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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/10/2025 TO: 15/10/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	2029 On 06-November-25			Bond Future	141.73	141.9237	141.7300	141.9237	4,273.00
15/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	1940	2	2	2	0.00
15/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2029 On 05-February-26			Bond Future	144.34	144.5382	144.3415	144.5382	0.00
15/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4231	4	4	4	0.00
15/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2029 On 07-May-26			Bond Future	145.57	145.7716	145.5715	145.7716	0.00
15/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3751	4	4	4	0.00
15/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2029 On 06-August-26			Bond Future	148.27	148.4761	148.2733	148.4761	0.00
15/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4173	4	4	4	0.00
15/10/2025	2029 On 06-August-26	144.10	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
15/10/2025	2029 On 05-November-26			Bond Future	149.44	149.6493	149.4441	149.6493	0.00
15/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	1884	2	2	2	0.00
15/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2030 On 06-November-25			Bond Future	7.78	102.7547	103.0115	102.7547	120,232.00
15/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6044	6	6	6	0.00
15/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	4981	5	5	5	300.00
15/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	7806	8	8	8	0.00
15/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3291	3	3	3	300.00
15/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
15/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2030 On 05-February-26			Bond Future	7.80	100.6144	100.8761	100.6144	75,157.00
15/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5497	5	5	5	0.00
15/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2030 On 07-May-26			Bond Future	7.84	102.4678	102.7346	102.4678	0.00
15/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	4814	5	5	5	0.00
15/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	7	0	0	0	0.00
15/10/2025	2030 On 06-August-26			Bond Future	7.88	100.3348	100.6071	100.3348	0.00
15/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	3955	4	4	4	0.00
15/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	51	0	0	0	0.00
15/10/2025	2030 On 05-November-26			Bond Future	7.93	102.1068	102.3847	102.1068	0.00
15/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	1856	2	2	2	0.00
15/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	586	1	1	1	0.00
15/10/2025	2031 On 06-November-25			Bond Future	112.52	112.4283	112.5219	112.4283	2,442.00
15/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2832	3	3	3	0.00
15/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2031 On 05-February-26			Bond Future	112.20	112.1086	112.2043	112.1086	0.00
15/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	793	1	1	1	0.00
15/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	348	0	0	0	0.00
15/10/2025	2031 On 07-May-26			Bond Future	114.30	114.2006	114.2983	114.2006	0.00
15/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	944	1	1	1	0.00
15/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	486	1	0	1	0.00
15/10/2025	2031 On 06-August-26			Bond Future	113.99	113.8882	113.9886	113.8882	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
15/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	889	1	1	1	0.00
15/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	710	1	1	1	0.00
15/10/2025	2031 On 05-November-26			Bond Future	116.03	115.9265	116.0297	115.9265	0.00
15/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4551	4	5	4	0.00
15/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	12	0	0	0	0.00
15/10/2025	2032 On 06-November-25			Bond Future	8.38	99.9381	100.2902	99.9381	122,929.00
15/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9294	9	9	9	0.00
15/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	4783	4	5	4	300.00
15/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7029	7	7	7	300.00
15/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11282	11	11	11	0.00
15/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
15/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2032 On 05-February-26			Bond Future	8.44	101.7546	102.1133	101.7546	38,937.00
15/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	7684	7	8	7	0.00
15/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	1	0	0	0	0.00
15/10/2025	2032 On 07-May-26			Bond Future	8.49	99.4691	99.8346	99.4691	0.00
15/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7149	7	7	7	0.00
15/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	18	0	0	0	0.00
15/10/2025	2032 On 06-August-26			Bond Future	8.55	101.2902	101.6631	101.2902	0.00
15/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6618	6	7	6	0.00
15/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	72	0	0	0	0.00
15/10/2025	2032 On 05-November-26			Bond Future	8.63	98.9218	99.3021	98.9218	0.00
15/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3109	3	3	3	0.00
15/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	917	1	1	1	0.00
15/10/2025	2033 On 06-November-25			Bond Future	135.39	135.5713	135.3859	135.5713	20,091.00
15/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2246	2	2	2	0.00
15/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2033 On 05-February-26			Bond Future	137.88	138.0688	137.8805	138.0688	155.00
15/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5001	5	5	5	0.00
15/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2033 On 07-May-26			Bond Future	138.89	139.0795	138.8878	139.0795	0.00
15/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3728	4	4	4	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
15/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2033 On 06-August-26			Bond Future	141.47	141.6598	141.4657	141.6598	0.00
15/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7216	7	7	7	0.00
15/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2033 On 05-November-26			Bond Future	142.41	142.6069	142.4104	142.6069	0.00
15/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5150	5	5	5	0.00
15/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2037 On 06-November-25			Bond Future	9.61	94.3723	94.8093	94.3723	169,219.00
15/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	11803	11	12	11	0.00
15/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	5463	5	5	5	300.00
15/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	8350	8	8	8	300.00
15/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	14555	14	15	14	0.00
15/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
15/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2037 On 05-February-26			Bond Future	9.69	91.8291	92.2743	91.8291	37,098.00
15/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	8869	8	9	8	0.00
15/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	14453	14	14	14	0.00
15/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	7223	7	7	7	1,970.00
15/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	12374	12	12	12	0.00
15/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	9736	9	10	9	0.00
15/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	5852	5	6	5	0.00
15/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	16696	16	17	16	0.00
15/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	9951	10	10	10	1,030.00
15/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
15/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	3	0	0	0	0.00
15/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	4	0	0	0	0.00
15/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	85	0	0	0	0.00
15/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
15/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	31	0	0	0	0.00
15/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	8	0	0	0	0.00
15/10/2025	2037 On 07-May-26			Bond Future	9.78	93.5206	93.9742	93.5206	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
15/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	8960	9	9	9	0.00
15/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	14428	14	14	14	0.00
15/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	7051	7	7	7	142.00
15/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	2	0	0	0	142.00
15/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	181	0	0	0	0.00
15/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	67	0	0	0	0.00
15/10/2025	2037 On 06-August-26			Bond Future	9.87	90.9729	91.4355	90.9729	0.00
15/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	10352	10	10	10	0.00
15/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	8345	8	8	8	0.00
15/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	5556	5	6	5	0.00
15/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	2983	3	3	3	2,541.00
15/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	736	1	1	1	2,541.00
15/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	2100	2	2	2	0.00
15/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	242	0	0	0	2,541.00
15/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	104	0	0	0	0.00
15/10/2025	2037 On 05-November-26			Bond Future	9.97	92.5789	93.0504	92.5789	0.00
15/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5087	5	5	5	0.00
15/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	5923	6	6	6	0.00
15/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	3702	3	4	3	0.00
15/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	1760	2	2	2	4,490.00
15/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	2169	2	2	2	4,490.00
15/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	4838	5	5	5	0.00
15/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	1005	1	1	1	4,490.00
15/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	1335	1	1	1	0.00
15/10/2025	2038 On 06-November-25			Bond Future	146.62	146.5252	146.6194	146.5252	2,931.00
15/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	2739	3	3	3	0.00
15/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2038 On 05-February-26			Bond Future	147.15	147.0539	147.1504	147.0539	163.00
15/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	3950	4	4	4	0.00
15/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2038 On 07-May-26			Bond Future	149.90	149.7980	149.8965	149.7980	0.00
15/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5367	5	5	5	0.00
15/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2038 On 06-August-26			Bond Future	150.47	150.3701	150.4717	150.3701	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
15/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	5752	6	6	6	0.00
15/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2038 On 05-November-26			Bond Future	153.17	153.0625	153.1672	153.0625	0.00
15/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	6857	7	7	7	0.00
15/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2040 On 06-November-25			Bond Future	10.05	94.1517	94.6681	94.1517	48,554.00
15/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	11495	11	11	11	0.00
15/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2040 On 05-February-26			Bond Future	10.13	91.3540	91.8800	91.3540	43,811.00
15/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	8778	8	9	8	0.00
15/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	2521	2	3	2	680.00
15/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	4469	4	4	4	0.00
15/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	6762	6	7	6	0.00
15/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	10705	10	11	10	475.00
15/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	18273	18	18	18	0.00
15/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	849	1	1	1	14,000.00
15/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	3194	4	3	4	0.00
15/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
15/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	4	0	0	0	0.00
15/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	76	0	0	0	680.00
15/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	321	0	0	0	8,180.00
15/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	1025	1	1	1	0.00
15/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	19	0	0	0	0.00
15/10/2025	2040 On 07-May-26			Bond Future	10.22	93.0368	93.5726	93.0368	0.00
15/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	9247	9	9	9	0.00
15/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	12290	12	12	12	0.00
15/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	9526	9	10	9	0.00
15/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	4161	4	4	4	1,460.00
15/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	6234	6	6	6	0.00
15/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	11247	11	11	11	0.00
15/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	13959	13	14	13	0.00
15/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	7	0	0	0	0.00
15/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	36	0	0	0	0.00
15/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	397	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
15/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	88	0	0	0	1,460.00
15/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	984	1	1	1	0.00
15/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	21	0	0	0	1,460.00
15/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	100	0	0	0	0.00
15/10/2025	2040 On 06-August-26			Bond Future	10.32	90.2295	90.7759	90.2295	0.00
15/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	11456	11	11	11	0.00
15/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	114	0	0	0	0.00
15/10/2025	2040 On 05-November-26			Bond Future	10.42	91.8221	92.3789	91.8221	0.00
15/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	5573	5	6	5	0.00
15/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	6481	6	6	6	0.00
15/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4067	4	4	4	0.00
15/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	1965	2	2	2	2,300.00
15/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	2462	3	2	3	2,300.00
15/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	5427	6	5	6	0.00
15/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	1151	1	1	1	2,300.00
15/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	1519	2	2	2	0.00
15/10/2025	2043 On 06-November-25			Bond Future	114.65	114.5777	114.6506	114.5777	0.00
15/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4221	4	4	4	0.00
15/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	1	0	0	0	0.00
15/10/2025	2043 On 05-February-26			Bond Future	113.95	113.8721	113.9468	113.8721	0.00
15/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4434	4	4	4	0.00
15/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	147	0	0	0	0.00
15/10/2025	2043 On 07-May-26			Bond Future	116.07	115.9970	116.0733	115.9970	0.00
15/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4759	5	5	5	0.00
15/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	386	0	0	0	0.00
15/10/2025	2043 On 06-August-26			Bond Future	115.36	115.2851	115.3639	115.2851	0.00
15/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5110	5	5	5	0.00
15/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	626	1	1	1	0.00
15/10/2025	2043 On 05-November-26			Bond Future	117.43	117.3480	117.4292	117.3480	0.00
15/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5435	5	5	5	0.00
15/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	846	1	1	1	0.00
15/10/2025	2044 On 06-November-25			Bond Future	10.25	89.6171	90.1569	89.6171	117,424.00
15/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	10868	10	11	10	0.00
15/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	6935	6	7	6	11,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	10082	10	10	10	0.00
15/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	11583	11	12	11	0.00
15/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	13037	12	13	12	0.00
15/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	12750	12	13	12	0.00
15/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0	0	0	0	5,600.00
15/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	5,800.00
15/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0	0	0	0	5,800.00
15/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0	0	0	0	11,000.00
15/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2044 On 05-February-26			Bond Future	10.33	86.8621	87.4121	86.8621	31,058.00
15/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	8293	8	8	8	0.00
15/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	6409	6	6	6	0.00
15/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	7928	7	8	7	0.00
15/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1034	1	1	1	9,000.00
15/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	4369	4	4	4	9,000.00
15/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	7623	7	8	7	0.00
15/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	54	0	0	0	9,000.00
15/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	2992	3	3	3	0.00
15/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	396	0	0	0	0.00
15/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	43	0	0	0	4,500.00
15/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	118	0	0	0	4,500.00
15/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	34	0	0	0	0.00
15/10/2025	2044 On 07-May-26			Bond Future	10.42	88.4622	89.0224	88.4622	0.00
15/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	9197	9	9	9	0.00
15/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	126	0	0	0	0.00
15/10/2025	2044 On 06-August-26			Bond Future	10.52	85.6964	86.2675	85.6964	0.00
15/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	12053	12	12	12	0.00
15/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	115	0	0	0	0.00
15/10/2025	2044 On 05-November-26			Bond Future	10.61	87.2090	87.7909	87.2090	0.00
15/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	6231	6	6	6	0.00
15/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	1413	2	1	2	0.00
15/10/2025	2046 On 06-November-25			Bond Future	125.48	125.3024	125.4757	125.3024	11,659.00
15/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	66	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
15/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2046 On 05-February-26			Bond Future	127.79	127.6108	127.7876	127.6108	12,207.00
15/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	6138	6	6	6	0.00
15/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2046 On 07-May-26			Bond Future	127.87	127.6919	127.8722	127.6919	0.00
15/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	2922	3	3	3	0.00
15/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2046 On 06-August-26			Bond Future	130.25	130.0604	130.2451	130.0604	0.00
15/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	7865	8	8	8	0.00
15/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2046 On 05-November-26			Bond Future	130.24	130.0538	130.2430	130.0538	0.00
15/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	4763	5	5	5	0.00
15/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2050 On 06-November-25			Bond Future	126.91	126.8287	126.9103	126.8287	7,481.00
15/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	2490	2	2	2	0.00
15/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2050 On 05-February-26			Bond Future	126.83	126.7461	126.8295	126.7461	10,839.00
15/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	4010	4	4	4	0.00
15/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2050 On 07-May-26			Bond Future	129.20	129.1111	129.1965	129.1111	0.00
15/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	5127	5	5	5	0.00
15/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2050 On 06-August-26			Bond Future	129.14	129.0471	129.1351	129.0471	0.00
15/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	5865	6	6	6	0.00
15/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
15/10/2025	2050 On 05-November-26			Bond Future	131.45	131.3575	131.4482	131.3575	0.00
15/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	7608	8	8	8	0.00
15/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
15/10/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	AL37 On 06-November-25			Index Future	1217.19	1213.5640	1217.1940	1213.5640	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
15/10/2025	AL37 On 05-February-26			Index Future	1239.32	1235.6240	1239.3210	1235.6240	0.00
15/10/2025	AL37 On 07-May-26			Index Future	1262.16	1258.3900	1262.1560	1258.3900	0.00
15/10/2025	AL37 On 06-August-26			Index Future	1285.05	1281.2080	1285.0460	1281.2080	0.00
15/10/2025	AL37 On 05-November-26			Index Future	1308.06	1304.1470	1308.0560	1304.1470	0.00
15/10/2025	AL7T On 06-November-25			Index Future	1511.01	1504.0430	1511.0140	1504.0430	0.00
15/10/2025	AL7T On 05-February-26			Index Future	1538.48	1531.3830	1538.4820	1531.3830	0.00
15/10/2025	AL7T On 07-May-26			Index Future	1566.83	1559.5980	1566.8290	1559.5980	0.00
15/10/2025	AL7T On 06-August-26			Index Future	1595.24	1587.8790	1595.2440	1587.8790	0.00
15/10/2025	AL7T On 05-November-26			Index Future	1623.81	1616.3070	1623.8090	1616.3070	0.00
15/10/2025	ALBI On 06-November-25			Index Future	1275.52	1270.2080	1275.5200	1270.2080	76.00
15/10/2025	ALBI On 05-February-26			Index Future	1298.71	1293.2980	1298.7070	1293.2980	0.00
15/10/2025	ALBI On 07-May-26			Index Future	1322.64	1317.1260	1322.6360	1317.1260	0.00
15/10/2025	ALBI On 06-August-26			Index Future	1346.62	1341.0100	1346.6230	1341.0100	0.00
15/10/2025	ALBI On 05-November-26			Index Future	1370.74	1365.0190	1370.7360	1365.0190	0.00
15/10/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/10/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C186 On 21-December-26			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
15/10/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
15/10/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/10/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	ES33 On 06-November-25			Bond Future	9.66	89.0578	89.4527	89.0578	0.00
15/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	10802	10	11	10	0.00
15/10/2025	ES33 On 06-November-25	12.01	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
15/10/2025	ES33 On 05-February-26			Bond Future	9.77	90.6985	91.1009	90.6985	0.00
15/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	7905	8	8	8	0.00
15/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
15/10/2025	ES33 On 07-May-26			Bond Future	9.87	88.5963	89.0064	88.5963	0.00
15/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	8126	8	8	8	0.00
15/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
15/10/2025	ES33 On 06-August-26			Bond Future	9.98	90.2390	90.6574	90.2390	0.00
15/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	8789	8	9	8	0.00
15/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
15/10/2025	ES33 On 05-November-26			Bond Future	10.11	88.0609	88.4875	88.0609	0.00
15/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	3159	3	3	3	0.00
15/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
15/10/2025	ES42 On 06-November-25			Bond Future	10.36	85.3619	85.8703	85.3619	0.00
15/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	12536	12	13	12	0.00
15/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
15/10/2025	ES42 On 05-February-26			Bond Future	10.44	86.9344	87.4526	86.9344	0.00
15/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	8853	8	9	8	0.00
15/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
15/10/2025	ES42 On 07-May-26			Bond Future	10.54	84.2919	84.8199	84.2919	0.00
15/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	10179	10	10	10	0.00
15/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
15/10/2025	ES42 On 06-August-26			Bond Future	10.63	85.8541	86.3925	85.8541	0.00
15/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	11918	11	12	11	0.00
15/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
15/10/2025	ES42 On 05-November-26			Bond Future	10.74	83.1263	83.6751	83.1263	0.00
15/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	5710	5	6	5	0.00
15/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
15/10/2025	GOVI On 06-November-25			GOVI	1253.12	1248.0480	1253.1240	1248.0480	619.00
15/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1411240	136	141	136	0.00
15/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
15/10/2025	GOVI On 05-February-26			GOVI	1275.90	1270.7340	1275.9040	1270.7340	8.00
15/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1259040	121	126	121	0.00
15/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
15/10/2025	GOVI On 07-May-26			GOVI	1299.41	1294.1470	1299.4130	1294.1470	42.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1224130	117	122	117	0.00
15/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
15/10/2025	GOVI On 06-August-26			GOVI	1322.98	1317.6140	1322.9780	1317.6140	0.00
15/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1339780	129	134	129	0.00
15/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
15/10/2025	GOVI On 05-November-26			GOVI	1346.67	1341.2040	1346.6680	1341.2040	0.00
15/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	696680	64	70	64	0.00
15/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
15/10/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/10/2025	I258 On 06-November-25			Bond Future	116.07	115.9984	116.0723	115.9984	0.00
15/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	3714	4	4	4	0.00
15/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	32	0	0	0	0.00
15/10/2025	I258 On 05-February-26			Bond Future	115.39	115.3190	115.3948	115.3190	0.00
15/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	4320	4	4	4	0.00
15/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	575	1	1	1	0.00
15/10/2025	I258 On 07-May-26			Bond Future	117.55	117.4708	117.5481	117.4708	0.00
15/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4925	5	5	5	0.00
15/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	1107	1	1	1	0.00
15/10/2025	I258 On 06-August-26			Bond Future	116.87	116.7864	116.8662	116.7864	0.00
15/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5500	5	6	5	0.00
15/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1584	2	2	2	0.00
15/10/2025	I258 On 05-November-26			Bond Future	118.96	118.8761	118.9583	118.8761	0.00
15/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	6025	6	6	6	0.00
15/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	2017	2	2	2	0.00
15/10/2025	IGOV On 06-November-25			Index Future	401.32	401.4570	401.3190	401.4570	762.00
15/10/2025	IGOV On 05-February-26			Index Future	408.71	408.8540	408.7130	408.8540	0.00
15/10/2025	IGOV On 07-May-26			Index Future	416.34	416.4840	416.3410	416.4840	0.00
15/10/2025	IGOV On 06-August-26			Index Future	423.99	424.1320	423.9870	424.1320	0.00
15/10/2025	IGOV On 05-November-26			Index Future	431.67	431.8190	431.6730	431.8190	0.00
15/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	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
15/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/10/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
15/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
15/10/2025	R033 On 06-November-25			Bond Future	8.55	108.5508	108.9622	108.5508	28,018.00
15/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9507	9	10	9	0.00
15/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R033 On 05-February-26			Bond Future	8.61	110.5238	110.9429	110.5238	287.00
15/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	9751	9	10	9	0.00
15/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	18	0	0	0	0.00
15/10/2025	R033 On 07-May-26			Bond Future	8.67	107.5164	107.9434	107.5164	0.00
15/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	8779	8	9	8	0.00
15/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	124	0	0	0	0.00
15/10/2025	R033 On 06-August-26			Bond Future	8.73	109.4847	109.9203	109.4847	0.00
15/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	7923	8	8	8	0.00
15/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	457	1	0	1	0.00
15/10/2025	R033 On 05-November-26			Bond Future	8.81	106.3785	106.8227	106.3785	0.00
15/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4446	4	4	4	0.00
15/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1900	2	2	2	0.00
15/10/2025	R035 On 06-November-25			Bond Future	9.07	100.0724	100.5516	100.0724	96,202.00
15/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	12041	12	12	12	0.00
15/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	15807	15	16	15	0.00
15/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	13321	13	13	13	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
15/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	10734	10	11	10	250.00
15/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	7212	7	7	7	0.00
15/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	9294	9	9	9	0.00
15/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	8316	8	8	8	0.00
15/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	6373	6	6	6	0.00
15/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	4201	4	4	4	250.00
15/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	10998	11	11	11	0.00
15/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	7986	8	8	8	2,000.00
15/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	10681	10	11	10	2,000.00
15/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	16002	16	16	16	0.00
15/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	5977	5	6	5	300.00
15/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	8752	8	9	8	300.00
15/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	14427	14	14	14	0.00
15/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	5008	5	5	5	2,000.00
15/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	7821	7	8	7	2,000.00
15/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	13220	13	13	13	0.00
15/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
15/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
15/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
15/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0	0	0	0	250.00
15/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	1	0	0	0	0.00
15/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	250.00
15/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0	0	0	0	8,500.00
15/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0	0	0	0	50.00
15/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
15/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
15/10/2025	R035 On 06-November-25	11.20	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
15/10/2025	R035 On 05-February-26			Bond Future	9.14	101.8913	102.3795	101.8913	37,602.00
15/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	9288	9	9	9	0.00
15/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	10383	10	10	10	0.00
15/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	5992	6	6	6	250.00
15/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	11258	11	11	11	0.00
15/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	8656	8	9	8	0.00
15/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	7433	7	7	7	2,000.00
15/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	10072	10	10	10	2,000.00
15/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	17439	17	17	17	0.00
15/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	1776	1	2	1	0.00
15/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	782	1	1	1	0.00
15/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	1118	1	1	1	16,000.00
15/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	2544	3	3	3	0.00
15/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
15/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	2	0	0	0	0.00
15/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	1	0	0	0	0.00
15/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	17	0	0	0	0.00
15/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	6	0	0	0	250.00
15/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	54	0	0	0	0.00
15/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
15/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	3	0	0	0	0.00
15/10/2025	R035 On 07-May-26			Bond Future	9.21	99.2652	99.7626	99.2652	0.00
15/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	9142	9	9	9	0.00
15/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	8133	8	8	8	0.00
15/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	5656	5	6	5	0.00
15/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	3372	3	3	3	250.00
15/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	3451	3	3	3	200.00
15/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	8385	8	8	8	0.00
15/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	5896	5	6	5	0.00
15/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	3650	3	4	3	350.00
15/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	8032	8	8	8	0.00
15/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	5561	5	6	5	0.00
15/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	281	0	0	0	250.00
15/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	875	1	1	1	0.00
15/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	75	0	0	0	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	234	0	0	0	350.00
15/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	756	1	1	1	0.00
15/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	62	0	0	0	350.00
15/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	267	0	0	0	200.00
15/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	839	1	1	1	0.00
15/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	71	0	0	0	200.00
15/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	40	0	0	0	0.00
15/10/2025	R035 On 06-August-26			Bond Future	9.28	101.0828	101.5900	101.0828	0.00
15/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	9606	9	10	9	0.00
15/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	5687	5	6	5	0.00
15/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2135	2	2	2	250.00
15/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	3674	3	4	3	0.00
15/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	1918	2	2	2	200.00
15/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	5300	5	5	5	0.00
15/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3358	3	3	3	0.00
15/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	1405	2	1	2	200.00
15/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2807	3	3	3	0.00
15/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	611	1	1	1	200.00
15/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	1221	1	1	1	250.00
15/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	2504	3	3	3	0.00
15/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	518	1	1	1	250.00
15/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	97	0	0	0	0.00
15/10/2025	R035 On 05-November-26			Bond Future	9.37	98.3684	98.8854	98.3684	0.00
15/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	4710	4	5	4	0.00
15/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	1133	1	1	1	0.00
15/10/2025	R038 On 06-November-25			Bond Future	9.68	109.2343	109.7494	109.2343	6,698.00
15/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	10930	10	11	10	0.00
15/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	9222	9	9	9	1,770.00
15/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	17642	17	18	17	0.00
15/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
15/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R038 On 05-February-26			Bond Future	9.76	111.2197	111.7445	111.2197	0.00
15/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	11462	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
15/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	3	0	0	0	0.00
15/10/2025	R038 On 07-May-26			Bond Future	9.85	107.7838	108.3184	107.7838	0.00
15/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	10529	10	11	10	0.00
15/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	60	0	0	0	0.00
15/10/2025	R038 On 06-August-26			Bond Future	9.94	109.7568	110.3020	109.7568	0.00
15/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	12057	12	12	12	0.00
15/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	112	0	0	0	0.00
15/10/2025	R038 On 05-November-26			Bond Future	10.04	106.2141	106.7698	106.2141	0.00
15/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	5933	6	6	6	0.00
15/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	1369	1	1	1	0.00
15/10/2025	R053 On 06-November-25			Bond Future	10.09	114.7703	115.5247	114.7703	28,343.00
15/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	15310	15	15	15	0.00
15/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R053 On 05-February-26			Bond Future	10.16	116.8564	117.6248	116.8564	20,000.00
15/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	12320	12	12	12	0.00
15/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	29	0	0	0	0.00
15/10/2025	R053 On 07-May-26			Bond Future	10.24	113.1471	113.9300	113.1471	10,000.00
15/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	13291	13	13	13	0.00
15/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	136	0	0	0	0.00
15/10/2025	R053 On 06-August-26			Bond Future	10.32	115.2183	116.0163	115.2183	0.00
15/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	17038	16	17	16	0.00
15/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	133	0	0	0	0.00
15/10/2025	R053 On 05-November-26			Bond Future	10.40	111.3939	112.2070	111.3939	0.00
15/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	9133	9	9	9	0.00
15/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1702	2	2	2	0.00
15/10/2025	R186 On 06-November-25			Bond Future	7.47	107.2230	107.2528	107.2230	70,706.00
15/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	702	1	1	1	0.00
15/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R186 On 05-February-26			Bond Future	8.43	103.8683	103.1324	103.8683	0.00
15/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	88	1	0	1	0.00
15/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	88	0	0	0	0.00
15/10/2025	R186 On 07-May-26			Bond Future	8.69	105.7818	105.1300	105.7818	0.00
15/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	118	1	0	1	0.00
15/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	118	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
15/10/2025	R186 On 06-August-26			Bond Future	8.57	102.4136	102.1093	102.4136	0.00
15/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	97	0	0	0	0.00
15/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	97	0	0	0	0.00
15/10/2025	R186 On 05-November-26			Bond Future	8.12	104.2222	104.2987	104.2222	0.00
15/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	55	0	0	0	0.00
15/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	55	0	0	0	0.00
15/10/2025	R202 On 06-November-25			Bond Future	283.14	283.2485	283.1379	283.2485	1,033.00
15/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	7498	8	7	8	0.00
15/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R202 On 05-February-26			Bond Future	283.00	283.1153	283.0037	283.1153	274.00
15/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5184	5	5	5	0.00
15/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R202 On 07-May-26			Bond Future	288.29	288.3986	288.2854	288.3986	0.00
15/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	10735	11	11	11	0.00
15/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R202 On 06-August-26			Bond Future	288.20	288.3110	288.1981	288.3110	0.00
15/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	9338	9	9	9	0.00
15/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R202 On 05-November-26			Bond Future	293.36	293.4738	293.3610	293.4738	0.00
15/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	12901	13	13	13	0.00
15/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R209 On 06-November-25			Bond Future	9.33	80.0814	80.5220	80.0814	33,499.00
15/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	10093	10	10	10	0.00
15/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R209 On 05-February-26			Bond Future	9.40	81.5369	81.9858	81.5369	2,303.00
15/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	7979	8	8	8	0.00
15/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	5	0	0	0	0.00
15/10/2025	R209 On 07-May-26			Bond Future	9.47	79.8875	80.3447	79.8875	0.00
15/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	8219	8	8	8	0.00
15/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	44	0	0	0	0.00
15/10/2025	R209 On 06-August-26			Bond Future	9.54	81.3502	81.8164	81.3502	0.00
15/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	9230	9	9	9	0.00
15/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	80	0	0	0	0.00
15/10/2025	R209 On 05-November-26			Bond Future	9.63	79.6376	80.1127	79.6376	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
15/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	4589	4	5	4	0.00
15/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	1063	1	1	1	0.00
15/10/2025	R210 On 06-November-25			Bond Future	253.71	253.6174	253.7110	253.6174	1,203.00
15/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1571	1	2	1	0.00
15/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R210 On 05-February-26			Bond Future	258.39	258.2897	258.3859	258.2897	0.00
15/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5286	5	5	5	0.00
15/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R210 On 07-May-26			Bond Future	259.72	259.6226	259.7211	259.6226	0.00
15/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4321	4	4	4	0.00
15/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R210 On 06-August-26			Bond Future	264.54	264.4390	264.5412	264.4390	0.00
15/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4701	5	5	5	0.00
15/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R210 On 05-November-26			Bond Future	265.74	265.6344	265.7407	265.6344	0.00
15/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12411	12	12	12	0.00
15/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R213 On 06-November-25			Bond Future	8.08	96.4886	96.7878	96.4886	84,123.00
15/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	7718	7	8	7	0.00
15/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R213 On 05-February-26			Bond Future	8.13	98.2424	98.5473	98.2424	18.00
15/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	6677	6	7	6	0.00
15/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R213 On 07-May-26			Bond Future	8.17	96.5005	96.8111	96.5005	0.00
15/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	5978	6	6	6	0.00
15/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	11	0	0	0	0.00
15/10/2025	R213 On 06-August-26			Bond Future	8.22	98.2677	98.5847	98.2677	0.00
15/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5226	5	5	5	0.00
15/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	58	0	0	0	0.00
15/10/2025	R213 On 05-November-26			Bond Future	8.29	96.4550	96.7784	96.4550	0.00
15/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2380	2	2	2	0.00
15/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	791	1	1	1	0.00
15/10/2025	R214 On 06-November-25			Bond Future	10.02	73.5383	73.9882	73.5383	37,193.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	9056	9	9	9	0.00
15/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R214 On 05-February-26			Bond Future	10.11	74.8750	75.3332	74.8750	1,305.00
15/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	6594	6	7	6	0.00
15/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	36	0	0	0	0.00
15/10/2025	R214 On 07-May-26			Bond Future	10.18	72.9562	73.4230	72.9562	0.00
15/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	7582	7	8	7	0.00
15/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	103	0	0	0	0.00
15/10/2025	R214 On 06-August-26			Bond Future	10.27	74.2921	74.7680	74.2921	0.00
15/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	9277	9	9	9	0.00
15/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	135	0	0	0	0.00
15/10/2025	R214 On 05-November-26			Bond Future	10.36	72.3087	72.7936	72.3087	0.00
15/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	4791	4	5	4	0.00
15/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	1349	1	1	1	0.00
15/10/2025	R248 On 06-November-25			Bond Future	10.21	88.4014	88.9711	88.4014	92,095.00
15/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	10729	10	11	10	0.00
15/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0	0	0	0	0.00
15/10/2025	R248 On 05-February-26			Bond Future	10.29	90.0081	90.5884	90.0081	193,775.00
15/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	8326	8	8	8	0.00
15/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	965	1	1	1	1,400.00
15/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	2602	2	3	2	0.00
15/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	256	0	0	0	1,400.00
15/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	3260	4	3	4	0.00
15/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	6723	7	7	7	0.00
15/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	1172	1	1	1	1,400.00
15/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	45	0	0	0	0.00
15/10/2025	R248 On 07-May-26			Bond Future	10.37	87.2265	87.8176	87.2265	260.00
15/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	9473	9	9	9	0.00
15/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	136	0	0	0	0.00
15/10/2025	R248 On 06-August-26			Bond Future	10.45	88.8236	89.4262	88.8236	0.00
15/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	12691	12	13	12	0.00
15/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	114	0	0	0	0.00
15/10/2025	R248 On 05-November-26			Bond Future	10.55	85.9556	86.5695	85.9556	0.00
15/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	6725	6	7	6	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
15/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	1380	2	1	2	0.00
15/10/2025	R2R9 On 06-November-25			Bond Future	101.15	101.1600	101.1525	101.1600	0.00
15/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	769	0	1	0	0.00
15/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	777	0	1	0	0.00
15/10/2025	R2R9 On 05-February-26			Bond Future	102.99	102.9900	102.9914	102.9900	0.00
15/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	1743	0	2	0	0.00
15/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	1741	0	2	0	0.00
15/10/2025	R2R9 On 07-May-26			Bond Future	99.91	99.9100	99.9094	99.9100	0.00
15/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	2368	0	2	0	0.00
15/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	2369	0	2	0	0.00
15/10/2025	R2R9 On 06-August-26			Bond Future	101.74	101.7400	101.7390	101.7400	0.00
15/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	2885	0	3	0	0.00
15/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	2886	0	3	0	0.00
15/10/2025	R2R9 On 05-November-26			Bond Future	98.56	98.5600	98.5595	98.5600	0.00
15/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	3327	0	3	0	0.00
15/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	3327	0	3	0	0.00
15/10/2025	R4R2 On 06-November-25			Bond Future	101.06	101.5800	101.0605	101.5800	0.00
15/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	600	0	1	0	0.00
15/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	1120	0	1	0	0.00
15/10/2025	R4R2 On 05-February-26			Bond Future	102.90	103.4300	102.8977	103.4300	0.00
15/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	1628	0	2	0	0.00
15/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	2160	0	2	0	0.00
15/10/2025	R4R2 On 07-May-26			Bond Future	99.69	100.2300	99.6878	100.2300	0.00
15/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	2304	0	2	0	0.00
15/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	2847	0	3	0	0.00
15/10/2025	R4R2 On 06-August-26			Bond Future	101.51	102.0600	101.5133	102.0600	0.00
15/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	2862	0	3	0	0.00
15/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	3409	0	3	0	0.00
15/10/2025	R4R2 On 05-November-26			Bond Future	98.20	98.7600	98.2039	98.7600	0.00
15/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	3344	0	3	0	0.00
15/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	3900	0	4	0	0.00
15/10/2025	X038 On 31-January-38			Bond Future	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
15/10/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/10/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00