.2152	123.9055	123.2152	0.00
26/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	24965	24	25	24	0.00
26/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	171	0	0	0	0.00
26/11/2025	R053 On 05-November-26			Bond Future	9.64	119.5077	120.2110	119.5077	0.00
26/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	16651	16	17	16	0.00
26/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1216	1	1	1	0.00
26/11/2025	R053 On 04-February-27			Bond Future	9.71	121.5562	122.2729	121.5562	0.00
26/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	7082	7	7	7	0.00
26/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4082	4	4	4	0.00
26/11/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
26/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	70	0	0	0	0.00
26/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	70	0	0	0	0.00
26/11/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
26/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	105	0	0	0	0.00
26/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	105	0	0	0	0.00
26/11/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
26/11/2025	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
26/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	90	0	0	0	0.00
26/11/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
26/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52	0	0	0	0.00
26/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52	0	0	0	0.00
26/11/2025	R202 On 05-February-26			Bond Future	288.43	288.1198	288.4261	288.1198	565.00
26/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	10606	10	11	10	0.00
26/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
26/11/2025	R202 On 07-May-26			Bond Future	293.73	293.4159	293.7271	293.4159	460.00
26/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	16177	16	16	16	0.00
26/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
26/11/2025	R202 On 06-August-26			Bond Future	293.71	293.3942	293.7111	293.3942	0.00
26/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	14851	15	15	15	0.00
26/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
26/11/2025	R202 On 05-November-26			Bond Future	298.91	298.5874	298.9123	298.5874	0.00
26/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	18452	18	18	18	0.00
26/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
26/11/2025	R202 On 04-February-27			Bond Future	298.62	298.2898	298.6194	298.2898	0.00
26/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	3889	4	4	4	0.00
26/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
26/11/2025	R209 On 05-February-26			Bond Future	8.87	84.7928	84.9844	84.7928	36,980.00
26/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10976	11	11	11	0.00
26/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	4	0	0	0	0.00
26/11/2025	R209 On 07-May-26			Bond Future	8.93	83.1797	83.3747	83.1797	6,358.00
26/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	11272	11	11	11	0.00
26/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	67	0	0	0	0.00
26/11/2025	R209 On 06-August-26			Bond Future	8.99	84.6892	84.8881	84.6892	2,732.00
26/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	12339	12	12	12	0.00
26/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	118	0	0	0	0.00
26/11/2025	R209 On 05-November-26			Bond Future	9.05	83.0184	83.2214	83.0184	0.00
26/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	7365	7	7	7	0.00
26/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	730	1	1	1	0.00
26/11/2025	R209 On 04-February-27			Bond Future	9.13	84.4427	84.6501	84.4427	0.00
26/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	3048	3	3	3	0.00
26/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2253	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
26/11/2025	R210 On 05-February-26			Bond Future	258.83	258.4524	258.8258	258.4524	289.00
26/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5726	5	6	5	0.00
26/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
26/11/2025	R210 On 07-May-26			Bond Future	260.11	259.7262	260.1055	259.7262	918.00
26/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4705	4	5	4	0.00
26/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
26/11/2025	R210 On 06-August-26			Bond Future	264.89	264.5019	264.8895	264.5019	0.00
26/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5050	5	5	5	0.00
26/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
26/11/2025	R210 On 05-November-26			Bond Future	266.05	265.6545	266.0491	265.6545	0.00
26/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12719	12	13	12	0.00
26/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
26/11/2025	R210 On 04-February-27			Bond Future	270.68	270.2793	270.6833	270.2793	0.00
26/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4653	4	5	4	0.00
26/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
26/11/2025	R213 On 05-February-26			Bond Future	7.85	99.5741	99.6644	99.5741	16,588.00
26/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7796	8	8	8	0.00
26/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	2	0	0	0	0.00
26/11/2025	R213 On 07-May-26			Bond Future	7.88	97.8295	97.9212	97.8295	64,746.00
26/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	7119	7	7	7	0.00
26/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	43	0	0	0	0.00
26/11/2025	R213 On 06-August-26			Bond Future	7.91	99.6050	99.6989	99.6050	0.00
26/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6417	6	6	6	0.00
26/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	134	0	0	0	0.00
26/11/2025	R213 On 05-November-26			Bond Future	7.97	97.7960	97.8922	97.7960	0.00
26/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3311	3	3	3	0.00
26/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	608	1	1	1	0.00
26/11/2025	R213 On 04-February-27			Bond Future	8.04	99.4749	99.5737	99.4749	0.00
26/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1704	2	2	2	0.00
26/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1387	1	1	1	0.00
26/11/2025	R214 On 05-February-26			Bond Future	9.43	79.3849	79.6361	79.3849	10,264.00
26/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	10870	11	11	11	0.00
26/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	9	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2025	R214 On 07-May-26			Bond Future	9.49	77.5278	77.7833	77.5278	31,017.00
26/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	11942	12	12	12	0.00
26/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	102	0	0	0	0.00
26/11/2025	R214 On 06-August-26			Bond Future	9.55	78.9348	79.1953	78.9348	0.00
26/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	13716	13	14	13	0.00
26/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	146	0	0	0	0.00
26/11/2025	R214 On 05-November-26			Bond Future	9.62	77.0179	77.2836	77.0179	0.00
26/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	8773	9	9	9	0.00
26/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	841	1	1	1	0.00
26/11/2025	R214 On 04-February-27			Bond Future	9.70	78.3395	78.6105	78.3395	0.00
26/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3792	4	4	4	0.00
26/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2573	3	3	3	0.00
26/11/2025	R248 On 05-February-26			Bond Future	9.60	95.7696	96.1808	95.7696	235,944.00
26/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	13890	13	14	13	0.00
26/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	3854	4	4	4	0.00
26/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	7189	7	7	7	0.00
26/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	1077	1	1	1	0.00
26/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	1763	2	2	2	12,500.00
26/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	35	0	0	0	1,940.00
26/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	723	1	1	1	1,940.00
26/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	3206	3	3	3	0.00
26/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	719	1	1	1	1,940.00
26/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	2470	3	2	3	0.00
26/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	6348	7	6	7	0.00
26/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1354	2	1	2	0.00
26/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	557	1	1	1	0.00
26/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	1953	2	2	2	0.00
26/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	167	0	0	0	0.00
26/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	17	0	0	0	0.00
26/11/2025	R248 On 07-May-26			Bond Future	9.66	93.0684	93.4867	93.0684	43,364.00
26/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	15141	15	15	15	0.00
26/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	134	0	0	0	0.00
26/11/2025	R248 On 06-August-26			Bond Future	9.72	94.7573	95.1837	94.7573	0.00
26/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	18479	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
26/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	145	0	0	0	0.00
26/11/2025	R248 On 05-November-26			Bond Future	9.80	91.9757	92.4103	91.9757	0.00
26/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	12122	12	12	12	0.00
26/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	937	1	1	1	0.00
26/11/2025	R248 On 04-February-27			Bond Future	9.88	93.5534	93.9963	93.5534	0.00
26/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	5212	5	5	5	0.00
26/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3355	4	3	4	0.00
26/11/2025	R2R9 On 05-February-26			Bond Future	9.31	107.5999	107.8563	107.5999	0.00
26/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94866	95	95	95	0.00
26/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
26/11/2025	R2R9 On 07-May-26			Bond Future	9.37	104.5730	104.8337	104.5730	0.00
26/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93984	94	94	94	0.00
26/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
26/11/2025	R2R9 On 06-August-26			Bond Future	9.44	106.4704	106.7364	106.4704	0.00
26/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	93617	93	94	93	0.00
26/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
26/11/2025	R2R9 On 05-November-26			Bond Future	9.52	103.3525	103.6240	103.3525	0.00
26/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	92654	92	93	92	0.00
26/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
26/11/2025	R2R9 On 04-February-27			Bond Future	9.61	105.1242	105.4014	105.1242	0.00
26/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4588	4	5	4	0.00
26/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2639	3	3	3	0.00
26/11/2025	R4R2 On 05-February-26			Bond Future	9.52	108.2842	108.6082	108.2842	1,125.00
26/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	95333	95	95	95	0.00
26/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
26/11/2025	R4R2 On 07-May-26			Bond Future	9.59	105.1437	105.4733	105.1437	0.00
26/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	94384	94	94	94	0.00
26/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
26/11/2025	R4R2 On 06-August-26			Bond Future	9.66	107.0514	107.3876	107.0514	0.00
26/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	93970	94	94	94	0.00
26/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
26/11/2025	R4R2 On 05-November-26			Bond Future	9.74	103.8176	104.1604	103.8176	0.00
26/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	92938	93	93	93	0.00
26/11/2025	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
26/11/2025	R4R2 On 04-February-27			Bond Future	9.83	105.5972	105.9469	105.5972	0.00
26/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5154	5	5	5	0.00
26/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2815	3	3	3	0.00
26/11/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/11/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00