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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/10/2025 TO: 16/10/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/10/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	2029 On 06-November-25			Bond Future	141.67	141.7300	141.6658	141.7300	3,907.00
16/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	1876	2	2	2	0.00
16/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2029 On 05-February-26			Bond Future	144.28	144.3415	144.2762	144.3415	1,136.00
16/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4166	4	4	4	0.00
16/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2029 On 07-May-26			Bond Future	145.51	145.5715	145.5051	145.5715	0.00
16/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3685	4	4	4	0.00
16/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2029 On 06-August-26			Bond Future	148.21	148.2733	148.2060	148.2733	0.00
16/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4106	4	4	4	0.00
16/10/2025	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
16/10/2025	2029 On 05-November-26			Bond Future	149.38	149.4441	149.3759	149.4441	0.00
16/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	1816	2	2	2	0.00
16/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2030 On 06-November-25			Bond Future	7.75	103.0115	103.1212	103.0115	117,343.00
16/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6154	6	6	6	0.00
16/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5091	5	5	5	300.00
16/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	7915	8	8	8	0.00
16/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3400	3	3	3	300.00
16/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
16/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2030 On 05-February-26			Bond Future	7.77	100.8761	100.9879	100.8761	72,006.00
16/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5609	5	6	5	0.00
16/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2030 On 07-May-26			Bond Future	7.80	102.7346	102.8484	102.7346	0.00
16/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	4927	5	5	5	0.00
16/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	6	0	0	0	0.00
16/10/2025	2030 On 06-August-26			Bond Future	7.84	100.6071	100.7233	100.6071	338.00
16/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4065	4	4	4	0.00
16/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	46	0	0	0	0.00
16/10/2025	2030 On 05-November-26			Bond Future	7.89	102.3847	102.5032	102.3847	0.00
16/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	1936	2	2	2	0.00
16/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	548	1	1	1	0.00
16/10/2025	2031 On 06-November-25			Bond Future	112.60	112.5219	112.5965	112.5219	2,442.00
16/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2907	3	3	3	0.00
16/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2031 On 05-February-26			Bond Future	112.28	112.2043	112.2805	112.2043	0.00
16/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	839	1	1	1	0.00
16/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	319	0	0	0	0.00
16/10/2025	2031 On 07-May-26			Bond Future	114.38	114.2983	114.3759	114.2983	0.00
16/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	990	1	1	1	0.00
16/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	454	0	0	0	0.00
16/10/2025	2031 On 06-August-26			Bond Future	114.07	113.9886	114.0679	113.9886	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
16/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	931	1	1	1	0.00
16/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	673	1	1	1	0.00
16/10/2025	2031 On 05-November-26			Bond Future	116.11	116.0297	116.1107	116.0297	0.00
16/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4631	5	5	5	0.00
16/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	10	0	0	0	0.00
16/10/2025	2032 On 06-November-25			Bond Future	8.35	100.2902	100.4404	100.2902	119,520.00
16/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9445	9	9	9	0.00
16/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	4934	5	5	5	300.00
16/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7179	7	7	7	300.00
16/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11432	11	11	11	0.00
16/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
16/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2032 On 05-February-26			Bond Future	8.41	102.1133	102.2663	102.1133	39,637.00
16/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	7837	8	8	8	0.00
16/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	1	0	0	0	0.00
16/10/2025	2032 On 07-May-26			Bond Future	8.46	99.8346	99.9905	99.8346	0.00
16/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7302	7	7	7	0.00
16/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	15	0	0	0	0.00
16/10/2025	2032 On 06-August-26			Bond Future	8.52	101.6631	101.8222	101.6631	0.00
16/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6770	7	7	7	0.00
16/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	65	0	0	0	0.00
16/10/2025	2032 On 05-November-26			Bond Future	8.59	99.3021	99.4641	99.3021	0.00
16/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3220	3	3	3	0.00
16/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	867	1	1	1	0.00
16/10/2025	2033 On 06-November-25			Bond Future	135.23	135.3859	135.2340	135.3859	20,091.00
16/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2094	2	2	2	0.00
16/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2033 On 05-February-26			Bond Future	137.73	137.8805	137.7260	137.8805	260.00
16/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	4846	5	5	5	0.00
16/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2033 On 07-May-26			Bond Future	138.73	138.8878	138.7305	138.8878	0.00
16/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3571	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
16/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2033 On 06-August-26			Bond Future	141.31	141.4657	141.3058	141.4657	0.00
16/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7056	7	7	7	0.00
16/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2033 On 05-November-26			Bond Future	142.25	142.4104	142.2480	142.4104	0.00
16/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	4988	5	5	5	0.00
16/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2037 On 06-November-25			Bond Future	9.56	94.8093	95.1396	94.8093	120,289.00
16/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	12133	12	12	12	0.00
16/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	5793	5	6	5	300.00
16/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	8681	8	9	8	300.00
16/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	14886	15	15	15	0.00
16/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
16/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2037 On 05-February-26			Bond Future	9.64	92.2743	92.6106	92.2743	83,089.00
16/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	9203	9	9	9	0.00
16/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	14789	14	15	14	0.00
16/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	7552	7	8	7	1,970.00
16/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	12710	12	13	12	0.00
16/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	10071	10	10	10	0.00
16/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	6171	6	6	6	0.00
16/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	17033	17	17	17	0.00
16/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	10286	10	10	10	1,030.00
16/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
16/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	2	0	0	0	0.00
16/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	3	0	0	0	0.00
16/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	67	0	0	0	0.00
16/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
16/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	24	0	0	0	0.00
16/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	6	0	0	0	0.00
16/10/2025	2037 On 07-May-26			Bond Future	9.72	93.9742	94.3168	93.9742	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
16/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	9291	9	9	9	0.00
16/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	14771	14	15	14	0.00
16/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	7367	7	7	7	142.00
16/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	1	0	0	0	142.00
16/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	154	0	0	0	0.00
16/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	56	0	0	0	0.00
16/10/2025	2037 On 06-August-26			Bond Future	9.82	91.4355	91.7846	91.4355	2,539.00
16/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	10688	10	11	10	0.00
16/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	8665	8	9	8	0.00
16/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	5834	6	6	6	0.00
16/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3181	3	3	3	2,541.00
16/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	665	1	1	1	2,541.00
16/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1949	2	2	2	0.00
16/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	213	0	0	0	2,541.00
16/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	90	0	0	0	0.00
16/10/2025	2037 On 05-November-26			Bond Future	9.91	93.0504	93.4060	93.0504	0.00
16/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5342	5	5	5	0.00
16/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6196	6	6	6	0.00
16/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	3915	4	4	4	0.00
16/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	1887	2	2	2	4,490.00
16/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	2027	2	2	2	4,490.00
16/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	4610	5	5	5	0.00
16/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	923	1	1	1	4,490.00
16/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	1233	1	1	1	0.00
16/10/2025	2038 On 06-November-25			Bond Future	146.65	146.6194	146.6508	146.6194	2,931.00
16/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	2771	3	3	3	0.00
16/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2038 On 05-February-26			Bond Future	147.18	147.1504	147.1824	147.1504	163.00
16/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	3982	4	4	4	0.00
16/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2038 On 07-May-26			Bond Future	149.93	149.8965	149.9293	149.8965	0.00
16/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5399	5	5	5	0.00
16/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2038 On 06-August-26			Bond Future	150.51	150.4717	150.5054	150.4717	0.00

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16/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	5785	6	6	6	0.00
16/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2038 On 05-November-26			Bond Future	153.20	153.1672	153.2018	153.1672	0.00
16/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	6892	7	7	7	0.00
16/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2040 On 06-November-25			Bond Future	9.98	94.6681	95.1030	94.6681	47,877.00
16/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	11929	11	12	11	0.00
16/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2040 On 05-February-26			Bond Future	10.07	91.8800	92.3229	91.8800	47,843.00
16/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	9216	9	9	9	0.00
16/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	2810	3	3	3	680.00
16/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	4848	4	5	4	0.00
16/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	7186	7	7	7	0.00
16/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	11147	11	11	11	475.00
16/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	18716	18	19	18	0.00
16/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	987	1	1	1	14,000.00
16/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	2888	3	3	3	0.00
16/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
16/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	3	0	0	0	0.00
16/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	57	0	0	0	680.00
16/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	258	0	0	0	8,180.00
16/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	871	1	1	1	0.00
16/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	13	0	0	0	0.00
16/10/2025	2040 On 07-May-26			Bond Future	10.16	93.5726	94.0238	93.5726	0.00
16/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	9679	9	10	9	0.00
16/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	12736	12	13	12	0.00
16/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	9960	10	10	10	0.00
16/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	4490	4	4	4	1,460.00
16/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	6625	6	7	6	0.00
16/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	11691	11	12	11	0.00
16/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	14408	14	14	14	0.00
16/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	6	0	0	0	0.00
16/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	29	0	0	0	0.00
16/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	336	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
16/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	71	0	0	0	1,460.00
16/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	862	1	1	1	0.00
16/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	16	0	0	0	1,460.00
16/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	82	0	0	0	0.00
16/10/2025	2040 On 06-August-26			Bond Future	10.25	90.7759	91.2355	90.7759	7,265.00
16/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	11898	11	12	11	0.00
16/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	96	0	0	0	0.00
16/10/2025	2040 On 05-November-26			Bond Future	10.35	92.3789	92.8469	92.3789	0.00
16/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	5907	6	6	6	0.00
16/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	6841	6	7	6	0.00
16/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4347	4	4	4	0.00
16/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2135	2	2	2	2,300.00
16/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	2274	2	2	2	2,300.00
16/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	5128	5	5	5	0.00
16/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	1042	1	1	1	2,300.00
16/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	1386	2	1	2	0.00
16/10/2025	2043 On 06-November-25			Bond Future	114.22	114.6506	114.2196	114.6506	0.00
16/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	3791	4	4	4	0.00
16/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	2	0	0	0	0.00
16/10/2025	2043 On 05-February-26			Bond Future	113.51	113.9468	113.5079	113.9468	0.00
16/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4038	4	4	4	0.00
16/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	190	0	0	0	0.00
16/10/2025	2043 On 07-May-26			Bond Future	115.63	116.0733	115.6262	116.0733	0.00
16/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4385	5	4	5	0.00
16/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	459	0	0	0	0.00
16/10/2025	2043 On 06-August-26			Bond Future	114.91	115.3639	114.9087	115.3639	0.00
16/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	4748	5	5	5	0.00
16/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	719	1	1	1	0.00
16/10/2025	2043 On 05-November-26			Bond Future	116.97	117.4292	116.9661	117.4292	0.00
16/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5078	5	5	5	0.00
16/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	952	1	1	1	0.00
16/10/2025	2044 On 06-November-25			Bond Future	10.18	90.1569	90.6875	90.1569	117,559.00
16/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	11399	11	11	11	0.00
16/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	7465	7	7	7	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
16/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	10613	10	11	10	0.00
16/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	12113	12	12	12	0.00
16/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	13568	13	14	13	0.00
16/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	13280	13	13	13	0.00
16/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0	0	0	0	5,600.00
16/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	5,800.00
16/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0	0	0	0	5,800.00
16/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0	0	0	0	11,000.00
16/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2044 On 05-February-26			Bond Future	10.26	87.4121	87.9525	87.4121	32,808.00
16/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	8823	8	9	8	0.00
16/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	6918	6	7	6	0.00
16/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	8455	8	8	8	0.00
16/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1225	1	1	1	9,000.00
16/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	4823	4	5	4	9,000.00
16/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	8148	8	8	8	0.00
16/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	38	0	0	0	9,000.00
16/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	2643	3	3	3	0.00
16/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	310	0	0	0	0.00
16/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	30	0	0	0	4,500.00
16/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	87	0	0	0	4,500.00
16/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	24	0	0	0	0.00
16/10/2025	2044 On 07-May-26			Bond Future	10.35	89.0224	89.5728	89.0224	0.00
16/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	9721	9	10	9	0.00
16/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	100	0	0	0	0.00
16/10/2025	2044 On 06-August-26			Bond Future	10.44	86.2675	86.8282	86.2675	7,681.00
16/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	12594	12	13	12	0.00
16/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	95	0	0	0	0.00
16/10/2025	2044 On 05-November-26			Bond Future	10.53	87.7909	88.3617	87.7909	0.00
16/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	6655	6	7	6	0.00
16/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	1266	1	1	1	0.00
16/10/2025	2046 On 06-November-25			Bond Future	125.78	125.4757	125.7792	125.4757	11,659.00
16/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	369	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
16/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2046 On 05-February-26			Bond Future	128.10	127.7876	128.0969	127.7876	12,207.00
16/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	6447	6	6	6	0.00
16/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2046 On 07-May-26			Bond Future	128.19	127.8722	128.1874	127.8722	0.00
16/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	3237	3	3	3	0.00
16/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2046 On 06-August-26			Bond Future	130.57	130.2451	130.5664	130.2451	0.00
16/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	8186	8	8	8	0.00
16/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2046 On 05-November-26			Bond Future	130.57	130.2430	130.5702	130.2430	0.00
16/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	5090	5	5	5	0.00
16/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2050 On 06-November-25			Bond Future	127.15	126.9103	127.1465	126.9103	6,892.00
16/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	2726	2	3	2	0.00
16/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2050 On 05-February-26			Bond Future	127.07	126.8295	127.0701	126.8295	11,428.00
16/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	4250	4	4	4	0.00
16/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2050 On 07-May-26			Bond Future	129.44	129.1965	129.4417	129.1965	0.00
16/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	5372	5	5	5	0.00
16/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2050 On 06-August-26			Bond Future	129.39	129.1351	129.3851	129.1351	0.00
16/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	6115	6	6	6	0.00
16/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
16/10/2025	2050 On 05-November-26			Bond Future	131.70	131.4482	131.7028	131.4482	0.00
16/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	7863	8	8	8	0.00
16/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
16/10/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	AL37 On 06-November-25			Index Future	1218.77	1217.1940	1218.7670	1217.1940	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
16/10/2025	AL37 On 05-February-26			Index Future	1240.92	1239.3210	1240.9230	1239.3210	0.00
16/10/2025	AL37 On 07-May-26			Index Future	1263.79	1262.1560	1263.7880	1262.1560	0.00
16/10/2025	AL37 On 06-August-26			Index Future	1286.71	1285.0460	1286.7100	1285.0460	0.00
16/10/2025	AL37 On 05-November-26			Index Future	1309.75	1308.0560	1309.7540	1308.0560	0.00
16/10/2025	AL7T On 06-November-25			Index Future	1515.14	1511.0140	1515.1440	1511.0140	0.00
16/10/2025	AL7T On 05-February-26			Index Future	1542.69	1538.4820	1542.6880	1538.4820	0.00
16/10/2025	AL7T On 07-May-26			Index Future	1571.11	1566.8290	1571.1130	1566.8290	0.00
16/10/2025	AL7T On 06-August-26			Index Future	1599.61	1595.2440	1599.6100	1595.2440	0.00
16/10/2025	AL7T On 05-November-26			Index Future	1628.26	1623.8090	1628.2570	1623.8090	0.00
16/10/2025	ALBI On 06-November-25			Index Future	1279.65	1275.5200	1279.6460	1275.5200	76.00
16/10/2025	ALBI On 05-February-26			Index Future	1302.91	1298.7070	1302.9090	1298.7070	0.00
16/10/2025	ALBI On 07-May-26			Index Future	1326.92	1322.6360	1326.9160	1322.6360	0.00
16/10/2025	ALBI On 06-August-26			Index Future	1350.98	1346.6230	1350.9830	1346.6230	0.00
16/10/2025	ALBI On 05-November-26			Index Future	1375.18	1370.7360	1375.1770	1370.7360	0.00
16/10/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/10/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	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
16/10/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/10/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/10/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	ES33 On 06-November-25			Bond Future	9.64	89.4527	89.5846	89.4527	0.00
16/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	10934	11	11	11	0.00
16/10/2025	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
16/10/2025	ES33 On 05-February-26			Bond Future	9.74	91.1009	91.2353	91.1009	0.00
16/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8040	8	8	8	0.00
16/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
16/10/2025	ES33 On 07-May-26			Bond Future	9.84	89.0064	89.1434	89.0064	0.00
16/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	8263	8	8	8	0.00
16/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
16/10/2025	ES33 On 06-August-26			Bond Future	9.95	90.6574	90.7971	90.6574	0.00
16/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	8928	9	9	9	0.00
16/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
16/10/2025	ES33 On 05-November-26			Bond Future	10.07	88.4875	88.6300	88.4875	0.00
16/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	3302	3	3	3	0.00
16/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
16/10/2025	ES42 On 06-November-25			Bond Future	10.31	85.8703	86.1579	85.8703	0.00
16/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	12824	13	13	13	0.00
16/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
16/10/2025	ES42 On 05-February-26			Bond Future	10.40	87.4526	87.7455	87.4526	0.00
16/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	9146	9	9	9	0.00
16/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
16/10/2025	ES42 On 07-May-26			Bond Future	10.49	84.8199	85.1183	84.8199	0.00
16/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	10477	10	10	10	0.00
16/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
16/10/2025	ES42 On 06-August-26			Bond Future	10.59	86.3925	86.6967	86.3925	0.00
16/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	12222	12	12	12	0.00
16/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
16/10/2025	ES42 On 05-November-26			Bond Future	10.69	83.6751	83.9849	83.6751	0.00
16/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	6020	6	6	6	0.00
16/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
16/10/2025	GOVI On 06-November-25			GOVI	1256.99	1253.1240	1256.9870	1253.1240	548.00
16/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1449870	141	145	141	0.00
16/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
16/10/2025	GOVI On 05-February-26			GOVI	1279.84	1275.9040	1279.8380	1275.9040	79.00
16/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1298380	126	130	126	0.00
16/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
16/10/2025	GOVI On 07-May-26			GOVI	1303.42	1299.4130	1303.4200	1299.4130	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
16/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1264200	122	126	122	0.00
16/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
16/10/2025	GOVI On 06-August-26			GOVI	1327.06	1322.9780	1327.0610	1322.9780	0.00
16/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1380610	134	138	134	0.00
16/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
16/10/2025	GOVI On 05-November-26			GOVI	1350.83	1346.6680	1350.8270	1346.6680	0.00
16/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	738270	70	74	70	0.00
16/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
16/10/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/10/2025	I258 On 06-November-25			Bond Future	116.10	116.0723	116.0970	116.0723	0.00
16/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	3734	4	4	4	0.00
16/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	27	0	0	0	0.00
16/10/2025	I258 On 05-February-26			Bond Future	115.42	115.3948	115.4199	115.3948	0.00
16/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	4334	4	4	4	0.00
16/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	564	1	1	1	0.00
16/10/2025	I258 On 07-May-26			Bond Future	117.57	117.5481	117.5739	117.5481	0.00
16/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4939	5	5	5	0.00
16/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	1095	1	1	1	0.00
16/10/2025	I258 On 06-August-26			Bond Future	116.89	116.8662	116.8925	116.8662	0.00
16/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5514	6	6	6	0.00
16/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1572	2	2	2	0.00
16/10/2025	I258 On 05-November-26			Bond Future	118.99	118.9583	118.9855	118.9583	0.00
16/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	6039	6	6	6	0.00
16/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	2004	2	2	2	0.00
16/10/2025	IGOV On 06-November-25			Index Future	401.59	401.3190	401.5850	401.3190	762.00
16/10/2025	IGOV On 05-February-26			Index Future	408.99	408.7130	408.9850	408.7130	0.00
16/10/2025	IGOV On 07-May-26			Index Future	416.62	416.3410	416.6180	416.3410	0.00
16/10/2025	IGOV On 06-August-26			Index Future	424.27	423.9870	424.2700	423.9870	0.00
16/10/2025	IGOV On 05-November-26			Index Future	431.96	431.6730	431.9620	431.6730	0.00
16/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/10/2025	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
16/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/10/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
16/10/2025	R033 On 06-November-25			Bond Future	8.52	108.9622	109.1377	108.9622	28,018.00
16/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9682	10	10	10	0.00
16/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R033 On 05-February-26			Bond Future	8.58	110.9429	111.1218	110.9429	287.00
16/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	9927	10	10	10	0.00
16/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	15	0	0	0	0.00
16/10/2025	R033 On 07-May-26			Bond Future	8.63	107.9434	108.1256	107.9434	0.00
16/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	8951	9	9	9	0.00
16/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	113	0	0	0	0.00
16/10/2025	R033 On 06-August-26			Bond Future	8.70	109.9203	110.1061	109.9203	0.00
16/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8083	8	8	8	0.00
16/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	431	0	0	0	0.00
16/10/2025	R033 On 05-November-26			Bond Future	8.77	106.8227	107.0121	106.8227	0.00
16/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4565	4	5	4	0.00
16/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1830	2	2	2	0.00
16/10/2025	R035 On 06-November-25			Bond Future	9.03	100.5516	100.8052	100.5516	67,302.00
16/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	12294	12	12	12	0.00
16/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	16060	16	16	16	0.00
16/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	13575	13	14	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
16/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	10988	11	11	11	250.00
16/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	7466	7	7	7	0.00
16/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	9547	9	10	9	0.00
16/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	8569	8	9	8	0.00
16/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	6626	6	7	6	0.00
16/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	4454	4	4	4	250.00
16/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	11251	11	11	11	0.00
16/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	8240	8	8	8	2,000.00
16/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	10935	11	11	11	2,000.00
16/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	16255	16	16	16	0.00
16/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	6231	6	6	6	300.00
16/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	9005	9	9	9	300.00
16/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	14681	14	15	14	0.00
16/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	5262	5	5	5	2,000.00
16/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	8075	8	8	8	2,000.00
16/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	13473	13	13	13	0.00
16/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
16/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
16/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
16/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0	0	0	0	250.00
16/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	1	0	0	0	0.00
16/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	250.00
16/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0	0	0	0	8,500.00
16/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0	0	0	0	50.00
16/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
16/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
16/10/2025	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
16/10/2025	R035 On 05-February-26			Bond Future	9.10	102.3795	102.6377	102.3795	55,552.00
16/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	9546	9	10	9	0.00
16/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	10641	10	11	10	0.00
16/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	6240	6	6	6	250.00
16/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	11516	11	12	11	0.00
16/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	8913	9	9	9	0.00
16/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	7687	7	8	7	2,000.00
16/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	10330	10	10	10	2,000.00
16/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	17697	17	18	17	0.00
16/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	1923	2	2	2	0.00
16/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	863	1	1	1	0.00
16/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	1007	1	1	1	16,000.00
16/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	2367	3	2	3	0.00
16/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
16/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	1	0	0	0	0.00
16/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	1	0	0	0	0.00
16/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	13	0	0	0	0.00
16/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	5	0	0	0	250.00
16/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	44	0	0	0	0.00
16/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
16/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	3	0	0	0	0.00
16/10/2025	R035 On 07-May-26			Bond Future	9.16	99.7626	100.0256	99.7626	0.00
16/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	9399	9	9	9	0.00
16/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	8386	8	8	8	0.00
16/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	5888	6	6	6	0.00
16/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	3558	3	4	3	250.00
16/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	3639	3	4	3	200.00
16/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	8639	8	9	8	0.00
16/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	6131	6	6	6	0.00
16/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	3844	4	4	4	350.00
16/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	8285	8	8	8	0.00
16/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	5792	6	6	6	0.00
16/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	249	0	0	0	250.00
16/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	797	1	1	1	0.00
16/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	65	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
16/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	207	0	0	0	350.00
16/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	687	1	1	1	0.00
16/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	53	0	0	0	350.00
16/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	236	0	0	0	200.00
16/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	765	1	1	1	0.00
16/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	61	0	0	0	200.00
16/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	34	0	0	0	0.00
16/10/2025	R035 On 06-August-26			Bond Future	9.24	101.5900	101.8581	101.5900	56.00
16/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	9863	10	10	10	0.00
16/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	5910	6	6	6	0.00
16/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2264	2	2	2	250.00
16/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	3855	4	4	4	0.00
16/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2037	2	2	2	200.00
16/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	5516	5	6	5	0.00
16/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3530	3	4	3	0.00
16/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	1309	1	1	1	200.00
16/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2658	3	3	3	0.00
16/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	559	1	1	1	200.00
16/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	1134	1	1	1	250.00
16/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	2365	3	2	3	0.00
16/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	472	1	0	1	250.00
16/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	86	0	0	0	0.00
16/10/2025	R035 On 05-November-26			Bond Future	9.32	98.8854	99.1585	98.8854	0.00
16/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	4907	5	5	5	0.00
16/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	1057	1	1	1	0.00
16/10/2025	R038 On 06-November-25			Bond Future	9.63	109.7494	110.1000	109.7494	6,698.00
16/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	11281	11	11	11	0.00
16/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	9573	9	10	9	1,770.00
16/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	17993	18	18	18	0.00
16/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
16/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R038 On 05-February-26			Bond Future	9.72	111.7445	112.1015	111.7445	0.00
16/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	11819	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
16/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	2	0	0	0	0.00
16/10/2025	R038 On 07-May-26			Bond Future	9.80	108.3184	108.6822	108.3184	0.00
16/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	10883	11	11	11	0.00
16/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	50	0	0	0	0.00
16/10/2025	R038 On 06-August-26			Bond Future	9.89	110.3020	110.6727	110.3020	0.00
16/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	12413	12	12	12	0.00
16/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	97	0	0	0	0.00
16/10/2025	R038 On 05-November-26			Bond Future	9.99	106.7698	107.1473	106.7698	0.00
16/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6208	6	6	6	0.00
16/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	1267	1	1	1	0.00
16/10/2025	R053 On 06-November-25			Bond Future	9.99	115.5247	116.5347	115.5247	28,843.00
16/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	16320	15	16	15	0.00
16/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R053 On 05-February-26			Bond Future	10.06	117.6248	118.6532	117.6248	26,900.00
16/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	13337	12	13	12	0.00
16/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	17	0	0	0	0.00
16/10/2025	R053 On 07-May-26			Bond Future	10.14	113.9300	114.9774	113.9300	10,000.00
16/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	14300	13	14	13	0.00
16/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	98	0	0	0	0.00
16/10/2025	R053 On 06-August-26			Bond Future	10.21	116.0163	117.0832	116.0163	0.00
16/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	18073	17	18	17	0.00
16/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	101	0	0	0	0.00
16/10/2025	R053 On 05-November-26			Bond Future	10.29	112.2070	113.2931	112.2070	0.00
16/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	9972	9	10	9	0.00
16/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1455	2	1	2	0.00
16/10/2025	R186 On 06-November-25			Bond Future	7.47	107.2528	107.2532	107.2528	70,706.00
16/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	702	1	1	1	0.00
16/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
16/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	87	0	0	0	0.00
16/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	87	0	0	0	0.00
16/10/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
16/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	118	0	0	0	0.00
16/10/2025	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
16/10/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
16/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	97	0	0	0	0.00
16/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	97	0	0	0	0.00
16/10/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
16/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	55	0	0	0	0.00
16/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	55	0	0	0	0.00
16/10/2025	R202 On 06-November-25			Bond Future	283.59	283.1379	283.5854	283.1379	1,033.00
16/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	7945	7	8	7	0.00
16/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R202 On 05-February-26			Bond Future	283.46	283.0037	283.4598	283.0037	340.00
16/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5640	5	6	5	0.00
16/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R202 On 07-May-26			Bond Future	288.75	288.2854	288.7501	288.2854	0.00
16/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	11200	11	11	11	0.00
16/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R202 On 06-August-26			Bond Future	288.67	288.1981	288.6722	288.1981	0.00
16/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	9812	9	10	9	0.00
16/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R202 On 05-November-26			Bond Future	293.84	293.3610	293.8444	293.3610	0.00
16/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	13384	13	13	13	0.00
16/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R209 On 06-November-25			Bond Future	9.30	80.5220	80.6694	80.5220	26,567.00
16/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	10240	10	10	10	0.00
16/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R209 On 05-February-26			Bond Future	9.37	81.9858	82.1359	81.9858	10,823.00
16/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	8129	8	8	8	0.00
16/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	5	0	0	0	0.00
16/10/2025	R209 On 07-May-26			Bond Future	9.44	80.3447	80.4976	80.3447	0.00
16/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	8367	8	8	8	0.00
16/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	40	0	0	0	0.00
16/10/2025	R209 On 06-August-26			Bond Future	9.52	81.8164	81.9723	81.8164	2,732.00
16/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	9380	9	9	9	0.00
16/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	74	0	0	0	0.00
16/10/2025	R209 On 05-November-26			Bond Future	9.60	80.1127	80.2716	80.1127	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
16/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	4703	5	5	5	0.00
16/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	1019	1	1	1	0.00
16/10/2025	R210 On 06-November-25			Bond Future	253.76	253.7110	253.7619	253.7110	1,203.00
16/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1622	2	2	2	0.00
16/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R210 On 05-February-26			Bond Future	258.44	258.3859	258.4380	258.3859	0.00
16/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5338	5	5	5	0.00
16/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R210 On 07-May-26			Bond Future	259.77	259.7211	259.7743	259.7211	0.00
16/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4374	4	4	4	0.00
16/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R210 On 06-August-26			Bond Future	264.60	264.5412	264.5960	264.5412	0.00
16/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4756	5	5	5	0.00
16/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R210 On 05-November-26			Bond Future	265.80	265.7407	265.7970	265.7407	0.00
16/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12467	12	12	12	0.00
16/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R213 On 06-November-25			Bond Future	8.05	96.7878	96.9154	96.7878	82,437.00
16/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	7846	8	8	8	0.00
16/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R213 On 05-February-26			Bond Future	8.10	98.5473	98.6773	98.5473	1,704.00
16/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	6807	7	7	7	0.00
16/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R213 On 07-May-26			Bond Future	8.13	96.8111	96.9436	96.8111	0.00
16/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6108	6	6	6	0.00
16/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	10	0	0	0	0.00
16/10/2025	R213 On 06-August-26			Bond Future	8.18	98.5847	98.7199	98.5847	0.00
16/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5355	5	5	5	0.00
16/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	51	0	0	0	0.00
16/10/2025	R213 On 05-November-26			Bond Future	8.25	96.7784	96.9162	96.7784	0.00
16/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2472	2	2	2	0.00
16/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	746	1	1	1	0.00
16/10/2025	R214 On 06-November-25			Bond Future	9.97	73.9882	74.3053	73.9882	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
16/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	9373	9	9	9	0.00
16/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R214 On 05-February-26			Bond Future	10.05	75.3332	75.6562	75.3332	1,805.00
16/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	6908	7	7	7	0.00
16/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	27	0	0	0	0.00
16/10/2025	R214 On 07-May-26			Bond Future	10.13	73.4230	73.7519	73.4230	0.00
16/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	7895	8	8	8	0.00
16/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	87	0	0	0	0.00
16/10/2025	R214 On 06-August-26			Bond Future	10.21	74.7680	75.1032	74.7680	0.00
16/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	9595	9	10	9	0.00
16/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	118	0	0	0	0.00
16/10/2025	R214 On 05-November-26			Bond Future	10.30	72.7936	73.1348	72.7936	0.00
16/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5033	5	5	5	0.00
16/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	1249	1	1	1	0.00
16/10/2025	R248 On 06-November-25			Bond Future	10.13	88.9711	89.6116	88.9711	92,095.00
16/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	11369	11	11	11	0.00
16/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0	0	0	0	0.00
16/10/2025	R248 On 05-February-26			Bond Future	10.21	90.5884	91.2407	90.5884	204,980.00
16/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	8963	8	9	8	0.00
16/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1185	1	1	1	1,400.00
16/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3026	3	3	3	0.00
16/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	331	0	0	0	1,400.00
16/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	2828	3	3	3	0.00
16/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	6146	7	6	7	0.00
16/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	943	1	1	1	1,400.00
16/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	30	0	0	0	0.00
16/10/2025	R248 On 07-May-26			Bond Future	10.28	87.8176	88.4821	87.8176	260.00
16/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	10106	9	10	9	0.00
16/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	104	0	0	0	0.00
16/10/2025	R248 On 06-August-26			Bond Future	10.36	89.4262	90.1029	89.4262	0.00
16/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	13345	13	13	13	0.00
16/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	91	0	0	0	0.00
16/10/2025	R248 On 05-November-26			Bond Future	10.45	86.5695	87.2585	86.5695	0.00
16/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	7247	7	7	7	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
16/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	1213	1	1	1	0.00
16/10/2025	R2R9 On 06-November-25			Bond Future	101.57	101.1525	101.5679	101.1525	0.00
16/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	978	1	1	1	0.00
16/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	570	1	1	1	0.00
16/10/2025	R2R9 On 05-February-26			Bond Future	103.41	102.9914	103.4144	102.9914	0.00
16/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	1958	2	2	2	0.00
16/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	1534	2	2	2	0.00
16/10/2025	R2R9 On 07-May-26			Bond Future	100.34	99.9094	100.3402	99.9094	0.00
16/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	2589	2	3	2	0.00
16/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	2159	2	2	2	0.00
16/10/2025	R2R9 On 06-August-26			Bond Future	102.18	101.7390	102.1780	101.7390	0.00
16/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3111	3	3	3	0.00
16/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	2673	3	3	3	0.00
16/10/2025	R2R9 On 05-November-26			Bond Future	99.01	98.5595	99.0066	98.5595	0.00
16/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	3558	3	4	3	0.00
16/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	3112	3	3	3	0.00
16/10/2025	R4R2 On 06-November-25			Bond Future	101.47	101.0605	101.4679	101.0605	0.00
16/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	762	1	1	1	0.00
16/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	874	1	1	1	0.00
16/10/2025	R4R2 On 05-February-26			Bond Future	103.31	102.8977	103.3125	102.8977	0.00
16/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	1819	2	2	2	0.00
16/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1937	2	2	2	0.00
16/10/2025	R4R2 On 07-May-26			Bond Future	100.11	99.6878	100.1105	99.6878	0.00
16/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	2506	2	3	2	0.00
16/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	2626	3	3	3	0.00
16/10/2025	R4R2 On 06-August-26			Bond Future	101.94	101.5133	101.9440	101.5133	0.00
16/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3071	3	3	3	0.00
16/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	3187	3	3	3	0.00
16/10/2025	R4R2 On 05-November-26			Bond Future	98.64	98.2039	98.6423	98.2039	0.00
16/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	3560	3	4	3	0.00
16/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	3677	4	4	4	0.00
16/10/2025	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
16/10/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/10/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00