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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/11/2025 TO: 28/11/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/11/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/11/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/11/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/11/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/11/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
28/11/2025	2029 On 05-February-26			Bond Future	144.91		144.8462	144.9106	144.8462	1,850.00
28/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4801		5	5	5	0.00
28/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
28/11/2025	2029 On 07-May-26			Bond Future	146.11		146.0484	146.1070	146.0484	2,542.00
28/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4287		4	4	4	0.00
28/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
28/11/2025	2029 On 06-August-26			Bond Future	148.79		148.7350	148.7906	148.7350	0.00
28/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4691		5	5	5	0.00
28/11/2025	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
28/11/2025	2029 On 05-November-26			Bond Future	149.93		149.8871	149.9348	149.8871	0.00
28/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2375		2	2	2	0.00
28/11/2025	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
28/11/2025	2029 On 04-February-27			Bond Future	152.55	152.4991	152.5458	152.4991	0.00
28/11/2025	2029 On 04-February-27	149.72	Call	Bond Future	2826	3	3	3	0.00
28/11/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2030 On 05-February-26			Bond Future	7.55	101.5810	101.7248	101.5810	163,149.00
28/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	6347	6	6	6	0.00
28/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	1	0	0	0	0.00
28/11/2025	2030 On 07-May-26			Bond Future	7.58	103.4235	103.5649	103.4235	5,220.00
28/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5681	6	6	6	0.00
28/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	1080	1	1	1	1,000.00
28/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1560	1	2	1	0.00
28/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	273	0	0	0	1,000.00
28/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	651	1	1	1	0.00
28/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	462	0	0	0	1,000.00
28/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1461	2	1	2	0.00
28/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	43	0	0	0	0.00
28/11/2025	2030 On 06-August-26			Bond Future	7.61	101.2917	101.4329	101.2917	12,318.00
28/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4854	5	5	5	0.00
28/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	353	0	0	0	1,000.00
28/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	1115	1	1	1	1,000.00
28/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1871	2	2	2	0.00
28/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	516	1	1	1	1,000.00
28/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	806	1	1	1	0.00
28/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	1563	2	2	2	0.00
28/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	125	0	0	0	0.00
28/11/2025	2030 On 05-November-26			Bond Future	7.64	103.0610	103.1985	103.0610	0.00
28/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2577	2	3	2	0.00
28/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	494	1	0	1	0.00
28/11/2025	2030 On 04-February-27			Bond Future	7.71	100.8248	100.9634	100.8248	0.00
28/11/2025	2030 On 04-February-27	7.82	Call	Bond Future	1341	1	1	1	0.00
28/11/2025	2030 On 04-February-27	7.82	Put	Bond Future	1043	1	1	1	0.00
28/11/2025	2031 On 05-February-26			Bond Future	112.84	112.6644	112.8435	112.6644	1,015.00
28/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	1153	1	1	1	0.00
28/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	70	0	0	0	0.00
28/11/2025	2031 On 07-May-26			Bond Future	114.91	114.7351	114.9120	114.7351	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
28/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1269	1	1	1	0.00
28/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	197	0	0	0	0.00
28/11/2025	2031 On 06-August-26			Bond Future	114.60	114.4215	114.5984	114.4215	680.00
28/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	1173	1	1	1	0.00
28/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	385	0	0	0	0.00
28/11/2025	2031 On 05-November-26			Bond Future	116.62	116.4472	116.6203	116.4472	0.00
28/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	5133	5	5	5	0.00
28/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
28/11/2025	2031 On 04-February-27			Bond Future	116.19	116.0174	116.1921	116.0174	0.00
28/11/2025	2031 On 04-February-27	116.18	Call	Bond Future	864	1	1	1	0.00
28/11/2025	2031 On 04-February-27	116.18	Put	Bond Future	852	1	1	1	0.00
28/11/2025	2032 On 05-February-26			Bond Future	8.04	103.7778	103.9785	103.7778	126,593.00
28/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	9550	9	10	9	0.00
28/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	2	0	0	0	0.00
28/11/2025	2032 On 07-May-26			Bond Future	8.08	101.5004	101.6999	101.5004	37,710.00
28/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	9039	9	9	9	0.00
28/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	43	0	0	0	0.00
28/11/2025	2032 On 06-August-26			Bond Future	8.13	103.3429	103.5432	103.3429	0.00
28/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	8557	8	9	8	0.00
28/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	131	0	0	0	0.00
28/11/2025	2032 On 05-November-26			Bond Future	8.19	100.9908	101.1885	100.9908	0.00
28/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	4692	5	5	5	0.00
28/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	614	1	1	1	0.00
28/11/2025	2032 On 04-February-27			Bond Future	8.26	102.7244	102.9243	102.7244	0.00
28/11/2025	2032 On 04-February-27	8.48	Call	Bond Future	2420	2	2	2	0.00
28/11/2025	2032 On 04-February-27	8.48	Put	Bond Future	1528	2	2	2	0.00
28/11/2025	2033 On 05-February-26			Bond Future	140.95	140.2610	140.9510	140.2610	2,698.00
28/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	8071	7	8	7	0.00
28/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2033 On 07-May-26			Bond Future	141.97	141.2765	141.9724	141.2765	11,412.00
28/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	6812	6	7	6	0.00
28/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2033 On 06-August-26			Bond Future	144.58	143.8754	144.5801	143.8754	0.00
28/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	10330	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
28/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2033 On 05-November-26			Bond Future	145.55	144.8381	145.5467	144.8381	0.00
28/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	8287	8	8	8	0.00
28/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2033 On 04-February-27			Bond Future	148.08	147.3621	148.0813	147.3621	0.00
28/11/2025	2033 On 04-February-27	142.71	Call	Bond Future	5371	5	5	5	0.00
28/11/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2037 On 05-February-26			Bond Future	8.97	96.4942	96.9812	96.4942	119,318.00
28/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	13570	13	14	13	0.00
28/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	19160	19	19	19	0.00
28/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	11906	11	12	11	1,970.00
28/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	17081	17	17	17	0.00
28/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	14440	14	14	14	0.00
28/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	10487	10	10	10	0.00
28/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	21403	21	21	21	0.00
28/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	14655	14	15	14	1,030.00
28/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	4613	4	5	4	0.00
28/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	7274	7	7	7	0.00
28/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	54	0	0	0	11,500.00
28/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	182	0	0	0	11,500.00
28/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
28/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	1	0	0	0	0.00
28/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	1	0	0	0	0.00
28/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	13	0	0	0	0.00
28/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
28/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	7	0	0	0	0.00
28/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	2	0	0	0	0.00
28/11/2025	2037 On 07-May-26			Bond Future	9.03	98.2444	98.7355	98.2444	87,488.00
28/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	13710	13	14	13	0.00
28/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	19191	19	19	19	0.00
28/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	11755	11	12	11	142.00
28/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1709	1	2	1	1,500.00
28/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	3886	3	4	3	1,500.00

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28/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	6891	6	7	6	0.00
28/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	409	0	0	0	1,500.00
28/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	926	1	1	1	0.00
28/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	1929	2	2	2	0.00
28/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	3	0	0	0	142.00
28/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	123	0	0	0	0.00
28/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	57	0	0	0	0.00
28/11/2025	2037 On 06-August-26			Bond Future	9.10	95.7680	96.2653	95.7680	2,539.00
28/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	15179	15	15	15	0.00
28/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	13137	13	13	13	0.00
28/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	10027	10	10	10	0.00
28/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	6486	6	6	6	2,541.00
28/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	377	0	0	0	2,541.00
28/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	774	1	1	1	0.00
28/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	204	0	0	0	2,541.00
28/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	100	0	0	0	0.00
28/11/2025	2037 On 05-November-26			Bond Future	9.17	97.4404	97.9407	97.4404	0.00
28/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	9355	9	9	9	0.00
28/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	10404	10	10	10	0.00
28/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	7427	7	7	7	0.00
28/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	3834	4	4	4	4,490.00
28/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1003	1	1	1	4,490.00
28/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2022	2	2	2	0.00
28/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	596	1	1	1	4,490.00
28/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	712	1	1	1	0.00
28/11/2025	2037 On 04-February-27			Bond Future	9.25	94.8567	95.3644	94.8567	0.00
28/11/2025	2037 On 04-February-27	9.51	Call	Bond Future	4059	4	4	4	0.00
28/11/2025	2037 On 04-February-27	9.51	Put	Bond Future	2485	3	2	3	0.00
28/11/2025	2038 On 05-February-26			Bond Future	153.35	152.4051	153.3457	152.4051	2,762.00
28/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	10146	9	10	9	0.00
28/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2038 On 07-May-26			Bond Future	156.16	155.2061	156.1566	155.2061	440.00
28/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	11627	11	12	11	0.00
28/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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28/11/2025	2038 On 06-August-26			Bond Future	156.82	155.8603	156.8240	155.8603	0.00
28/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	12104	11	12	11	0.00
28/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2038 On 05-November-26			Bond Future	159.59	158.6204	159.5919	158.6204	0.00
28/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	13282	12	13	12	0.00
28/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2038 On 04-February-27			Bond Future	160.14	159.1529	160.1391	159.1529	0.00
28/11/2025	2038 On 04-February-27	153.83	Call	Bond Future	6309	5	6	5	0.00
28/11/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2040 On 05-February-26			Bond Future	9.30	97.0316	97.8887	97.0316	78,663.00
28/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	14772	14	15	14	0.00
28/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	12703	12	13	12	0.00
28/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	7567	7	8	7	680.00
28/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	10178	9	10	9	0.00
28/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	24282	23	24	23	0.00
28/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	16711	16	17	16	475.00
28/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	3954	3	4	3	14,000.00
28/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	6839	6	7	6	0.00
28/11/2025	2040 On 05-February-26	9.05	Call	Bond Future	426	0	0	0	13,500.00
28/11/2025	2040 On 05-February-26	9.20	Call	Bond Future	828	1	1	1	14,000.00
28/11/2025	2040 On 05-February-26	9.20	Put	Bond Future	1627	2	2	2	0.00
28/11/2025	2040 On 05-February-26	9.05	Put	Bond Future	2389	3	2	3	0.00
28/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	84	0	0	0	14,000.00
28/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	289	0	0	0	13,500.00
28/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
28/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	1	0	0	0	0.00
28/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	21	0	0	0	8,180.00
28/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	8	0	0	0	680.00
28/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	62	0	0	0	0.00
28/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	4	0	0	0	0.00
28/11/2025	2040 On 07-May-26			Bond Future	9.37	98.7915	99.6594	98.7915	0.00
28/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	15301	14	15	14	0.00
28/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	12080	11	12	11	0.00
28/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	18374	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
28/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	15585	15	16	15	0.00
28/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	9536	9	10	9	1,460.00
28/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	20046	19	20	19	0.00
28/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	17327	16	17	16	0.00
28/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	29	0	0	0	0.00
28/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	156	0	0	0	0.00
28/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	8	0	0	0	0.00
28/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	60	0	0	0	1,460.00
28/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	272	0	0	0	0.00
28/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	18	0	0	0	1,460.00
28/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	68	0	0	0	0.00
28/11/2025	2040 On 06-August-26			Bond Future	9.44	96.0744	96.9553	96.0744	7,265.00
28/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	17618	17	18	17	0.00
28/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	97	0	0	0	0.00
28/11/2025	2040 On 05-November-26			Bond Future	9.51	97.7520	98.6425	97.7520	0.00
28/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	11024	10	11	10	0.00
28/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	12190	11	12	11	0.00
28/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	8858	8	9	8	0.00
28/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	4783	4	5	4	2,300.00
28/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	989	1	1	1	2,300.00
28/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	1982	2	2	2	0.00
28/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	595	1	1	1	2,300.00
28/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	707	1	1	1	0.00
28/11/2025	2040 On 04-February-27			Bond Future	9.60	94.9229	95.8276	94.9229	0.00
28/11/2025	2040 On 04-February-27	9.93	Call	Bond Future	4885	4	5	4	0.00
28/11/2025	2040 On 04-February-27	9.93	Put	Bond Future	2574	3	3	3	0.00
28/11/2025	2043 On 05-February-26			Bond Future	118.70	118.7024	118.6996	118.7024	0.00
28/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	9040	9	9	9	0.00
28/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2043 On 07-May-26			Bond Future	120.88	120.8841	120.8755	120.8841	0.00
28/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	9185	9	9	9	0.00
28/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	9	0	0	0	0.00
28/11/2025	2043 On 06-August-26			Bond Future	120.24	120.2522	120.2400	120.2522	0.00
28/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	9408	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
28/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	48	0	0	0	0.00
28/11/2025	2043 On 05-November-26			Bond Future	122.36	122.3808	122.3611	122.3808	0.00
28/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	9632	10	10	10	0.00
28/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	111	0	0	0	0.00
28/11/2025	2043 On 04-February-27			Bond Future	121.60	121.6166	121.5951	121.6166	0.00
28/11/2025	2043 On 04-February-27	117.63	Call	Bond Future	5074	5	5	5	0.00
28/11/2025	2043 On 04-February-27	117.63	Put	Bond Future	1109	1	1	1	0.00
28/11/2025	2044 On 05-February-26			Bond Future	9.51	92.8464	93.7170	92.8464	62,383.00
28/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	14572	14	15	14	0.00
28/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	14199	13	14	13	0.00
28/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	13885	13	14	13	0.00
28/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	12612	12	13	12	0.00
28/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	10316	9	10	9	9,000.00
28/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	4669	4	5	4	9,000.00
28/11/2025	2044 On 05-February-26	10.00	Call	Bond Future	4205	4	4	4	0.00
28/11/2025	2044 On 05-February-26	10.00	Put	Bond Future	389	1	0	1	0.00
28/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	322	0	0	0	0.00
28/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	17	0	0	0	4,500.00
28/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	11	0	0	0	9,000.00
28/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	10	0	0	0	4,500.00
28/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	38	0	0	0	0.00
28/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	8	0	0	0	0.00
28/11/2025	2044 On 07-May-26			Bond Future	9.58	94.5304	95.4123	94.5304	64,878.00
28/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	15551	15	16	15	0.00
28/11/2025	2044 On 07-May-26	10.00	Call	Bond Future	4334	4	4	4	0.00
28/11/2025	2044 On 07-May-26		Call	Bond Future	867.37	0.6675	0.8674	0.6675	0.00
28/11/2025	2044 On 07-May-26		Put	Bond Future	5455.10	6.1371	5.4551	6.1371	0.00
28/11/2025	2044 On 07-May-26	10.00	Put	Bond Future	1055	1	1	1	15,000.00
28/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	91	0	0	0	0.00
28/11/2025	2044 On 06-August-26			Bond Future	9.65	91.8613	92.7565	91.8613	7,681.00
28/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	18533	18	19	18	0.00
28/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	107	0	0	0	0.00
28/11/2025	2044 On 05-November-26			Bond Future	9.72	93.4653	94.3705	93.4653	0.00
28/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	12196	11	12	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
28/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	798	1	1	1	0.00
28/11/2025	2044 On 04-February-27			Bond Future	9.80	90.6877	91.6074	90.6877	0.00
28/11/2025	2044 On 04-February-27	10.18	Call	Bond Future	5450	5	5	5	0.00
28/11/2025	2044 On 04-February-27	10.18	Put	Bond Future	2611	3	3	3	0.00
28/11/2025	2046 On 05-February-26			Bond Future	135.90	134.9029	135.8998	134.9029	12,410.00
28/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	14250	13	14	13	0.00
28/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2046 On 07-May-26			Bond Future	136.10	135.0883	136.0969	135.0883	5,789.00
28/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	11147	10	11	10	0.00
28/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2046 On 06-August-26			Bond Future	138.60	137.5731	138.5965	137.5731	0.00
28/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	16216	15	16	15	0.00
28/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2046 On 05-November-26			Bond Future	138.71	137.6799	138.7131	137.6799	0.00
28/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	13233	12	13	12	0.00
28/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2046 On 04-February-27			Bond Future	141.13	140.0778	141.1274	140.0778	0.00
28/11/2025	2046 On 04-February-27	131.09	Call	Bond Future	10037	9	10	9	0.00
28/11/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2050 On 05-February-26			Bond Future	136.46	135.3062	136.4569	135.3062	11,798.00
28/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	13637	12	14	12	0.00
28/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2050 On 07-May-26			Bond Future	138.96	137.7928	138.9582	137.7928	4,988.00
28/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	14888	14	15	14	0.00
28/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2050 On 06-August-26			Bond Future	139.06	137.8761	139.0591	137.8761	0.00
28/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	15789	15	16	15	0.00
28/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2050 On 05-November-26			Bond Future	141.51	140.3177	141.5133	140.3177	0.00
28/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	17673	16	18	16	0.00
28/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
28/11/2025	2050 On 04-February-27			Bond Future	141.49	140.2756	141.4904	140.2756	0.00
28/11/2025	2050 On 04-February-27	132.39	Call	Bond Future	9100	8	9	8	0.00
28/11/2025	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
28/11/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	AL37 On 05-February-26			Index Future	1255.43	1253.3430	1255.4280	1253.3430	0.00
28/11/2025	AL37 On 07-May-26			Index Future	1278.14	1276.0730	1278.1350	1276.0730	0.00
28/11/2025	AL37 On 06-August-26			Index Future	1301.06	1299.0000	1301.0640	1299.0000	0.00
28/11/2025	AL37 On 05-November-26			Index Future	1324.00	1321.9810	1324.0040	1321.9810	0.00
28/11/2025	AL37 On 04-February-27			Index Future	1346.79	1344.7490	1346.7890	1344.7490	0.00
28/11/2025	AL7T On 05-February-26			Index Future	1601.39	1594.0560	1601.3880	1594.0560	0.00
28/11/2025	AL7T On 07-May-26			Index Future	1630.35	1622.9650	1630.3530	1622.9650	0.00
28/11/2025	AL7T On 06-August-26			Index Future	1659.60	1652.1250	1659.6000	1652.1250	0.00
28/11/2025	AL7T On 05-November-26			Index Future	1688.86	1681.3530	1688.8610	1681.3530	0.00
28/11/2025	AL7T On 04-February-27			Index Future	1717.93	1710.3100	1717.9260	1710.3100	0.00
28/11/2025	ALBI On 05-February-26			Index Future	1351.04	1343.6730	1351.0420	1343.6730	79.00
28/11/2025	ALBI On 07-May-26			Index Future	1375.48	1368.0410	1375.4790	1368.0410	0.00
28/11/2025	ALBI On 06-August-26			Index Future	1400.15	1392.6200	1400.1540	1392.6200	0.00
28/11/2025	ALBI On 05-November-26			Index Future	1424.84	1417.2580	1424.8410	1417.2580	0.00
28/11/2025	ALBI On 04-February-27			Index Future	1449.36	1441.6660	1449.3620	1441.6660	0.00
28/11/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	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
28/11/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/11/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/11/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	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
28/11/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	ES33 On 05-February-26			Bond Future	9.12	93.9559	94.3277	93.9559	0.00
28/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	11132	11	11	11	0.00
28/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
28/11/2025	ES33 On 07-May-26			Bond Future	9.19	91.8888	92.2630	91.8888	0.00
28/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	11382	11	11	11	0.00
28/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
28/11/2025	ES33 On 06-August-26			Bond Future	9.28	93.5787	93.9571	93.5787	0.00
28/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	12088	12	12	12	0.00
28/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
28/11/2025	ES33 On 05-November-26			Bond Future	9.38	91.4430	91.8227	91.4430	0.00
28/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	6494	6	6	6	0.00
28/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
28/11/2025	ES33 On 04-February-27			Bond Future	9.50	93.0329	93.4181	93.0329	0.00
28/11/2025	ES33 On 04-February-27	9.70	Call	Bond Future	922	1	1	1	0.00
28/11/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
28/11/2025	ES42 On 05-February-26			Bond Future	9.71	91.8791	92.6847	91.8791	0.00
28/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14085	13	14	13	0.00
28/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
28/11/2025	ES42 On 07-May-26			Bond Future	9.78	89.3031	90.1191	89.3031	0.00
28/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15478	15	15	15	0.00
28/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
28/11/2025	ES42 On 06-August-26			Bond Future	9.86	90.9450	91.7734	90.9450	0.00
28/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17299	16	17	16	0.00
28/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
28/11/2025	ES42 On 05-November-26			Bond Future	9.94	88.2910	89.1287	88.2910	0.00
28/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11164	10	11	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
28/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
28/11/2025	ES42 On 04-February-27			Bond Future	10.03	89.8241	90.6754	89.8241	0.00
28/11/2025	ES42 On 04-February-27	10.29	Call	Bond Future	1816	1	2	1	0.00
28/11/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
28/11/2025	GOVI On 05-February-26			GOVI	1326.30	1319.0530	1326.3000	1319.0530	607.00
28/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1763000	169	176	169	0.00
28/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
28/11/2025	GOVI On 07-May-26			GOVI	1350.29	1342.9750	1350.2900	1342.9750	42.00
28/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1732900	166	173	166	0.00
28/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
28/11/2025	GOVI On 06-August-26			GOVI	1374.51	1367.1040	1374.5130	1367.1040	0.00
28/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1855130	178	186	178	0.00
28/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
28/11/2025	GOVI On 05-November-26			GOVI	1398.75	1391.2900	1398.7470	1391.2900	0.00
28/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1217470	114	122	114	0.00
28/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
28/11/2025	GOVI On 04-February-27			GOVI	1422.82	1415.2510	1422.8190	1415.2510	0.00
28/11/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	538190	46	54	46	0.00
28/11/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
28/11/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/11/2025	I258 On 05-February-26			Bond Future	122.61	122.4132	122.6141	122.4132	0.00
28/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	10965	11	11	11	0.00
28/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	1	0	0	0	0.00
28/11/2025	I258 On 07-May-26			Bond Future	124.86	124.6630	124.8617	124.6630	0.00
28/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	11183	11	11	11	0.00
28/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	51	0	0	0	0.00
28/11/2025	I258 On 06-August-26			Bond Future	124.30	124.1006	124.2995	124.1006	0.00
28/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	11534	11	12	11	0.00
28/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	184	0	0	0	0.00
28/11/2025	I258 On 05-November-26			Bond Future	126.49	126.2974	126.4924	126.2974	0.00
28/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	11903	12	12	12	0.00
28/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	360	0	0	0	0.00
28/11/2025	I258 On 04-February-27			Bond Future	125.80	125.6015	125.7983	125.6015	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
28/11/2025	I258 On 04-February-27	118.90	Call	Bond Future	8361	8	8	8	0.00
28/11/2025	I258 On 04-February-27	118.90	Put	Bond Future	1463	2	1	2	0.00
28/11/2025	IGOV On 05-February-26			Index Future	424.54	422.5630	424.5430	422.5630	242.00
28/11/2025	IGOV On 07-May-26			Index Future	432.33	430.3290	432.3250	430.3290	8.00
28/11/2025	IGOV On 06-August-26			Index Future	440.18	438.1610	440.1810	438.1610	0.00
28/11/2025	IGOV On 05-November-26			Index Future	448.04	446.0120	448.0420	446.0120	0.00
28/11/2025	IGOV On 04-February-27			Index Future	455.85	453.7900	455.8500	453.7900	0.00
28/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/11/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
28/11/2025	R033 On 05-February-26			Bond Future	8.22	112.8753	113.1108	112.8753	14,930.00
28/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	11928	12	12	12	0.00
28/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	27	0	0	0	0.00
28/11/2025	R033 On 07-May-26			Bond Future	8.26	109.8796	110.1141	109.8796	0.00
28/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	11070	11	11	11	0.00
28/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	244	0	0	0	0.00
28/11/2025	R033 On 06-August-26			Bond Future	8.31	111.8741	112.1098	111.8741	0.00
28/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	10375	10	10	10	0.00
28/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	719	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
28/11/2025	R033 On 05-November-26			Bond Future	8.38	108.7888	109.0220	108.7888	0.00
28/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	6376	6	6	6	0.00
28/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1630	2	2	2	0.00
28/11/2025	R033 On 04-February-27			Bond Future	8.45	110.6555	110.8915	110.6555	0.00
28/11/2025	R033 On 04-February-27	8.65	Call	Bond Future	3916	4	4	4	0.00
28/11/2025	R033 On 04-February-27	8.65	Put	Bond Future	2955	3	3	3	0.00
28/11/2025	R035 On 05-February-26			Bond Future	8.53	105.6255	106.1148	105.6255	83,425.00
28/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	13022	13	13	13	0.00
28/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	11157	11	11	11	2,000.00
28/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	13806	13	14	13	2,000.00
28/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	21174	21	21	21	0.00
28/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	14118	14	14	14	0.00
28/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	14993	15	15	15	0.00
28/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	12387	12	12	12	0.00
28/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	9685	9	10	9	250.00
28/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	4542	4	5	4	0.00
28/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	2426	2	2	2	0.00
28/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	1474	1	1	1	350.00
28/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	3937	3	4	3	0.00
28/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	6729	6	7	6	0.00
28/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	50	0	0	0	350.00
28/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	202	0	0	0	350.00
28/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	802	1	1	1	0.00
28/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	149	0	0	0	16,000.00
28/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	452	1	0	1	0.00
28/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	2	0	0	0	250.00
28/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	12	0	0	0	0.00
28/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
28/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
28/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	1	0	0	0	0.00
28/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	6	0	0	0	0.00
28/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	1	0	0	0	0.00
28/11/2025	R035 On 07-May-26			Bond Future	8.58	103.0392	103.5324	103.0392	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
28/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	12915	12	13	12	0.00
28/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	11894	11	12	11	0.00
28/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	9286	9	9	9	0.00
28/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	6654	6	7	6	200.00
28/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	12152	12	12	12	0.00
28/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	9549	9	10	9	0.00
28/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	6917	6	7	6	350.00
28/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	11791	11	12	11	0.00
28/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	9181	9	9	9	0.00
28/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	6549	6	7	6	250.00
28/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	727	1	1	1	1,000.00
28/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	2374	2	2	2	1,000.00
28/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	4287	4	4	4	0.00
28/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	559	1	1	1	1,000.00
28/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	2538	3	3	3	0.00
28/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	1093	1	1	1	0.00
28/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	131	0	0	0	250.00
28/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	281	0	0	0	0.00
28/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	64	0	0	0	250.00
28/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	118	0	0	0	350.00
28/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	253	0	0	0	0.00
28/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	59	0	0	0	350.00
28/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	127	0	0	0	200.00
28/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	273	0	0	0	0.00
28/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	63	0	0	0	200.00
28/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	43	0	0	0	0.00
28/11/2025	R035 On 06-August-26			Bond Future	8.63	104.9099	105.4092	104.9099	56.00
28/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	13428	13	13	13	0.00
28/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	9296	9	9	9	0.00
28/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	6816	6	7	6	0.00
28/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	8847	8	9	8	0.00
28/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	6374	6	6	6	0.00
28/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	996	1	1	1	1,000.00
28/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	2582	2	3	2	1,000.00
28/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	5216	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
28/11/2025	R035 On 06-August-26	9.71	Call	Bond Future	6767	6	7	6	0.00
28/11/2025	R035 On 06-August-26	9.21	Call	Bond Future	4378	4	4	4	0.00
28/11/2025	R035 On 06-August-26	8.71	Call	Bond Future	2279	2	2	2	350.00
28/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	4423	4	4	4	250.00
28/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	4015	4	4	4	200.00
28/11/2025	R035 On 06-August-26	9.21	Put	Bond Future	985	1	1	1	350.00
28/11/2025	R035 On 06-August-26	8.71	Put	Bond Future	1821	2	2	2	0.00
28/11/2025	R035 On 06-August-26	9.71	Put	Bond Future	550	1	1	1	350.00
28/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	795	1	1	1	1,000.00
28/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	1647	2	2	2	0.00
28/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	3091	3	3	3	0.00
28/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	602	1	1	1	200.00
28/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1084	1	1	1	0.00
28/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	339	0	0	0	200.00
28/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	544	1	1	1	250.00
28/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	973	1	1	1	0.00
28/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	307	0	0	0	250.00
28/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	99	0	0	0	0.00
28/11/2025	R035 On 05-November-26			Bond Future	8.70	102.2436	102.7454	102.2436	0.00
28/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	8066	8	8	8	0.00
28/11/2025	R035 On 05-November-26	9.80	Call	Bond Future	6993	7	7	7	0.00
28/11/2025	R035 On 05-November-26	9.30	Call	Bond Future	4740	4	5	4	0.00
28/11/2025	R035 On 05-November-26	8.80	Call	Bond Future	2733	2	3	2	200.00
28/11/2025	R035 On 05-November-26	9.30	Put	Bond Future	1290	1	1	1	200.00
28/11/2025	R035 On 05-November-26	8.80	Put	Bond Future	2141	2	2	2	0.00
28/11/2025	R035 On 05-November-26	9.80	Put	Bond Future	789	1	1	1	200.00
28/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	629	1	1	1	0.00
28/11/2025	R035 On 04-February-27			Bond Future	8.78	103.9992	104.5085	103.9992	0.00
28/11/2025	R035 On 04-February-27	9.02	Call	Bond Future	3546	3	4	3	0.00
28/11/2025	R035 On 04-February-27	9.02	Put	Bond Future	2183	2	2	2	0.00
28/11/2025	R038 On 05-February-26			Bond Future	9.06	116.5304	117.1450	116.5304	3,763.00
28/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	16861	16	17	16	0.00
28/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	1	0	0	0	0.00
28/11/2025	R038 On 07-May-26			Bond Future	9.12	113.1598	113.7800	113.1598	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
28/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	15986	15	16	15	0.00
28/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	55	0	0	0	0.00
28/11/2025	R038 On 06-August-26			Bond Future	9.19	115.2138	115.8421	115.2138	0.00
28/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	17607	17	18	17	0.00
28/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	121	0	0	0	0.00
28/11/2025	R038 On 05-November-26			Bond Future	9.27	111.7457	112.3782	111.7457	0.00
28/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	10860	10	11	10	0.00
28/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	688	1	1	1	0.00
28/11/2025	R038 On 04-February-27			Bond Future	9.35	113.6628	114.3049	113.6628	0.00
28/11/2025	R038 On 04-February-27	9.60	Call	Bond Future	4678	4	5	4	0.00
28/11/2025	R038 On 04-February-27	9.60	Put	Bond Future	2898	3	3	3	0.00
28/11/2025	R053 On 05-February-26			Bond Future	9.34	125.2933	126.6604	125.2933	27,617.00
28/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	21333	20	21	20	0.00
28/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	7	0	0	0	0.00
28/11/2025	R053 On 07-May-26			Bond Future	9.39	121.7046	123.0905	121.7046	14,035.00
28/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	22418	21	22	21	0.00
28/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	102	0	0	0	0.00
28/11/2025	R053 On 06-August-26			Bond Future	9.45	123.9136	125.3213	123.9136	0.00
28/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	26344	25	26	25	0.00
28/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	134	0	0	0	0.00
28/11/2025	R053 On 05-November-26			Bond Future	9.51	120.2195	121.6444	120.2195	0.00
28/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	17776	17	18	17	0.00
28/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	907	1	1	1	0.00
28/11/2025	R053 On 04-February-27			Bond Future	9.58	122.2819	123.7301	122.2819	0.00
28/11/2025	R053 On 04-February-27	9.99	Call	Bond Future	8001	7	8	7	0.00
28/11/2025	R053 On 04-February-27	9.99	Put	Bond Future	3544	4	4	4	0.00
28/11/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
28/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	69	0	0	0	0.00
28/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	69	0	0	0	0.00
28/11/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
28/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	104	0	0	0	0.00
28/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	104	0	0	0	0.00
28/11/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
28/11/2025	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
28/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	89	0	0	0	0.00
28/11/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
28/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	52	0	0	0	0.00
28/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	52	0	0	0	0.00
28/11/2025	R202 On 05-February-26			Bond Future	290.01	289.0187	290.0075	289.0187	565.00
28/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	12187	11	12	11	0.00
28/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R202 On 07-May-26			Bond Future	295.32	294.3303	295.3234	294.3303	460.00
28/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	17773	17	18	17	0.00
28/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R202 On 06-August-26			Bond Future	295.33	294.3259	295.3291	294.3259	0.00
28/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	16469	15	16	15	0.00
28/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R202 On 05-November-26			Bond Future	300.54	299.5387	300.5420	299.5387	0.00
28/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	20082	19	20	19	0.00
28/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R202 On 04-February-27			Bond Future	300.27	299.2575	300.2745	299.2575	0.00
28/11/2025	R202 On 04-February-27	294.73	Call	Bond Future	5544	5	6	5	0.00
28/11/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R209 On 05-February-26			Bond Future	8.80	84.9883	85.4124	84.9883	36,980.00
28/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	11403	11	11	11	0.00
28/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	3	0	0	0	0.00
28/11/2025	R209 On 07-May-26			Bond Future	8.85	83.3785	83.8063	83.3785	6,358.00
28/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	11689	11	12	11	0.00
28/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	53	0	0	0	0.00
28/11/2025	R209 On 06-August-26			Bond Future	8.91	84.8922	85.3253	84.8922	2,732.00
28/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	12759	12	13	12	0.00
28/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	100	0	0	0	0.00
28/11/2025	R209 On 05-November-26			Bond Future	8.97	83.2258	83.6615	83.2258	0.00
28/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	7725	7	8	7	0.00
28/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	650	1	1	1	0.00
28/11/2025	R209 On 04-February-27			Bond Future	9.05	84.6548	85.0971	84.6548	0.00
28/11/2025	R209 On 04-February-27	9.28	Call	Bond Future	3289	3	3	3	0.00
28/11/2025	R209 On 04-February-27	9.28	Put	Bond Future	2047	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
28/11/2025	R210 On 05-February-26			Bond Future	258.81	258.8213	258.8137	258.8213	289.00
28/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5714	6	6	6	0.00
28/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R210 On 07-May-26			Bond Future	260.08	260.1006	260.0805	260.1006	918.00
28/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4680	5	5	5	0.00
28/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R210 On 06-August-26			Bond Future	264.86	264.8851	264.8573	264.8851	0.00
28/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5017	5	5	5	0.00
28/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R210 On 05-November-26			Bond Future	266.00	266.0451	266.0011	266.0451	0.00
28/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12671	13	13	13	0.00
28/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R210 On 04-February-27			Bond Future	270.63	270.6801	270.6321	270.6801	0.00
28/11/2025	R210 On 04-February-27	266.03	Call	Bond Future	4602	5	5	5	0.00
28/11/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R213 On 05-February-26			Bond Future	7.81	99.6454	99.8145	99.6454	16,588.00
28/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7946	8	8	8	0.00
28/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	2	0	0	0	0.00
28/11/2025	R213 On 07-May-26			Bond Future	7.84	97.9018	98.0692	97.9018	64,746.00
28/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	7264	7	7	7	0.00
28/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	39	0	0	0	0.00
28/11/2025	R213 On 06-August-26			Bond Future	7.87	99.6792	99.8470	99.6792	0.00
28/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	6557	6	7	6	0.00
28/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	126	0	0	0	0.00
28/11/2025	R213 On 05-November-26			Bond Future	7.93	97.8725	98.0373	97.8725	0.00
28/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	3417	3	3	3	0.00
28/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	569	1	1	1	0.00
28/11/2025	R213 On 04-February-27			Bond Future	8.00	99.5540	99.7205	99.5540	0.00
28/11/2025	R213 On 04-February-27	8.14	Call	Bond Future	1772	2	2	2	0.00
28/11/2025	R213 On 04-February-27	8.14	Put	Bond Future	1309	1	1	1	0.00
28/11/2025	R214 On 05-February-26			Bond Future	9.32	79.6410	80.3595	79.6410	10,264.00
28/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	11590	11	12	11	0.00
28/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	5	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
28/11/2025	R214 On 07-May-26			Bond Future	9.37	77.7883	78.5160	77.7883	31,017.00
28/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	12650	12	13	12	0.00
28/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	78	0	0	0	0.00
28/11/2025	R214 On 06-August-26			Bond Future	9.43	79.2005	79.9392	79.2005	0.00
28/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	14433	14	14	14	0.00
28/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	120	0	0	0	0.00
28/11/2025	R214 On 05-November-26			Bond Future	9.50	77.2890	78.0361	77.2890	0.00
28/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	9413	9	9	9	0.00
28/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	728	1	1	1	0.00
28/11/2025	R214 On 04-February-27			Bond Future	9.58	78.6163	79.3753	78.6163	0.00
28/11/2025	R214 On 04-February-27	9.90	Call	Bond Future	4256	4	4	4	0.00
28/11/2025	R214 On 04-February-27	9.90	Put	Bond Future	2272	3	2	3	0.00
28/11/2025	R248 On 05-February-26			Bond Future	9.49	96.1434	97.1606	96.1434	235,921.00
28/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	14863	14	15	14	0.00
28/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	4643	4	5	4	0.00
28/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	8106	7	8	7	0.00
28/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	1518	1	2	1	0.00
28/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	2336	2	2	2	12,500.00
28/11/2025	R248 On 05-February-26	8.90	Call	Bond Future	72	0	0	0	1,940.00
28/11/2025	R248 On 05-February-26	9.40	Call	Bond Future	1070	1	1	1	1,940.00
28/11/2025	R248 On 05-February-26	9.90	Call	Bond Future	3946	3	4	3	0.00
28/11/2025	R248 On 05-February-26	9.90	Put	Bond Future	480	1	0	1	1,940.00
28/11/2025	R248 On 05-February-26	9.40	Put	Bond Future	1838	2	2	2	0.00
28/11/2025	R248 On 05-February-26	8.90	Put	Bond Future	5404	6	5	6	0.00
28/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	947	1	1	1	0.00
28/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	366	1	0	1	0.00
28/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	1414	2	1	2	0.00
28/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	104	0	0	0	0.00
28/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	10	0	0	0	0.00
28/11/2025	R248 On 07-May-26			Bond Future	9.54	93.4487	94.4797	93.4487	46,543.00
28/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	16100	15	16	15	0.00
28/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	101	0	0	0	0.00
28/11/2025	R248 On 06-August-26			Bond Future	9.60	95.1451	96.1922	95.1451	0.00
28/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	19459	18	19	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
28/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	116	0	0	0	0.00
28/11/2025	R248 On 05-November-26			Bond Future	9.67	92.3713	93.4312	92.3713	0.00
28/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	13009	12	13	12	0.00
28/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	802	1	1	1	0.00
28/11/2025	R248 On 04-February-27			Bond Future	9.75	93.9570	95.0341	93.9570	0.00
28/11/2025	R248 On 04-February-27	10.11	Call	Bond Future	5650	5	6	5	0.00
28/11/2025	R248 On 04-February-27	10.11	Put	Bond Future	2756	3	3	3	0.00
28/11/2025	R2R9 On 05-February-26			Bond Future	9.23	107.8624	108.4645	107.8624	0.00
28/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	95474	95	95	95	0.00
28/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R2R9 On 07-May-26			Bond Future	9.29	104.8399	105.4477	104.8399	0.00
28/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	94598	94	95	94	0.00
28/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R2R9 On 06-August-26			Bond Future	9.36	106.7428	107.3588	106.7428	0.00
28/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	94239	94	94	94	0.00
28/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R2R9 On 05-November-26			Bond Future	9.44	103.6308	104.2512	103.6308	0.00
28/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	93281	93	93	93	0.00
28/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R2R9 On 04-February-27			Bond Future	9.53	105.4087	106.0386	105.4087	0.00
28/11/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	4969	5	5	5	0.00
28/11/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2383	3	2	3	0.00
28/11/2025	R4R2 On 05-February-26			Bond Future	9.40	108.7019	109.6699	108.7019	1,125.00
28/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	96395	95	96	95	0.00
28/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R4R2 On 07-May-26			Bond Future	9.46	105.5685	106.5490	105.5685	0.00
28/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	95460	94	95	94	0.00
28/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R4R2 On 06-August-26			Bond Future	9.53	107.4848	108.4800	107.4848	0.00
28/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95063	94	95	94	0.00
28/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
28/11/2025	R4R2 On 05-November-26			Bond Future	9.60	104.2596	105.2659	104.2596	0.00
28/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94043	93	94	93	0.00
28/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00

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28/11/2025	R4R2 On 04-February-27			Bond Future	9.69	106.0482	107.0706	106.0482	0.00
28/11/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5871	5	6	5	0.00
28/11/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2409	3	2	3	0.00
28/11/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/11/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00