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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/11/2025 TO: 27/11/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	2029 On 05-February-26			Bond Future	144.85	144.8946	144.8462	144.8946	1,850.00
27/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4736	5	5	5	0.00
27/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2029 On 07-May-26			Bond Future	146.05	146.0978	146.0484	146.0978	2,542.00
27/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4228	4	4	4	0.00
27/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2029 On 06-August-26			Bond Future	148.74	148.7850	148.7350	148.7850	0.00
27/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4635	5	5	5	0.00
27/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2029 On 05-November-26			Bond Future	149.89	149.9377	149.8871	149.9377	0.00
27/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2327	2	2	2	0.00
27/11/2025	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
27/11/2025	2029 On 04-February-27			Bond Future	152.50	152.5501	152.4991	152.5501	0.00
27/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2779	3	3	3	0.00
27/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2030 On 05-February-26			Bond Future	7.60	101.5980	101.5810	101.5980	163,149.00
27/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	6204	6	6	6	0.00
27/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	2	0	0	0	0.00
27/11/2025	2030 On 07-May-26			Bond Future	7.62	103.4408	103.4235	103.4408	5,220.00
27/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5534	6	6	6	0.00
27/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	934	1	1	1	1,000.00
27/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1405	1	1	1	0.00
27/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	209	0	0	0	1,000.00
27/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	647	1	1	1	0.00
27/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	448	0	0	0	1,000.00
27/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1538	2	2	2	0.00
27/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	38	0	0	0	0.00
27/11/2025	2030 On 06-August-26			Bond Future	7.65	101.3092	101.2917	101.3092	338.00
27/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4723	5	5	5	0.00
27/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	316	0	0	0	1,000.00
27/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	1037	1	1	1	1,000.00
27/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1772	2	2	2	0.00
27/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	558	1	1	1	1,000.00
27/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	869	1	1	1	0.00
27/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1667	2	2	2	0.00
27/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	134	0	0	0	0.00
27/11/2025	2030 On 05-November-26			Bond Future	7.69	103.0785	103.0610	103.0785	0.00
27/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2473	2	2	2	0.00
27/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	528	1	1	1	0.00
27/11/2025	2030 On 04-February-27			Bond Future	7.76	100.8422	100.8248	100.8422	0.00
27/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1264	1	1	1	0.00
27/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1104	1	1	1	0.00
27/11/2025	2031 On 05-February-26			Bond Future	112.66	112.7708	112.6644	112.7708	1,015.00
27/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	1002	1	1	1	0.00
27/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	98	0	0	0	0.00
27/11/2025	2031 On 07-May-26			Bond Future	114.74	114.8435	114.7351	114.8435	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
27/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1133	1	1	1	0.00
27/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	238	0	0	0	0.00
27/11/2025	2031 On 06-August-26			Bond Future	114.42	114.5318	114.4215	114.5318	680.00
27/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1051	1	1	1	0.00
27/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	440	0	0	0	0.00
27/11/2025	2031 On 05-November-26			Bond Future	116.45	116.5591	116.4472	116.5591	0.00
27/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	4960	5	5	5	0.00
27/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	3	0	0	0	0.00
27/11/2025	2031 On 04-February-27			Bond Future	116.02	116.1311	116.0174	116.1311	0.00
27/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	780	1	1	1	0.00
27/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	942	1	1	1	0.00
27/11/2025	2032 On 05-February-26			Bond Future	8.09	103.8499	103.7778	103.8499	126,593.00
27/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	9350	9	9	9	0.00
27/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	2	0	0	0	0.00
27/11/2025	2032 On 07-May-26			Bond Future	8.13	101.5740	101.5004	101.5740	37,710.00
27/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	8844	9	9	9	0.00
27/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	47	0	0	0	0.00
27/11/2025	2032 On 06-August-26			Bond Future	8.17	103.4177	103.3429	103.4177	0.00
27/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	8365	8	8	8	0.00
27/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	139	0	0	0	0.00
27/11/2025	2032 On 05-November-26			Bond Future	8.23	101.0666	100.9908	101.0666	0.00
27/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4532	5	5	5	0.00
27/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	651	1	1	1	0.00
27/11/2025	2032 On 04-February-27			Bond Future	8.31	102.8011	102.7244	102.8011	0.00
27/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	2299	2	2	2	0.00
27/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1607	2	2	2	0.00
27/11/2025	2033 On 05-February-26			Bond Future	140.26	139.9401	140.2610	139.9401	2,698.00
27/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	7381	7	7	7	0.00
27/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2033 On 07-May-26			Bond Future	141.28	140.9497	141.2765	140.9497	11,412.00
27/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	6116	6	6	6	0.00
27/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2033 On 06-August-26			Bond Future	143.88	143.5424	143.8754	143.5424	0.00
27/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	9625	9	10	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
27/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2033 On 05-November-26			Bond Future	144.84	144.4988	144.8381	144.4988	0.00
27/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	7578	7	8	7	0.00
27/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2033 On 04-February-27			Bond Future	147.36	147.0165	147.3621	147.0165	0.00
27/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	4652	4	5	4	0.00
27/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2037 On 05-February-26			Bond Future	9.04	96.4894	96.4942	96.4894	119,318.00
27/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	13084	13	13	13	0.00
27/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	18673	19	19	19	0.00
27/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	11422	11	11	11	1,970.00
27/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	16594	17	17	17	0.00
27/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	13953	14	14	14	0.00
27/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	10005	10	10	10	0.00
27/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	20916	21	21	21	0.00
27/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	14169	14	14	14	1,030.00
27/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	4187	4	4	4	0.00
27/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	6807	7	7	7	0.00
27/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	74	0	0	0	11,500.00
27/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	242	0	0	0	11,500.00
27/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
27/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	1	0	0	0	0.00
27/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	2	0	0	0	0.00
27/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	18	0	0	0	0.00
27/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
27/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	10	0	0	0	0.00
27/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	3	0	0	0	0.00
27/11/2025	2037 On 07-May-26			Bond Future	9.11	98.2396	98.2444	98.2396	87,488.00
27/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	13232	13	13	13	0.00
27/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	18701	19	19	19	0.00
27/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	11259	11	11	11	142.00
27/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1369	1	1	1	1,500.00
27/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3423	3	3	3	1,500.00

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27/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	6398	6	6	6	0.00
27/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	406	0	0	0	1,500.00
27/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	955	1	1	1	0.00
27/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	2079	2	2	2	0.00
27/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	5	0	0	0	142.00
27/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	119	0	0	0	0.00
27/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	70	0	0	0	0.00
27/11/2025	2037 On 06-August-26			Bond Future	9.18	95.7629	95.7680	95.7629	2,539.00
27/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	14699	15	15	15	0.00
27/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	12671	13	13	13	0.00
27/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	9586	10	10	10	0.00
27/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	6098	6	6	6	2,541.00
27/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	433	0	0	0	2,541.00
27/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	883	1	1	1	0.00
27/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	235	0	0	0	2,541.00
27/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	118	0	0	0	0.00
27/11/2025	2037 On 05-November-26			Bond Future	9.25	97.4350	97.4404	97.4350	0.00
27/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	8936	9	9	9	0.00
27/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	9972	10	10	10	0.00
27/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	7039	7	7	7	0.00
27/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3549	4	4	4	4,490.00
27/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1116	1	1	1	4,490.00
27/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2237	2	2	2	0.00
27/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	665	1	1	1	4,490.00
27/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	793	1	1	1	0.00
27/11/2025	2037 On 04-February-27			Bond Future	9.34	94.8509	94.8567	94.8509	0.00
27/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	3617	4	4	4	0.00
27/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2550	3	3	3	0.00
27/11/2025	2038 On 05-February-26			Bond Future	152.41	152.4065	152.4051	152.4065	2,762.00
27/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	9205	9	9	9	0.00
27/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2038 On 07-May-26			Bond Future	155.21	155.2077	155.2061	155.2077	440.00
27/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	10676	11	11	11	0.00
27/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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27/11/2025	2038 On 06-August-26			Bond Future	155.86	155.8619	155.8603	155.8619	0.00
27/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	11140	11	11	11	0.00
27/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2038 On 05-November-26			Bond Future	158.62	158.6216	158.6204	158.6216	0.00
27/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	12310	12	12	12	0.00
27/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2038 On 04-February-27			Bond Future	159.15	159.1535	159.1529	159.1535	0.00
27/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	5323	5	5	5	0.00
27/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2040 On 05-February-26			Bond Future	9.42	96.9487	97.0316	96.9487	78,663.00
27/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	13917	14	14	14	0.00
27/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	11851	12	12	12	0.00
27/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	6748	7	7	7	680.00
27/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	9334	9	9	9	0.00
27/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	23425	23	23	23	0.00
27/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	15854	16	16	16	475.00
27/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	3253	3	3	3	14,000.00
27/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	6033	6	6	6	0.00
27/11/2025	2040 On 05-February-26	9.05	Call	Bond Future	252	0	0	0	13,500.00
27/11/2025	2040 On 05-February-26	9.20	Call	Bond Future	538	1	1	1	14,000.00
27/11/2025	2040 On 05-February-26	9.20	Put	Bond Future	2194	2	2	2	0.00
27/11/2025	2040 On 05-February-26	9.05	Put	Bond Future	3071	3	3	3	0.00
27/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	135	0	0	0	14,000.00
27/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	446	0	0	0	13,500.00
27/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
27/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	1	0	0	0	0.00
27/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	35	0	0	0	8,180.00
27/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	13	0	0	0	680.00
27/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	101	0	0	0	0.00
27/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	6	0	0	0	0.00
27/11/2025	2040 On 07-May-26			Bond Future	9.49	98.7073	98.7915	98.7073	0.00
27/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	14455	14	14	14	0.00
27/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	11260	11	11	11	0.00
27/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	17513	17	18	17	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	14737	15	15	15	0.00
27/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	8751	9	9	9	1,460.00
27/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	19182	19	19	19	0.00
27/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	16469	16	16	16	0.00
27/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	40	0	0	0	0.00
27/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	204	0	0	0	0.00
27/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	12	0	0	0	0.00
27/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	80	0	0	0	1,460.00
27/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	355	0	0	0	0.00
27/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	25	0	0	0	1,460.00
27/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	89	0	0	0	0.00
27/11/2025	2040 On 06-August-26			Bond Future	9.56	95.9885	96.0744	95.9885	7,265.00
27/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	16760	17	17	17	0.00
27/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	120	0	0	0	0.00
27/11/2025	2040 On 05-November-26			Bond Future	9.64	97.6643	97.7520	97.6643	0.00
27/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	10257	10	10	10	0.00
27/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	11402	11	11	11	0.00
27/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	8140	8	8	8	0.00
27/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	4223	4	4	4	2,300.00
27/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1161	1	1	1	2,300.00
27/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	2312	2	2	2	0.00
27/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	698	1	1	1	2,300.00
27/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	830	1	1	1	0.00
27/11/2025	2040 On 04-February-27			Bond Future	9.73	94.8334	94.9229	94.8334	0.00
27/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4335	4	4	4	0.00
27/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	2928	3	3	3	0.00
27/11/2025	2043 On 05-February-26			Bond Future	118.70	118.7039	118.7024	118.7039	0.00
27/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	9043	9	9	9	0.00
27/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2043 On 07-May-26			Bond Future	120.88	120.8857	120.8841	120.8857	0.00
27/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	9196	9	9	9	0.00
27/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	12	0	0	0	0.00
27/11/2025	2043 On 06-August-26			Bond Future	120.25	120.2537	120.2522	120.2537	0.00
27/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	9430	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
27/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	58	0	0	0	0.00
27/11/2025	2043 On 05-November-26			Bond Future	122.38	122.3820	122.3808	122.3820	0.00
27/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	9668	10	10	10	0.00
27/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	127	0	0	0	0.00
27/11/2025	2043 On 04-February-27			Bond Future	121.62	121.6176	121.6166	121.6176	0.00
27/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	5153	5	5	5	0.00
27/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	1167	1	1	1	0.00
27/11/2025	2044 On 05-February-26			Bond Future	9.62	92.7994	92.8464	92.7994	62,383.00
27/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	13706	14	14	14	0.00
27/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	13334	13	13	13	0.00
27/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	13020	13	13	13	0.00
27/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	11751	12	12	12	0.00
27/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	9466	9	9	9	9,000.00
27/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	3947	4	4	4	9,000.00
27/11/2025	2044 On 05-February-26	10.00	Call	Bond Future	3509	3	4	3	0.00
27/11/2025	2044 On 05-February-26	10.00	Put	Bond Future	563	1	1	1	0.00
27/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	471	0	0	0	0.00
27/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	26	0	0	0	4,500.00
27/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	17	0	0	0	9,000.00
27/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	15	0	0	0	4,500.00
27/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	59	0	0	0	0.00
27/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	12	0	0	0	0.00
27/11/2025	2044 On 07-May-26			Bond Future	9.69	94.4826	94.5304	94.4826	64,878.00
27/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	14696	15	15	15	0.00
27/11/2025	2044 On 07-May-26	10.00	Call	Bond Future	3729	4	4	4	0.00
27/11/2025	2044 On 07-May-26		Call	Bond Future	667.49	0.6632	0.6675	0.6632	0.00
27/11/2025	2044 On 07-May-26		Put	Bond Future	6137.09	6.1806	6.1371	6.1806	0.00
27/11/2025	2044 On 07-May-26	10.00	Put	Bond Future	1331	1	1	1	15,000.00
27/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	117	0	0	0	0.00
27/11/2025	2044 On 06-August-26			Bond Future	9.76	91.8124	91.8613	91.8124	7,681.00
27/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	17661	18	18	18	0.00
27/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	130	0	0	0	0.00
27/11/2025	2044 On 05-November-26			Bond Future	9.84	93.4153	93.4653	93.4153	0.00
27/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	11410	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
27/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	918	1	1	1	0.00
27/11/2025	2044 On 04-February-27			Bond Future	9.92	90.6366	90.6877	90.6366	0.00
27/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	4871	5	5	5	0.00
27/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	2952	3	3	3	0.00
27/11/2025	2046 On 05-February-26			Bond Future	134.90	134.2097	134.9029	134.2097	12,410.00
27/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	13253	13	13	13	0.00
27/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2046 On 07-May-26			Bond Future	135.09	134.3823	135.0883	134.3823	5,789.00
27/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	10138	9	10	9	0.00
27/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2046 On 06-August-26			Bond Future	137.57	136.8539	137.5731	136.8539	0.00
27/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	15193	14	15	14	0.00
27/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2046 On 05-November-26			Bond Future	137.68	136.9478	137.6799	136.9478	0.00
27/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	12200	11	12	11	0.00
27/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2046 On 04-February-27			Bond Future	140.08	139.3323	140.0778	139.3323	0.00
27/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	8988	8	9	8	0.00
27/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2050 On 05-February-26			Bond Future	135.31	134.5070	135.3062	134.5070	11,798.00
27/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	12486	12	12	12	0.00
27/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2050 On 07-May-26			Bond Future	137.79	136.9793	137.7928	136.9793	4,988.00
27/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	13723	13	14	13	0.00
27/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2050 On 06-August-26			Bond Future	137.88	137.0474	137.8761	137.0474	0.00
27/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	14606	14	15	14	0.00
27/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2050 On 05-November-26			Bond Future	140.32	139.4741	140.3177	139.4741	0.00
27/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	16478	16	16	16	0.00
27/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
27/11/2025	2050 On 04-February-27			Bond Future	140.28	139.4169	140.2756	139.4169	0.00
27/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	7886	7	8	7	0.00
27/11/2025	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
27/11/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	AL37 On 05-February-26			Index Future	1253.34	1253.8090	1253.3430	1253.8090	0.00
27/11/2025	AL37 On 07-May-26			Index Future	1276.07	1276.5490	1276.0730	1276.5490	0.00
27/11/2025	AL37 On 06-August-26			Index Future	1299.00	1299.4820	1299.0000	1299.4820	0.00
27/11/2025	AL37 On 05-November-26			Index Future	1321.98	1322.4680	1321.9810	1322.4680	0.00
27/11/2025	AL37 On 04-February-27			Index Future	1344.75	1345.2400	1344.7490	1345.2400	0.00
27/11/2025	AL7T On 05-February-26			Index Future	1594.06	1594.0670	1594.0560	1594.0670	0.00
27/11/2025	AL7T On 07-May-26			Index Future	1622.97	1622.9780	1622.9650	1622.9780	0.00
27/11/2025	AL7T On 06-August-26			Index Future	1652.13	1652.1350	1652.1250	1652.1350	0.00
27/11/2025	AL7T On 05-November-26			Index Future	1681.35	1681.3600	1681.3530	1681.3600	0.00
27/11/2025	AL7T On 04-February-27			Index Future	1710.31	1710.3120	1710.3100	1710.3120	0.00
27/11/2025	ALBI On 05-February-26			Index Future	1343.67	1343.7090	1343.6730	1343.7090	79.00
27/11/2025	ALBI On 07-May-26			Index Future	1368.04	1368.0800	1368.0410	1368.0800	0.00
27/11/2025	ALBI On 06-August-26			Index Future	1392.62	1392.6570	1392.6200	1392.6570	0.00
27/11/2025	ALBI On 05-November-26			Index Future	1417.26	1417.2920	1417.2580	1417.2920	0.00
27/11/2025	ALBI On 04-February-27			Index Future	1441.67	1441.6970	1441.6660	1441.6970	0.00
27/11/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	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
27/11/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/11/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/11/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	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
27/11/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	ES33 On 05-February-26			Bond Future	9.19	93.9510	93.9559	93.9510	0.00
27/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	10760	11	11	11	0.00
27/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
27/11/2025	ES33 On 07-May-26			Bond Future	9.27	91.8839	91.8888	91.8839	0.00
27/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	11008	11	11	11	0.00
27/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
27/11/2025	ES33 On 06-August-26			Bond Future	9.36	93.5735	93.5787	93.5735	0.00
27/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	11710	12	12	12	0.00
27/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
27/11/2025	ES33 On 05-November-26			Bond Future	9.46	91.4375	91.4430	91.4375	0.00
27/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	6115	6	6	6	0.00
27/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
27/11/2025	ES33 On 04-February-27			Bond Future	9.58	93.0269	93.0329	93.0269	0.00
27/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	536	1	1	1	0.00
27/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
27/11/2025	ES42 On 05-February-26			Bond Future	9.82	91.8729	91.8791	91.8729	0.00
27/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	13279	13	13	13	0.00
27/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
27/11/2025	ES42 On 07-May-26			Bond Future	9.90	89.2969	89.3031	89.2969	0.00
27/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	14662	15	15	15	0.00
27/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
27/11/2025	ES42 On 06-August-26			Bond Future	9.97	90.9384	90.9450	90.9384	0.00
27/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	16471	16	16	16	0.00
27/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
27/11/2025	ES42 On 05-November-26			Bond Future	10.06	88.2841	88.2910	88.2841	0.00
27/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	10326	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
27/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
27/11/2025	ES42 On 04-February-27			Bond Future	10.15	89.8168	89.8241	89.8168	0.00
27/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	964	1	1	1	0.00
27/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
27/11/2025	GOVI On 05-February-26			GOVI	1319.05	1319.0790	1319.0530	1319.0790	607.00
27/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1690530	169	169	169	0.00
27/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
27/11/2025	GOVI On 07-May-26			GOVI	1342.98	1343.0030	1342.9750	1343.0030	42.00
27/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1659750	166	166	166	0.00
27/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
27/11/2025	GOVI On 06-August-26			GOVI	1367.10	1367.1300	1367.1040	1367.1300	0.00
27/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1781040	178	178	178	0.00
27/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
27/11/2025	GOVI On 05-November-26			GOVI	1391.29	1391.3130	1391.2900	1391.3130	0.00
27/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1142900	114	114	114	0.00
27/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
27/11/2025	GOVI On 04-February-27			GOVI	1415.25	1415.2700	1415.2510	1415.2700	0.00
27/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	462510	46	46	46	0.00
27/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
27/11/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/11/2025	I258 On 05-February-26			Bond Future	122.41	121.7039	122.4132	121.7039	0.00
27/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	10765	10	11	10	0.00
27/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	1	0	0	0	0.00
27/11/2025	I258 On 07-May-26			Bond Future	124.66	123.9407	124.6630	123.9407	0.00
27/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	10996	10	11	10	0.00
27/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	63	0	0	0	0.00
27/11/2025	I258 On 06-August-26			Bond Future	124.10	123.3649	124.1006	123.3649	0.00
27/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	11360	11	11	11	0.00
27/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	210	0	0	0	0.00
27/11/2025	I258 On 05-November-26			Bond Future	126.30	125.5485	126.2974	125.5485	0.00
27/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	11746	11	12	11	0.00
27/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	399	0	0	0	0.00
27/11/2025	I258 On 04-February-27			Bond Future	125.60	124.8392	125.6015	124.8392	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
27/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	8248	8	8	8	0.00
27/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	1547	2	2	2	0.00
27/11/2025	IGOV On 05-February-26			Index Future	422.56	421.5880	422.5630	421.5880	242.00
27/11/2025	IGOV On 07-May-26			Index Future	430.33	429.3370	430.3290	429.3370	8.00
27/11/2025	IGOV On 06-August-26			Index Future	438.16	437.1500	438.1610	437.1500	0.00
27/11/2025	IGOV On 05-November-26			Index Future	446.01	444.9810	446.0120	444.9810	0.00
27/11/2025	IGOV On 04-February-27			Index Future	453.79	452.7400	453.7900	452.7400	0.00
27/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/11/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
27/11/2025	R033 On 05-February-26			Bond Future	8.26	112.9887	112.8753	112.9887	14,930.00
27/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11695	12	12	12	0.00
27/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	30	0	0	0	0.00
27/11/2025	R033 On 07-May-26			Bond Future	8.31	109.9952	109.8796	109.9952	0.00
27/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	10849	11	11	11	0.00
27/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	258	0	0	0	0.00
27/11/2025	R033 On 06-August-26			Bond Future	8.36	111.9916	111.8741	111.9916	0.00
27/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	10164	10	10	10	0.00
27/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	745	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
27/11/2025	R033 On 05-November-26			Bond Future	8.42	108.9081	108.7888	108.9081	0.00
27/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	6058	6	6	6	0.00
27/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1547	2	2	2	0.00
27/11/2025	R033 On 04-February-27			Bond Future	8.50	110.7765	110.6555	110.7765	0.00
27/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3764	4	4	4	0.00
27/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	3039	3	3	3	0.00
27/11/2025	R035 On 05-February-26			Bond Future	8.61	105.6213	105.6255	105.6213	82,504.00
27/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	12533	13	13	13	0.00
27/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	10667	11	11	11	2,000.00
27/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	13318	13	13	13	2,000.00
27/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	20685	21	21	21	0.00
27/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	13629	14	14	14	0.00
27/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	14503	14	15	14	0.00
27/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	11899	12	12	12	0.00
27/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	9195	9	9	9	250.00
27/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	4062	4	4	4	0.00
27/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1992	2	2	2	0.00
27/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	1113	1	1	1	350.00
27/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3464	3	3	3	0.00
27/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	6241	6	6	6	0.00
27/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	52	0	0	0	350.00
27/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	217	0	0	0	350.00
27/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	930	1	1	1	0.00
27/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	158	0	0	0	16,000.00
27/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	508	1	1	1	0.00
27/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	3	0	0	0	250.00
27/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	11	0	0	0	0.00
27/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
27/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	1	0	0	0	0.00
27/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
27/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	1	0	0	0	0.00
27/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	6	0	0	0	0.00
27/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	2	0	0	0	0.00
27/11/2025	R035 On 07-May-26			Bond Future	8.66	103.0350	103.0392	103.0350	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
27/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	12432	12	12	12	0.00
27/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	11416	11	11	11	0.00
27/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	8823	9	9	9	0.00
27/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	6221	6	6	6	200.00
27/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	11673	12	12	12	0.00
27/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	9084	9	9	9	0.00
27/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	6480	6	6	6	350.00
27/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	11314	11	11	11	0.00
27/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	8719	9	9	9	0.00
27/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	6118	6	6	6	250.00
27/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	596	1	1	1	1,000.00
27/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	2088	2	2	2	1,000.00
27/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	3910	4	4	4	0.00
27/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	675	1	1	1	1,000.00
27/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	2900	3	3	3	0.00
27/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1300	1	1	1	0.00
27/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	162	0	0	0	250.00
27/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	344	0	0	0	0.00
27/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	80	0	0	0	250.00
27/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	146	0	0	0	350.00
27/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	310	0	0	0	0.00
27/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	73	0	0	0	350.00
27/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	157	0	0	0	200.00
27/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	334	0	0	0	0.00
27/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	78	0	0	0	200.00
27/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	53	0	0	0	0.00
27/11/2025	R035 On 06-August-26			Bond Future	8.72	104.9054	104.9099	104.9054	56.00
27/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	12946	13	13	13	0.00
27/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	8847	9	9	9	0.00
27/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	6404	6	6	6	0.00
27/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	8403	8	8	8	0.00
27/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	5971	6	6	6	0.00
27/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	851	1	1	1	1,000.00
27/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2313	2	2	2	1,000.00
27/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	4842	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
27/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	6356	6	6	6	0.00
27/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	4029	4	4	4	0.00
27/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	2028	2	2	2	350.00
27/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	4074	4	4	4	250.00
27/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	3680	4	4	4	200.00
27/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	1136	1	1	1	350.00
27/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	2069	2	2	2	0.00
27/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	638	1	1	1	350.00
27/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	920	1	1	1	1,000.00
27/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	1877	2	2	2	0.00
27/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3446	3	3	3	0.00
27/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	698	1	1	1	200.00
27/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1248	1	1	1	0.00
27/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	395	0	0	0	200.00
27/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	631	1	1	1	250.00
27/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1123	1	1	1	0.00
27/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	357	0	0	0	250.00
27/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	117	0	0	0	0.00
27/11/2025	R035 On 05-November-26			Bond Future	8.78	102.2387	102.2436	102.2387	0.00
27/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	7651	8	8	8	0.00
27/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6598	7	7	7	0.00
27/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4401	4	4	4	0.00
27/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2480	2	2	2	200.00
27/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1453	1	1	1	200.00
27/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2389	2	2	2	0.00
27/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	896	1	1	1	200.00
27/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	716	1	1	1	0.00
27/11/2025	R035 On 04-February-27			Bond Future	8.87	103.9939	103.9992	103.9939	0.00
27/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	3126	3	3	3	0.00
27/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2272	2	2	2	0.00
27/11/2025	R038 On 05-February-26			Bond Future	9.14	116.5243	116.5304	116.5243	3,763.00
27/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	16247	16	16	16	0.00
27/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	1	0	0	0	0.00
27/11/2025	R038 On 07-May-26			Bond Future	9.20	113.1537	113.1598	113.1537	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
27/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	15379	15	15	15	0.00
27/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	69	0	0	0	0.00
27/11/2025	R038 On 06-August-26			Bond Future	9.27	115.2074	115.2138	115.2074	0.00
27/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	16998	17	17	17	0.00
27/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	142	0	0	0	0.00
27/11/2025	R038 On 05-November-26			Bond Future	9.35	111.7389	111.7457	111.7389	0.00
27/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	10318	10	10	10	0.00
27/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	778	1	1	1	0.00
27/11/2025	R038 On 04-February-27			Bond Future	9.44	113.6554	113.6628	113.6554	0.00
27/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	4306	4	4	4	0.00
27/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	3168	3	3	3	0.00
27/11/2025	R053 On 05-February-26			Bond Future	9.46	125.2856	125.2933	125.2856	27,617.00
27/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	19971	20	20	20	0.00
27/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	11	0	0	0	0.00
27/11/2025	R053 On 07-May-26			Bond Future	9.51	121.6969	121.7046	121.6969	14,035.00
27/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	21067	21	21	21	0.00
27/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	137	0	0	0	0.00
27/11/2025	R053 On 06-August-26			Bond Future	9.57	123.9055	123.9136	123.9055	0.00
27/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	24971	25	25	25	0.00
27/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	169	0	0	0	0.00
27/11/2025	R053 On 05-November-26			Bond Future	9.63	120.2110	120.2195	120.2110	0.00
27/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	16653	17	17	17	0.00
27/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	1209	1	1	1	0.00
27/11/2025	R053 On 04-February-27			Bond Future	9.71	122.2729	122.2819	122.2729	0.00
27/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	7081	7	7	7	0.00
27/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	4073	4	4	4	0.00
27/11/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
27/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	69	0	0	0	0.00
27/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	69	0	0	0	0.00
27/11/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
27/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	105	0	0	0	0.00
27/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	105	0	0	0	0.00
27/11/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
27/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	89	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
27/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	89	0	0	0	0.00
27/11/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
27/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52	0	0	0	0.00
27/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52	0	0	0	0.00
27/11/2025	R202 On 05-February-26			Bond Future	289.02	288.4261	289.0187	288.4261	565.00
27/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	11199	11	11	11	0.00
27/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
27/11/2025	R202 On 07-May-26			Bond Future	294.33	293.7271	294.3303	293.7271	460.00
27/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	16780	16	17	16	0.00
27/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
27/11/2025	R202 On 06-August-26			Bond Future	294.33	293.7111	294.3259	293.7111	0.00
27/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	15466	15	15	15	0.00
27/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
27/11/2025	R202 On 05-November-26			Bond Future	299.54	298.9123	299.5387	298.9123	0.00
27/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	19079	18	19	18	0.00
27/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
27/11/2025	R202 On 04-February-27			Bond Future	299.26	298.6194	299.2575	298.6194	0.00
27/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	4527	4	5	4	0.00
27/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
27/11/2025	R209 On 05-February-26			Bond Future	8.87	84.9844	84.9883	84.9844	36,980.00
27/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	10980	11	11	11	0.00
27/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	4	0	0	0	0.00
27/11/2025	R209 On 07-May-26			Bond Future	8.92	83.3747	83.3785	83.3747	6,358.00
27/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	11274	11	11	11	0.00
27/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	65	0	0	0	0.00
27/11/2025	R209 On 06-August-26			Bond Future	8.98	84.8881	84.8922	84.8881	2,732.00
27/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	12342	12	12	12	0.00
27/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	117	0	0	0	0.00
27/11/2025	R209 On 05-November-26			Bond Future	9.05	83.2214	83.2258	83.2214	0.00
27/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	7365	7	7	7	0.00
27/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	727	1	1	1	0.00
27/11/2025	R209 On 04-February-27			Bond Future	9.13	84.6501	84.6548	84.6501	0.00
27/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	3048	3	3	3	0.00
27/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2248	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
27/11/2025	R210 On 05-February-26			Bond Future	258.82	258.8258	258.8213	258.8258	289.00
27/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5721	6	6	6	0.00
27/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
27/11/2025	R210 On 07-May-26			Bond Future	260.10	260.1055	260.1006	260.1055	918.00
27/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4701	5	5	5	0.00
27/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
27/11/2025	R210 On 06-August-26			Bond Future	264.89	264.8895	264.8851	264.8895	0.00
27/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5045	5	5	5	0.00
27/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
27/11/2025	R210 On 05-November-26			Bond Future	266.05	266.0491	266.0451	266.0491	0.00
27/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12715	13	13	13	0.00
27/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
27/11/2025	R210 On 04-February-27			Bond Future	270.68	270.6833	270.6801	270.6833	0.00
27/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4650	5	5	5	0.00
27/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
27/11/2025	R213 On 05-February-26			Bond Future	7.85	99.6644	99.6454	99.6644	16,588.00
27/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7777	8	8	8	0.00
27/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	2	0	0	0	0.00
27/11/2025	R213 On 07-May-26			Bond Future	7.88	97.9212	97.9018	97.9212	64,746.00
27/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	7100	7	7	7	0.00
27/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	43	0	0	0	0.00
27/11/2025	R213 On 06-August-26			Bond Future	7.92	99.6989	99.6792	99.6989	0.00
27/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6397	6	6	6	0.00
27/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	134	0	0	0	0.00
27/11/2025	R213 On 05-November-26			Bond Future	7.97	97.8922	97.8725	97.8922	0.00
27/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3294	3	3	3	0.00
27/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	611	1	1	1	0.00
27/11/2025	R213 On 04-February-27			Bond Future	8.05	99.5737	99.5540	99.5737	0.00
27/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1692	2	2	2	0.00
27/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1395	1	1	1	0.00
27/11/2025	R214 On 05-February-26			Bond Future	9.43	79.6361	79.6410	79.6361	10,264.00
27/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	10874	11	11	11	0.00
27/11/2025	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
27/11/2025	R214 On 07-May-26			Bond Future	9.48	77.7833	77.7883	77.7833	31,017.00
27/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	11945	12	12	12	0.00
27/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	100	0	0	0	0.00
27/11/2025	R214 On 06-August-26			Bond Future	9.55	79.1953	79.2005	79.1953	0.00
27/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	13719	14	14	14	0.00
27/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	145	0	0	0	0.00
27/11/2025	R214 On 05-November-26			Bond Future	9.62	77.2836	77.2890	77.2836	0.00
27/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	8775	9	9	9	0.00
27/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	837	1	1	1	0.00
27/11/2025	R214 On 04-February-27			Bond Future	9.70	78.6105	78.6163	78.6105	0.00
27/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	3792	4	4	4	0.00
27/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2567	3	3	3	0.00
27/11/2025	R248 On 05-February-26			Bond Future	9.61	96.1808	96.1434	96.1808	235,921.00
27/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	13852	14	14	14	0.00
27/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	3816	4	4	4	0.00
27/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	7150	7	7	7	0.00
27/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	1052	1	1	1	0.00
27/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	1732	2	2	2	12,500.00
27/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	33	0	0	0	1,940.00
27/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	702	1	1	1	1,940.00
27/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	3169	3	3	3	0.00
27/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	719	1	1	1	1,940.00
27/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	2487	2	2	2	0.00
27/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	6382	6	6	6	0.00
27/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	1360	1	1	1	0.00
27/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	556	1	1	1	0.00
27/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	1964	2	2	2	0.00
27/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	164	0	0	0	0.00
27/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	16	0	0	0	0.00
27/11/2025	R248 On 07-May-26			Bond Future	9.67	93.4867	93.4487	93.4867	46,543.00
27/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	15102	15	15	15	0.00
27/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	133	0	0	0	0.00
27/11/2025	R248 On 06-August-26			Bond Future	9.73	95.1837	95.1451	95.1837	0.00
27/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	18440	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
27/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	144	0	0	0	0.00
27/11/2025	R248 On 05-November-26			Bond Future	9.80	92.4103	92.3713	92.4103	0.00
27/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	12085	12	12	12	0.00
27/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	938	1	1	1	0.00
27/11/2025	R248 On 04-February-27			Bond Future	9.88	93.9963	93.9570	93.9963	0.00
27/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	5184	5	5	5	0.00
27/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	3367	3	3	3	0.00
27/11/2025	R2R9 On 05-February-26			Bond Future	9.30	107.8563	107.8624	107.8563	0.00
27/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	94872	95	95	95	0.00
27/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
27/11/2025	R2R9 On 07-May-26			Bond Future	9.37	104.8337	104.8399	104.8337	0.00
27/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	93990	94	94	94	0.00
27/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
27/11/2025	R2R9 On 06-August-26			Bond Future	9.44	106.7364	106.7428	106.7364	0.00
27/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	93623	94	94	94	0.00
27/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
27/11/2025	R2R9 On 05-November-26			Bond Future	9.52	103.6240	103.6308	103.6240	0.00
27/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	92661	93	93	93	0.00
27/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
27/11/2025	R2R9 On 04-February-27			Bond Future	9.61	105.4014	105.4087	105.4014	0.00
27/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4588	5	5	5	0.00
27/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2632	3	3	3	0.00
27/11/2025	R4R2 On 05-February-26			Bond Future	9.51	108.6082	108.7019	108.6082	1,125.00
27/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	95427	95	95	95	0.00
27/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
27/11/2025	R4R2 On 07-May-26			Bond Future	9.58	105.4733	105.5685	105.4733	0.00
27/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	94479	94	94	94	0.00
27/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
27/11/2025	R4R2 On 06-August-26			Bond Future	9.65	107.3876	107.4848	107.3876	0.00
27/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	94067	94	94	94	0.00
27/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
27/11/2025	R4R2 On 05-November-26			Bond Future	9.73	104.1604	104.2596	104.1604	0.00
27/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	93037	93	93	93	0.00
27/11/2025	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
27/11/2025	R4R2 On 04-February-27			Bond Future	9.82	105.9469	106.0482	105.9469	0.00
27/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5212	5	5	5	0.00
27/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2772	3	3	3	0.00
27/11/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/11/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00