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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/10/2025 TO: 17/10/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	2029 On 06-November-25			Bond Future	141.65	141.6658	141.6465	141.6658	3,907.00
17/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	1856	2	2	2	0.00
17/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2029 On 05-February-26			Bond Future	144.25	144.2762	144.2493	144.2762	1,136.00
17/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4139	4	4	4	0.00
17/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2029 On 07-May-26			Bond Future	145.48	145.5051	145.4824	145.5051	0.00
17/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3662	4	4	4	0.00
17/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2029 On 06-August-26			Bond Future	148.17	148.2060	148.1688	148.2060	0.00
17/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4069	4	4	4	0.00
17/10/2025	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
17/10/2025	2029 On 05-November-26			Bond Future	149.32	149.3759	149.3216	149.3759	0.00
17/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	1762	2	2	2	0.00
17/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2030 On 06-November-25			Bond Future	7.75	103.1212	103.1210	103.1212	117,325.00
17/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6154	6	6	6	0.00
17/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5091	5	5	5	300.00
17/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	7915	8	8	8	0.00
17/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3400	3	3	3	300.00
17/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
17/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2030 On 05-February-26			Bond Future	7.77	100.9879	100.9825	100.9879	72,006.00
17/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5604	6	6	6	0.00
17/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2030 On 07-May-26			Bond Future	7.80	102.8484	102.8463	102.8484	0.00
17/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	4925	5	5	5	0.00
17/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	6	0	0	0	0.00
17/10/2025	2030 On 06-August-26			Bond Future	7.85	100.7233	100.7111	100.7233	338.00
17/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4053	4	4	4	0.00
17/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	46	0	0	0	0.00
17/10/2025	2030 On 05-November-26			Bond Future	7.90	102.5032	102.4790	102.5032	0.00
17/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	1918	2	2	2	0.00
17/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	554	1	1	1	0.00
17/10/2025	2031 On 06-November-25			Bond Future	112.46	112.5965	112.4613	112.5965	1,762.00
17/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2771	3	3	3	0.00
17/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2031 On 05-February-26			Bond Future	112.14	112.2805	112.1371	112.2805	0.00
17/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	746	1	1	1	0.00
17/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	369	0	0	0	0.00
17/10/2025	2031 On 07-May-26			Bond Future	114.23	114.3759	114.2335	114.3759	0.00
17/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	902	1	1	1	0.00
17/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	508	0	1	0	0.00
17/10/2025	2031 On 06-August-26			Bond Future	113.91	114.0679	113.9123	114.0679	680.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	846	1	1	1	0.00
17/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	743	1	1	1	0.00
17/10/2025	2031 On 05-November-26			Bond Future	115.94	116.1107	115.9393	116.1107	0.00
17/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4462	5	4	5	0.00
17/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	13	0	0	0	0.00
17/10/2025	2032 On 06-November-25			Bond Future	8.34	100.4404	100.4912	100.4404	118,843.00
17/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9495	9	9	9	0.00
17/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	4984	5	5	5	300.00
17/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7230	7	7	7	300.00
17/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11483	11	11	11	0.00
17/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
17/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2032 On 05-February-26			Bond Future	8.40	102.2663	102.3129	102.2663	39,668.00
17/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	7883	8	8	8	0.00
17/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	1	0	0	0	0.00
17/10/2025	2032 On 07-May-26			Bond Future	8.45	99.9905	100.0412	99.9905	0.00
17/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7352	7	7	7	0.00
17/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	14	0	0	0	0.00
17/10/2025	2032 On 06-August-26			Bond Future	8.51	101.8222	101.8640	101.8222	0.00
17/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6809	7	7	7	0.00
17/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	63	0	0	0	0.00
17/10/2025	2032 On 05-November-26			Bond Future	8.58	99.4641	99.4950	99.4641	0.00
17/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3240	3	3	3	0.00
17/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	856	1	1	1	0.00
17/10/2025	2033 On 06-November-25			Bond Future	135.17	135.2340	135.1711	135.2340	20,091.00
17/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2031	2	2	2	0.00
17/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2033 On 05-February-26			Bond Future	137.65	137.7260	137.6550	137.7260	260.00
17/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	4775	5	5	5	0.00
17/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2033 On 07-May-26			Bond Future	138.66	138.7305	138.6627	138.7305	0.00
17/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3503	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
17/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2033 On 06-August-26			Bond Future	141.22	141.3058	141.2232	141.3058	0.00
17/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	6973	7	7	7	0.00
17/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2033 On 05-November-26			Bond Future	142.15	142.2480	142.1483	142.2480	0.00
17/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	4888	5	5	5	0.00
17/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2037 On 06-November-25			Bond Future	9.56	95.1396	95.1439	95.1396	120,055.00
17/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	12137	12	12	12	0.00
17/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	5797	6	6	6	300.00
17/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	8685	9	9	9	300.00
17/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	14890	15	15	15	0.00
17/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
17/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2037 On 05-February-26			Bond Future	9.64	92.6106	92.6102	92.6106	82,835.00
17/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	9202	9	9	9	0.00
17/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	14789	15	15	15	0.00
17/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	7551	8	8	8	1,970.00
17/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	12710	13	13	13	0.00
17/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	10070	10	10	10	0.00
17/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	6169	6	6	6	0.00
17/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	17032	17	17	17	0.00
17/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	10286	10	10	10	1,030.00
17/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
17/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	2	0	0	0	0.00
17/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	3	0	0	0	0.00
17/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	66	0	0	0	0.00
17/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
17/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	23	0	0	0	0.00
17/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	6	0	0	0	0.00
17/10/2025	2037 On 07-May-26			Bond Future	9.72	94.3168	94.3195	94.3168	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
17/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	9293	9	9	9	0.00
17/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	14773	15	15	15	0.00
17/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	7368	7	7	7	142.00
17/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	1	0	0	0	142.00
17/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	153	0	0	0	0.00
17/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	55	0	0	0	0.00
17/10/2025	2037 On 06-August-26			Bond Future	9.82	91.7846	91.7781	91.7846	2,539.00
17/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	10681	11	11	11	0.00
17/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	8658	9	9	9	0.00
17/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	5826	6	6	6	0.00
17/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3173	3	3	3	2,541.00
17/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	663	1	1	1	2,541.00
17/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1948	2	2	2	0.00
17/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	212	0	0	0	2,541.00
17/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	89	0	0	0	0.00
17/10/2025	2037 On 05-November-26			Bond Future	9.91	93.4060	93.3886	93.4060	0.00
17/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5326	5	5	5	0.00
17/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6180	6	6	6	0.00
17/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	3901	4	4	4	0.00
17/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	1877	2	2	2	4,490.00
17/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	2030	2	2	2	4,490.00
17/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	4617	5	5	5	0.00
17/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	924	1	1	1	4,490.00
17/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	1235	1	1	1	0.00
17/10/2025	2038 On 06-November-25			Bond Future	146.08	146.6508	146.0837	146.6508	2,931.00
17/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	2204	3	2	3	0.00
17/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2038 On 05-February-26			Bond Future	146.60	147.1824	146.5976	147.1824	163.00
17/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	3398	4	3	4	0.00
17/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2038 On 07-May-26			Bond Future	149.34	149.9293	149.3384	149.9293	0.00
17/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	4808	5	5	5	0.00
17/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2038 On 06-August-26			Bond Future	149.89	150.5054	149.8894	150.5054	0.00

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17/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	5169	6	5	6	0.00
17/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2038 On 05-November-26			Bond Future	152.56	153.2018	152.5575	153.2018	0.00
17/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	6248	7	6	7	0.00
17/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2040 On 06-November-25			Bond Future	9.99	95.1030	95.0726	95.1030	47,877.00
17/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	11899	12	12	12	0.00
17/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2040 On 05-February-26			Bond Future	10.07	92.3229	92.2871	92.3229	47,843.00
17/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	9180	9	9	9	0.00
17/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	2779	3	3	3	680.00
17/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	4813	5	5	5	0.00
17/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	7150	7	7	7	0.00
17/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	11111	11	11	11	475.00
17/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	18680	19	19	19	0.00
17/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	967	1	1	1	14,000.00
17/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	2904	3	3	3	0.00
17/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
17/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	3	0	0	0	0.00
17/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	57	0	0	0	680.00
17/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	258	0	0	0	8,180.00
17/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	875	1	1	1	0.00
17/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	13	0	0	0	0.00
17/10/2025	2040 On 07-May-26			Bond Future	10.16	94.0238	93.9904	94.0238	0.00
17/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	9646	10	10	10	0.00
17/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	12703	13	13	13	0.00
17/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	9927	10	10	10	0.00
17/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	4460	4	4	4	1,460.00
17/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	6593	7	7	7	0.00
17/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	11657	12	12	12	0.00
17/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	14375	14	14	14	0.00
17/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	6	0	0	0	0.00
17/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	29	0	0	0	0.00
17/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	338	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
17/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	71	0	0	0	1,460.00
17/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	865	1	1	1	0.00
17/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	16	0	0	0	1,460.00
17/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	82	0	0	0	0.00
17/10/2025	2040 On 06-August-26			Bond Future	10.26	91.2355	91.1923	91.2355	7,265.00
17/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	11855	12	12	12	0.00
17/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	96	0	0	0	0.00
17/10/2025	2040 On 05-November-26			Bond Future	10.36	92.8469	92.7923	92.8469	0.00
17/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	5864	6	6	6	0.00
17/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	6795	7	7	7	0.00
17/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4310	4	4	4	0.00
17/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2110	2	2	2	2,300.00
17/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	2291	2	2	2	2,300.00
17/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	5158	5	5	5	0.00
17/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	1051	1	1	1	2,300.00
17/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	1397	1	1	1	0.00
17/10/2025	2043 On 06-November-25			Bond Future	114.76	114.2196	114.7632	114.2196	0.00
17/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4333	4	4	4	0.00
17/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2043 On 05-February-26			Bond Future	114.06	113.5079	114.0558	113.5079	0.00
17/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4528	4	5	4	0.00
17/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	132	0	0	0	0.00
17/10/2025	2043 On 07-May-26			Bond Future	116.19	115.6262	116.1881	115.6262	0.00
17/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4851	4	5	4	0.00
17/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	363	0	0	0	0.00
17/10/2025	2043 On 06-August-26			Bond Future	115.47	114.9087	115.4704	114.9087	0.00
17/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5191	5	5	5	0.00
17/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	600	1	1	1	0.00
17/10/2025	2043 On 05-November-26			Bond Future	117.52	116.9661	117.5245	116.9661	0.00
17/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5504	5	6	5	0.00
17/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	820	1	1	1	0.00
17/10/2025	2044 On 06-November-25			Bond Future	10.16	90.6875	90.8060	90.6875	117,559.00
17/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	11517	11	12	11	0.00
17/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	7584	7	8	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
17/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	10731	11	11	11	0.00
17/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	12232	12	12	12	0.00
17/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	13686	14	14	14	0.00
17/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	13399	13	13	13	0.00
17/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0	0	0	0	5,600.00
17/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	5,800.00
17/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0	0	0	0	5,800.00
17/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0	0	0	0	11,000.00
17/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2044 On 05-February-26			Bond Future	10.24	87.9525	88.0685	87.9525	32,808.00
17/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	8937	9	9	9	0.00
17/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	7026	7	7	7	0.00
17/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	8568	8	9	8	0.00
17/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1263	1	1	1	9,000.00
17/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	4919	5	5	5	9,000.00
17/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	8260	8	8	8	0.00
17/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	34	0	0	0	9,000.00
17/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	2565	3	3	3	0.00
17/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	290	0	0	0	0.00
17/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	27	0	0	0	4,500.00
17/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	79	0	0	0	4,500.00
17/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	21	0	0	0	0.00
17/10/2025	2044 On 07-May-26			Bond Future	10.33	89.5728	89.6939	89.5728	0.00
17/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	9836	10	10	10	0.00
17/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	94	0	0	0	0.00
17/10/2025	2044 On 06-August-26			Bond Future	10.42	86.8282	86.9428	86.8282	7,681.00
17/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	12704	13	13	13	0.00
17/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	91	0	0	0	0.00
17/10/2025	2044 On 05-November-26			Bond Future	10.52	88.3617	88.4681	88.3617	0.00
17/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	6732	7	7	7	0.00
17/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	1237	1	1	1	0.00
17/10/2025	2046 On 06-November-25			Bond Future	125.80	125.7792	125.8048	125.7792	11,659.00
17/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	395	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
17/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2046 On 05-February-26			Bond Future	128.12	128.0969	128.1167	128.0969	12,207.00
17/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	6467	6	6	6	0.00
17/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2046 On 07-May-26			Bond Future	128.21	128.1874	128.2119	128.1874	0.00
17/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	3262	3	3	3	0.00
17/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2046 On 06-August-26			Bond Future	130.58	130.5664	130.5788	130.5664	0.00
17/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	8199	8	8	8	0.00
17/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2046 On 05-November-26			Bond Future	130.57	130.5702	130.5686	130.5702	0.00
17/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	5089	5	5	5	0.00
17/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2050 On 06-November-25			Bond Future	126.96	127.1465	126.9633	127.1465	6,892.00
17/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	2543	3	3	3	0.00
17/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2050 On 05-February-26			Bond Future	126.88	127.0701	126.8774	127.0701	11,428.00
17/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	4057	4	4	4	0.00
17/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2050 On 07-May-26			Bond Future	129.25	129.4417	129.2494	129.4417	0.00
17/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	5179	5	5	5	0.00
17/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2050 On 06-August-26			Bond Future	129.18	129.3851	129.1771	129.3851	0.00
17/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	5907	6	6	6	0.00
17/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
17/10/2025	2050 On 05-November-26			Bond Future	131.48	131.7028	131.4766	131.7028	0.00
17/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	7637	8	8	8	0.00
17/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
17/10/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	AL37 On 06-November-25			Index Future	1219.06	1218.7670	1219.0640	1218.7670	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
17/10/2025	AL37 On 05-February-26			Index Future	1241.16	1240.9230	1241.1640	1240.9230	0.00
17/10/2025	AL37 On 07-May-26			Index Future	1264.07	1263.7880	1264.0720	1263.7880	0.00
17/10/2025	AL37 On 06-August-26			Index Future	1286.88	1286.7100	1286.8780	1286.7100	0.00
17/10/2025	AL37 On 05-November-26			Index Future	1309.78	1309.7540	1309.7770	1309.7540	0.00
17/10/2025	AL7T On 06-November-25			Index Future	1514.90	1515.1440	1514.8960	1515.1440	0.00
17/10/2025	AL7T On 05-February-26			Index Future	1542.36	1542.6880	1542.3590	1542.6880	0.00
17/10/2025	AL7T On 07-May-26			Index Future	1570.83	1571.1130	1570.8270	1571.1130	0.00
17/10/2025	AL7T On 06-August-26			Index Future	1599.17	1599.6100	1599.1670	1599.6100	0.00
17/10/2025	AL7T On 05-November-26			Index Future	1627.62	1628.2570	1627.6230	1628.2570	0.00
17/10/2025	ALBI On 06-November-25			Index Future	1279.79	1279.6460	1279.7880	1279.6460	76.00
17/10/2025	ALBI On 05-February-26			Index Future	1302.99	1302.9090	1302.9880	1302.9090	0.00
17/10/2025	ALBI On 07-May-26			Index Future	1327.04	1326.9160	1327.0380	1326.9160	0.00
17/10/2025	ALBI On 06-August-26			Index Future	1350.98	1350.9830	1350.9800	1350.9830	0.00
17/10/2025	ALBI On 05-November-26			Index Future	1375.02	1375.1770	1375.0190	1375.1770	0.00
17/10/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C010 On 21-December-25			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/10/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/10/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C050 On 31-December-50			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
17/10/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
17/10/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/10/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	C818 On 21-December-27			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/10/2025	C871 On 21-December-26			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/10/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	CS26 On 02-April-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
17/10/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	ES33 On 06-November-25			Bond Future	9.65	89.5846	89.5384	89.5846	0.00
17/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	10888	11	11	11	0.00
17/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
17/10/2025	ES33 On 05-February-26			Bond Future	9.75	91.2353	91.1837	91.2353	0.00
17/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	7988	8	8	8	0.00
17/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
17/10/2025	ES33 On 07-May-26			Bond Future	9.85	89.1434	89.0937	89.1434	0.00
17/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	8213	8	8	8	0.00
17/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
17/10/2025	ES33 On 06-August-26			Bond Future	9.96	90.7971	90.7378	90.7971	0.00
17/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	8869	9	9	9	0.00
17/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
17/10/2025	ES33 On 05-November-26			Bond Future	10.09	88.6300	88.5593	88.6300	0.00
17/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	3231	3	3	3	0.00
17/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
17/10/2025	ES42 On 06-November-25			Bond Future	10.32	86.1579	86.1282	86.1579	0.00
17/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	12794	13	13	13	0.00
17/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
17/10/2025	ES42 On 05-February-26			Bond Future	10.41	87.7455	87.7109	87.7455	0.00
17/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	9111	9	9	9	0.00
17/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
17/10/2025	ES42 On 07-May-26			Bond Future	10.50	85.1183	85.0858	85.1183	0.00
17/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	10444	10	10	10	0.00
17/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
17/10/2025	ES42 On 06-August-26			Bond Future	10.59	86.6967	86.6552	86.6967	0.00
17/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	12181	12	12	12	0.00
17/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
17/10/2025	ES42 On 05-November-26			Bond Future	10.70	83.9849	83.9327	83.9849	0.00
17/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	5968	6	6	6	0.00
17/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
17/10/2025	GOVI On 06-November-25			GOVI	1257.17	1256.9870	1257.1700	1256.9870	271.00
17/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1451700	145	145	145	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
17/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
17/10/2025	GOVI On 05-February-26			GOVI	1279.96	1279.8380	1279.9600	1279.8380	356.00
17/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1299600	130	130	130	0.00
17/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
17/10/2025	GOVI On 07-May-26			GOVI	1303.59	1303.4200	1303.5850	1303.4200	42.00
17/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1265850	126	127	126	0.00
17/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
17/10/2025	GOVI On 06-August-26			GOVI	1327.10	1327.0610	1327.1030	1327.0610	0.00
17/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1381030	138	138	138	0.00
17/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
17/10/2025	GOVI On 05-November-26			GOVI	1350.72	1350.8270	1350.7180	1350.8270	0.00
17/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	737180	74	74	74	0.00
17/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
17/10/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/10/2025	I258 On 06-November-25			Bond Future	115.57	116.0970	115.5678	116.0970	0.00
17/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	3223	4	3	4	0.00
17/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	45	0	0	0	0.00
17/10/2025	I258 On 05-February-26			Bond Future	114.88	115.4199	114.8751	115.4199	0.00
17/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	3903	4	4	4	0.00
17/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	678	1	1	1	0.00
17/10/2025	I258 On 07-May-26			Bond Future	117.02	117.5739	117.0228	117.5739	0.00
17/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4537	5	5	5	0.00
17/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	1244	1	1	1	0.00
17/10/2025	I258 On 06-August-26			Bond Future	116.32	116.8925	116.3206	116.8925	0.00
17/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5114	6	5	6	0.00
17/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1744	2	2	2	0.00
17/10/2025	I258 On 05-November-26			Bond Future	118.39	118.9855	118.3898	118.9855	0.00
17/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	5635	6	6	6	0.00
17/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	2195	2	2	2	0.00
17/10/2025	IGOV On 06-November-25			Index Future	401.21	401.5850	401.2050	401.5850	553.00
17/10/2025	IGOV On 05-February-26			Index Future	408.58	408.9850	408.5780	408.9850	209.00
17/10/2025	IGOV On 07-May-26			Index Future	416.22	416.6180	416.2170	416.6180	0.00
17/10/2025	IGOV On 06-August-26			Index Future	423.82	424.2700	423.8210	424.2700	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
17/10/2025	IGOV On 05-November-26			Index Future	431.46	431.9620	431.4570	431.9620	0.00
17/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/10/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
17/10/2025	R033 On 06-November-25			Bond Future	8.51	109.1377	109.1974	109.1377	28,018.00
17/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9742	10	10	10	0.00
17/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R033 On 05-February-26			Bond Future	8.57	111.1218	111.1769	111.1218	287.00
17/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	9981	10	10	10	0.00
17/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	14	0	0	0	0.00
17/10/2025	R033 On 07-May-26			Bond Future	8.62	108.1256	108.1853	108.1256	0.00
17/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9006	9	9	9	0.00
17/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	109	0	0	0	0.00
17/10/2025	R033 On 06-August-26			Bond Future	8.69	110.1061	110.1562	110.1061	0.00
17/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8125	8	8	8	0.00
17/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	423	0	0	0	0.00
17/10/2025	R033 On 05-November-26			Bond Future	8.77	107.0121	107.0505	107.0121	0.00
17/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4587	5	5	5	0.00
17/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1813	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	R035 On 06-November-25			Bond Future	9.03	100.8052	100.7776	100.8052	67,276.00
17/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	12267	12	12	12	0.00
17/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	16033	16	16	16	0.00
17/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	13547	14	14	14	0.00
17/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	10960	11	11	11	250.00
17/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	7438	7	7	7	0.00
17/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	9520	10	10	10	0.00
17/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	8542	9	9	9	0.00
17/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	6599	7	7	7	0.00
17/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	4427	4	4	4	250.00
17/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	11224	11	11	11	0.00
17/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	8212	8	8	8	2,000.00
17/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	10907	11	11	11	2,000.00
17/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	16228	16	16	16	0.00
17/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	6203	6	6	6	300.00
17/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	8978	9	9	9	300.00
17/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	14653	15	15	15	0.00
17/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	5234	5	5	5	2,000.00
17/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	8047	8	8	8	2,000.00
17/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	13446	13	13	13	0.00
17/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
17/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
17/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
17/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0	0	0	0	250.00
17/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	250.00
17/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0	0	0	0	8,500.00
17/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0	0	0	0	50.00
17/10/2025	R035 On 06-November-25	10.08	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
17/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
17/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
17/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R035 On 05-February-26			Bond Future	9.10	102.6377	102.6046	102.6377	55,526.00
17/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	9513	10	10	10	0.00
17/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	10608	11	11	11	0.00
17/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	6207	6	6	6	250.00
17/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	11482	12	11	12	0.00
17/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	8879	9	9	9	0.00
17/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	7654	8	8	8	2,000.00
17/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	10297	10	10	10	2,000.00
17/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	17664	18	18	18	0.00
17/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	1897	2	2	2	0.00
17/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	846	1	1	1	0.00
17/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	1014	1	1	1	16,000.00
17/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	2382	2	2	2	0.00
17/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
17/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	1	0	0	0	0.00
17/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	1	0	0	0	0.00
17/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	13	0	0	0	0.00
17/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	5	0	0	0	250.00
17/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	44	0	0	0	0.00
17/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
17/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	3	0	0	0	0.00
17/10/2025	R035 On 07-May-26			Bond Future	9.17	100.0256	99.9951	100.0256	0.00
17/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	9369	9	9	9	0.00
17/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	8356	8	8	8	0.00
17/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	5859	6	6	6	0.00
17/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	3532	4	4	4	250.00
17/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	3612	4	4	4	200.00
17/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	8609	9	9	9	0.00
17/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	6101	6	6	6	0.00
17/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	3817	4	4	4	350.00
17/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	8254	8	8	8	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
17/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	5763	6	6	6	0.00
17/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	250	0	0	0	250.00
17/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	802	1	1	1	0.00
17/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	65	0	0	0	250.00
17/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	208	0	0	0	350.00
17/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	691	1	1	1	0.00
17/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	53	0	0	0	350.00
17/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	237	0	0	0	200.00
17/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	769	1	1	1	0.00
17/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	61	0	0	0	200.00
17/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	34	0	0	0	0.00
17/10/2025	R035 On 06-August-26			Bond Future	9.24	101.8581	101.8173	101.8581	56.00
17/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	9823	10	10	10	0.00
17/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	5873	6	6	6	0.00
17/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2239	2	2	2	250.00
17/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	3823	4	4	4	0.00
17/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2014	2	2	2	200.00
17/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	5480	6	5	6	0.00
17/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3499	4	3	4	0.00
17/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	1319	1	1	1	200.00
17/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2676	3	3	3	0.00
17/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	564	1	1	1	200.00
17/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	1143	1	1	1	250.00
17/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	2381	2	2	2	0.00
17/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	476	0	0	0	250.00
17/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	86	0	0	0	0.00
17/10/2025	R035 On 05-November-26			Bond Future	9.33	99.1585	99.1054	99.1585	0.00
17/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	4865	5	5	5	0.00
17/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	1068	1	1	1	0.00
17/10/2025	R038 On 06-November-25			Bond Future	9.63	110.1000	110.1055	110.1000	6,698.00
17/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	11286	11	11	11	0.00
17/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	9578	10	10	10	1,770.00
17/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	17999	18	18	18	0.00
17/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R038 On 05-February-26			Bond Future	9.72	112.1015	112.1015	112.1015	0.00
17/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	11818	12	12	12	0.00
17/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	2	0	0	0	0.00
17/10/2025	R038 On 07-May-26			Bond Future	9.80	108.6822	108.6857	108.6822	0.00
17/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	10886	11	11	11	0.00
17/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	49	0	0	0	0.00
17/10/2025	R038 On 06-August-26			Bond Future	9.89	110.6727	110.6656	110.6727	0.00
17/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	12405	12	12	12	0.00
17/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	97	0	0	0	0.00
17/10/2025	R038 On 05-November-26			Bond Future	9.99	107.1473	107.1274	107.1473	0.00
17/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6190	6	6	6	0.00
17/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	1269	1	1	1	0.00
17/10/2025	R053 On 06-November-25			Bond Future	10.00	116.5347	116.4885	116.5347	28,843.00
17/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	16274	16	16	16	0.00
17/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R053 On 05-February-26			Bond Future	10.07	118.6532	118.6003	118.6532	26,900.00
17/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	13284	13	13	13	0.00
17/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	17	0	0	0	0.00
17/10/2025	R053 On 07-May-26			Bond Future	10.14	114.9774	114.9273	114.9774	10,000.00
17/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	14250	14	14	14	0.00
17/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	98	0	0	0	0.00
17/10/2025	R053 On 06-August-26			Bond Future	10.22	117.0832	117.0208	117.0832	0.00
17/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	18011	18	18	18	0.00
17/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	101	0	0	0	0.00
17/10/2025	R053 On 05-November-26			Bond Future	10.30	113.2931	113.2162	113.2931	0.00
17/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	9907	10	10	10	0.00
17/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1467	1	1	1	0.00
17/10/2025	R186 On 06-November-25			Bond Future	7.45	107.2532	107.2750	107.2532	70,706.00
17/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	724	1	1	1	0.00
17/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
17/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	87	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
17/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	87	0	0	0	0.00
17/10/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
17/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	117	0	0	0	0.00
17/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	117	0	0	0	0.00
17/10/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
17/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	96	0	0	0	0.00
17/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	96	0	0	0	0.00
17/10/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
17/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	55	0	0	0	0.00
17/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	55	0	0	0	0.00
17/10/2025	R202 On 06-November-25			Bond Future	283.64	283.5854	283.6422	283.5854	1,033.00
17/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	8002	8	8	8	0.00
17/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R202 On 05-February-26			Bond Future	283.50	283.4598	283.5034	283.4598	340.00
17/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5683	6	6	6	0.00
17/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R202 On 07-May-26			Bond Future	288.80	288.7501	288.8038	288.7501	0.00
17/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	11254	11	11	11	0.00
17/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R202 On 06-August-26			Bond Future	288.70	288.6722	288.6997	288.6722	0.00
17/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	9840	10	10	10	0.00
17/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R202 On 05-November-26			Bond Future	293.84	293.8444	293.8394	293.8444	0.00
17/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	13379	13	13	13	0.00
17/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R209 On 06-November-25			Bond Future	9.31	80.6694	80.6155	80.6694	25,898.00
17/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	10186	10	10	10	0.00
17/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R209 On 05-February-26			Bond Future	9.38	82.1359	82.0769	82.1359	11,623.00
17/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	8070	8	8	8	0.00
17/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	5	0	0	0	0.00
17/10/2025	R209 On 07-May-26			Bond Future	9.45	80.4976	80.4402	80.4976	0.00
17/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	8311	8	8	8	0.00
17/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	40	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
17/10/2025	R209 On 06-August-26			Bond Future	9.53	81.9723	81.9059	81.9723	2,732.00
17/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	9315	9	9	9	0.00
17/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	76	0	0	0	0.00
17/10/2025	R209 On 05-November-26			Bond Future	9.61	80.2716	80.1946	80.2716	0.00
17/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	4644	5	5	5	0.00
17/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	1036	1	1	1	0.00
17/10/2025	R210 On 06-November-25			Bond Future	253.57	253.7619	253.5741	253.7619	1,203.00
17/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1434	2	1	2	0.00
17/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R210 On 05-February-26			Bond Future	258.23	258.4380	258.2337	258.4380	0.00
17/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5134	5	5	5	0.00
17/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R210 On 07-May-26			Bond Future	259.57	259.7743	259.5749	259.7743	0.00
17/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4175	4	4	4	0.00
17/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R210 On 06-August-26			Bond Future	264.37	264.5960	264.3676	264.5960	0.00
17/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4528	5	5	5	0.00
17/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R210 On 05-November-26			Bond Future	265.54	265.7970	265.5354	265.7970	0.00
17/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12205	12	12	12	0.00
17/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R213 On 06-November-25			Bond Future	8.04	96.9154	96.9373	96.9154	82,322.00
17/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	7868	8	8	8	0.00
17/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R213 On 05-February-26			Bond Future	8.09	98.6773	98.6946	98.6773	1,819.00
17/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	6825	7	7	7	0.00
17/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R213 On 07-May-26			Bond Future	8.13	96.9436	96.9644	96.9436	0.00
17/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6129	6	6	6	0.00
17/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	9	0	0	0	0.00
17/10/2025	R213 On 06-August-26			Bond Future	8.18	98.7199	98.7316	98.7199	0.00
17/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5366	5	5	5	0.00
17/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	50	0	0	0	0.00
17/10/2025	R213 On 05-November-26			Bond Future	8.25	96.9162	96.9169	96.9162	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
17/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2471	2	2	2	0.00
17/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	744	1	1	1	0.00
17/10/2025	R214 On 06-November-25			Bond Future	9.98	74.3053	74.2786	74.3053	37,193.00
17/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	9346	9	9	9	0.00
17/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R214 On 05-February-26			Bond Future	10.06	75.6562	75.6251	75.6562	2,135.00
17/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	6877	7	7	7	0.00
17/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	27	0	0	0	0.00
17/10/2025	R214 On 07-May-26			Bond Future	10.13	73.7519	73.7228	73.7519	0.00
17/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	7866	8	8	8	0.00
17/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	87	0	0	0	0.00
17/10/2025	R214 On 06-August-26			Bond Future	10.22	75.1032	75.0662	75.1032	0.00
17/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	9559	10	10	10	0.00
17/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	118	0	0	0	0.00
17/10/2025	R214 On 05-November-26			Bond Future	10.31	73.1348	73.0888	73.1348	0.00
17/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	4997	5	5	5	0.00
17/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	1259	1	1	1	0.00
17/10/2025	R248 On 06-November-25			Bond Future	10.13	89.6116	89.6174	89.6116	92,095.00
17/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	11375	11	11	11	0.00
17/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0	0	0	0	0.00
17/10/2025	R248 On 05-February-26			Bond Future	10.21	91.2407	91.2420	91.2407	204,980.00
17/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	8964	9	9	9	0.00
17/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1177	1	1	1	1,400.00
17/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3020	3	3	3	0.00
17/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	326	0	0	0	1,400.00
17/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	2819	3	3	3	0.00
17/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	6140	6	6	6	0.00
17/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	936	1	1	1	1,400.00
17/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	29	0	0	0	0.00
17/10/2025	R248 On 07-May-26			Bond Future	10.28	88.4821	88.4863	88.4821	260.00
17/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	10109	10	10	10	0.00
17/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	103	0	0	0	0.00
17/10/2025	R248 On 06-August-26			Bond Future	10.36	90.1029	90.0986	90.1029	0.00
17/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	13340	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
17/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	91	0	0	0	0.00
17/10/2025	R248 On 05-November-26			Bond Future	10.45	87.2585	87.2439	87.2585	0.00
17/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	7232	7	7	7	0.00
17/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	1213	1	1	1	0.00
17/10/2025	R2R9 On 06-November-25			Bond Future	101.57	101.5679	101.5735	101.5679	0.00
17/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	963	1	1	1	0.00
17/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	550	1	1	1	0.00
17/10/2025	R2R9 On 05-February-26			Bond Future	103.41	103.4144	103.4148	103.4144	0.00
17/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	1951	2	2	2	0.00
17/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	1526	2	2	2	0.00
17/10/2025	R2R9 On 07-May-26			Bond Future	100.34	100.3402	100.3440	100.3402	0.00
17/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	2585	3	3	3	0.00
17/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	2151	2	2	2	0.00
17/10/2025	R2R9 On 06-August-26			Bond Future	102.17	102.1780	102.1720	102.1780	0.00
17/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3103	3	3	3	0.00
17/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	2671	3	3	3	0.00
17/10/2025	R2R9 On 05-November-26			Bond Future	98.99	99.0066	98.9888	99.0066	0.00
17/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	3544	4	4	4	0.00
17/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	3115	3	3	3	0.00
17/10/2025	R4R2 On 06-November-25			Bond Future	101.47	101.4679	101.4742	101.4679	0.00
17/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	746	1	1	1	0.00
17/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	851	1	1	1	0.00
17/10/2025	R4R2 On 05-February-26			Bond Future	103.31	103.3125	103.3138	103.3125	0.00
17/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	1812	2	2	2	0.00
17/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1928	2	2	2	0.00
17/10/2025	R4R2 On 07-May-26			Bond Future	100.12	100.1105	100.1150	100.1105	0.00
17/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	2502	3	3	3	0.00
17/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	2617	3	3	3	0.00
17/10/2025	R4R2 On 06-August-26			Bond Future	101.94	101.9440	101.9387	101.9440	0.00
17/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3063	3	3	3	0.00
17/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	3185	3	3	3	0.00
17/10/2025	R4R2 On 05-November-26			Bond Future	98.63	98.6423	98.6253	98.6423	0.00
17/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	3546	4	4	4	0.00
17/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	3681	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
17/10/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/10/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00