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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/10/2025 TO: 20/10/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	2029 On 06-November-25			Bond Future	141.68	141.6465	141.6751	141.6465	3,026.00
20/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	1885	2	2	2	0.00
20/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2029 On 05-February-26			Bond Future	144.28	144.2493	144.2786	144.2493	1,470.00
20/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4169	4	4	4	0.00
20/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2029 On 07-May-26			Bond Future	145.51	145.4824	145.5124	145.4824	0.00
20/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3692	4	4	4	0.00
20/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2029 On 06-August-26			Bond Future	148.20	148.1688	148.1997	148.1688	0.00
20/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4100	4	4	4	0.00
20/10/2025	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
20/10/2025	2029 On 05-November-26			Bond Future	149.35	149.3216	149.3538	149.3216	0.00
20/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	1794	2	2	2	0.00
20/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2030 On 06-November-25			Bond Future	7.66	103.1210	103.4118	103.1210	117,195.00
20/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6445	6	6	6	0.00
20/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5382	5	5	5	300.00
20/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	8206	8	8	8	0.00
20/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3691	3	4	3	300.00
20/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
20/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2030 On 05-February-26			Bond Future	7.68	100.9825	101.2786	100.9825	72,136.00
20/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5900	6	6	6	0.00
20/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2030 On 07-May-26			Bond Future	7.71	102.8463	103.1479	102.8463	0.00
20/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	5224	5	5	5	0.00
20/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	4	0	0	0	0.00
20/10/2025	2030 On 06-August-26			Bond Future	7.75	100.7111	101.0185	100.7111	338.00
20/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4347	4	4	4	0.00
20/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	33	0	0	0	0.00
20/10/2025	2030 On 05-November-26			Bond Future	7.79	102.4790	102.7922	102.4790	0.00
20/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	2137	2	2	2	0.00
20/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	461	1	0	1	0.00
20/10/2025	2031 On 06-November-25			Bond Future	112.64	112.4613	112.6402	112.4613	1,762.00
20/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2950	3	3	3	0.00
20/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2031 On 05-February-26			Bond Future	112.32	112.1371	112.3195	112.1371	0.00
20/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	856	1	1	1	0.00
20/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	297	0	0	0	0.00
20/10/2025	2031 On 07-May-26			Bond Future	114.42	114.2335	114.4194	114.2335	0.00
20/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	1011	1	1	1	0.00
20/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	432	1	0	1	0.00
20/10/2025	2031 On 06-August-26			Bond Future	114.10	113.9123	114.1024	113.9123	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
20/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	945	1	1	1	0.00
20/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	653	1	1	1	0.00
20/10/2025	2031 On 05-November-26			Bond Future	116.13	115.9393	116.1330	115.9393	0.00
20/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4653	4	5	4	0.00
20/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	10	0	0	0	0.00
20/10/2025	2032 On 06-November-25			Bond Future	8.26	100.4912	100.8880	100.4912	118,523.00
20/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9892	9	10	9	0.00
20/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	5381	5	5	5	300.00
20/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7627	7	8	7	300.00
20/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11880	11	12	11	0.00
20/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
20/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2032 On 05-February-26			Bond Future	8.31	102.3129	102.7171	102.3129	39,768.00
20/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	8287	8	8	8	0.00
20/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2032 On 07-May-26			Bond Future	8.35	100.0412	100.4528	100.0412	0.00
20/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7759	7	8	7	0.00
20/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	10	0	0	0	0.00
20/10/2025	2032 On 06-August-26			Bond Future	8.41	101.8640	102.2833	101.8640	0.00
20/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	7213	7	7	7	0.00
20/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	47	0	0	0	0.00
20/10/2025	2032 On 05-November-26			Bond Future	8.48	99.4950	99.9221	99.4950	0.00
20/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3544	3	4	3	0.00
20/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	732	1	1	1	0.00
20/10/2025	2033 On 06-November-25			Bond Future	135.06	135.1711	135.0648	135.1711	18,831.00
20/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	1925	2	2	2	0.00
20/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2033 On 05-February-26			Bond Future	137.55	137.6550	137.5469	137.6550	1,415.00
20/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	4667	5	5	5	0.00
20/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2033 On 07-May-26			Bond Future	138.55	138.6627	138.5527	138.6627	0.00
20/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3393	4	3	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
20/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2033 On 06-August-26			Bond Future	141.11	141.2232	141.1116	141.2232	0.00
20/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	6862	7	7	7	0.00
20/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2033 On 05-November-26			Bond Future	142.04	142.1483	142.0353	142.1483	0.00
20/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	4775	5	5	5	0.00
20/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2037 On 06-November-25			Bond Future	9.47	95.1439	95.7702	95.1439	123,315.00
20/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	12764	12	13	12	0.00
20/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	6424	6	6	6	300.00
20/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	9311	9	9	9	300.00
20/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	15516	15	16	15	0.00
20/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
20/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2037 On 05-February-26			Bond Future	9.54	92.6102	93.2481	92.6102	82,835.00
20/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	9837	9	10	9	0.00
20/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	15427	15	15	15	0.00
20/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	8179	8	8	8	1,970.00
20/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	13348	13	13	13	0.00
20/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	10707	10	11	10	0.00
20/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	6780	6	7	6	0.00
20/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	17670	17	18	17	0.00
20/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	10922	10	11	10	1,030.00
20/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
20/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	1	0	0	0	0.00
20/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	1	0	0	0	0.00
20/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	40	0	0	0	0.00
20/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
20/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	13	0	0	0	0.00
20/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	3	0	0	0	0.00
20/10/2025	2037 On 07-May-26			Bond Future	9.62	94.3195	94.9691	94.3195	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
20/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	9925	9	10	9	0.00
20/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	15422	15	15	15	0.00
20/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	7975	7	8	7	142.00
20/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	1	0	0	0	142.00
20/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	110	0	0	0	0.00
20/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	38	0	0	0	0.00
20/10/2025	2037 On 06-August-26			Bond Future	9.71	91.7781	92.4398	91.7781	2,539.00
20/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	11320	11	11	11	0.00
20/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	9272	9	9	9	0.00
20/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	6365	6	6	6	0.00
20/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3565	3	4	3	2,541.00
20/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	540	1	1	1	2,541.00
20/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1678	2	2	2	0.00
20/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	164	0	0	0	2,541.00
20/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	67	0	0	0	0.00
20/10/2025	2037 On 05-November-26			Bond Future	9.80	93.3886	94.0623	93.3886	0.00
20/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5820	5	6	5	0.00
20/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6709	6	7	6	0.00
20/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4318	4	4	4	0.00
20/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2130	2	2	2	4,490.00
20/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	1773	2	2	2	4,490.00
20/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	4196	5	4	5	0.00
20/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	780	1	1	1	4,490.00
20/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	1055	1	1	1	0.00
20/10/2025	2038 On 06-November-25			Bond Future	146.26	146.0837	146.2642	146.0837	1,911.00
20/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	2384	2	2	2	0.00
20/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2038 On 05-February-26			Bond Future	146.78	146.5976	146.7816	146.5976	1,183.00
20/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	3582	3	4	3	0.00
20/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2038 On 07-May-26			Bond Future	149.53	149.3384	149.5257	149.3384	0.00
20/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	4996	5	5	5	0.00
20/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2038 On 06-August-26			Bond Future	150.08	149.8894	150.0810	149.8894	0.00

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20/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	5361	5	5	5	0.00
20/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2038 On 05-November-26			Bond Future	152.75	152.5575	152.7531	152.5575	0.00
20/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	6443	6	6	6	0.00
20/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2040 On 06-November-25			Bond Future	9.88	95.0726	95.8710	95.0726	25,382.00
20/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	12697	12	13	12	0.00
20/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2040 On 05-February-26			Bond Future	9.96	92.2871	93.1000	92.2871	75,411.00
20/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	9986	9	10	9	0.00
20/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	3344	3	3	3	680.00
20/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	5531	5	6	5	0.00
20/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	7938	7	8	7	0.00
20/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	11922	11	12	11	475.00
20/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	19493	19	19	19	0.00
20/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	1248	1	1	1	14,000.00
20/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	2372	3	2	3	0.00
20/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
20/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	1	0	0	0	0.00
20/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	31	0	0	0	680.00
20/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	164	0	0	0	8,180.00
20/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	628	1	1	1	0.00
20/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	6	0	0	0	0.00
20/10/2025	2040 On 07-May-26			Bond Future	10.04	93.9904	94.8184	93.9904	0.00
20/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	10446	10	10	10	0.00
20/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	13524	13	14	13	0.00
20/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	10730	10	11	10	0.00
20/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5089	4	5	4	1,460.00
20/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	7327	7	7	7	0.00
20/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	12474	12	12	12	0.00
20/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	15200	14	15	14	0.00
20/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	3	0	0	0	0.00
20/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	18	0	0	0	0.00
20/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	243	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
20/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	47	0	0	0	1,460.00
20/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	666	1	1	1	0.00
20/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	10	0	0	0	1,460.00
20/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	54	0	0	0	0.00
20/10/2025	2040 On 06-August-26			Bond Future	10.14	91.1923	92.0357	91.1923	7,265.00
20/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	12671	12	13	12	0.00
20/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	69	0	0	0	0.00
20/10/2025	2040 On 05-November-26			Bond Future	10.23	92.7923	93.6507	92.7923	0.00
20/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	6495	6	6	6	0.00
20/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	7471	7	7	7	0.00
20/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4844	4	5	4	0.00
20/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2438	2	2	2	2,300.00
20/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	1967	2	2	2	2,300.00
20/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	4628	5	5	5	0.00
20/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	868	1	1	1	2,300.00
20/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	1170	1	1	1	0.00
20/10/2025	2043 On 06-November-25			Bond Future	114.79	114.7632	114.7874	114.7632	0.00
20/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4358	4	4	4	0.00
20/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2043 On 05-February-26			Bond Future	114.08	114.0558	114.0808	114.0558	0.00
20/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4544	5	5	5	0.00
20/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	123	0	0	0	0.00
20/10/2025	2043 On 07-May-26			Bond Future	116.21	116.1881	116.2136	116.1881	0.00
20/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4864	5	5	5	0.00
20/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	351	0	0	0	0.00
20/10/2025	2043 On 06-August-26			Bond Future	115.50	115.4704	115.4972	115.4704	0.00
20/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5205	5	5	5	0.00
20/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	588	1	1	1	0.00
20/10/2025	2043 On 05-November-26			Bond Future	117.55	117.5245	117.5522	117.5245	0.00
20/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5519	6	6	6	0.00
20/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	807	1	1	1	0.00
20/10/2025	2044 On 06-November-25			Bond Future	10.08	90.8060	91.4563	90.8060	98,324.00
20/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	12168	12	12	12	0.00
20/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	8234	8	8	8	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
20/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	11381	11	11	11	0.00
20/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	12882	12	13	12	0.00
20/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	14336	14	14	14	0.00
20/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	14049	13	14	13	0.00
20/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0	0	0	0	5,600.00
20/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	5,800.00
20/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0	0	0	0	5,800.00
20/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0	0	0	0	11,000.00
20/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2044 On 05-February-26			Bond Future	10.16	88.0685	88.7306	88.0685	53,230.00
20/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	9590	9	10	9	0.00
20/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	7660	7	8	7	0.00
20/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	9219	9	9	9	0.00
20/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1521	1	2	1	9,000.00
20/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	5494	5	5	5	9,000.00
20/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	8909	8	9	8	0.00
20/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	20	0	0	0	9,000.00
20/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	2160	3	2	3	0.00
20/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	203	0	0	0	0.00
20/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	16	0	0	0	4,500.00
20/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	50	0	0	0	4,500.00
20/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	12	0	0	0	0.00
20/10/2025	2044 On 07-May-26			Bond Future	10.24	89.6939	90.3683	89.6939	0.00
20/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	10485	10	10	10	0.00
20/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	68	0	0	0	0.00
20/10/2025	2044 On 06-August-26			Bond Future	10.33	86.9428	87.6297	86.9428	7,681.00
20/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	13370	13	13	13	0.00
20/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	70	0	0	0	0.00
20/10/2025	2044 On 05-November-26			Bond Future	10.42	88.4681	89.1674	88.4681	0.00
20/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	7265	7	7	7	0.00
20/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	1071	1	1	1	0.00
20/10/2025	2046 On 06-November-25			Bond Future	125.28	125.8048	125.2799	125.8048	11,659.00
20/10/2025	2046 On 06-November-25	125.41	Call	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
20/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	130	0	0	0	0.00
20/10/2025	2046 On 05-February-26			Bond Future	127.58	128.1167	127.5821	128.1167	12,207.00
20/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	5932	6	6	6	0.00
20/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2046 On 07-May-26			Bond Future	127.67	128.2119	127.6675	128.2119	0.00
20/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	2718	3	3	3	0.00
20/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2046 On 06-August-26			Bond Future	130.02	130.5788	130.0248	130.5788	0.00
20/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	7645	8	8	8	0.00
20/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2046 On 05-November-26			Bond Future	130.01	130.5686	130.0056	130.5686	0.00
20/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	4526	5	5	5	0.00
20/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2050 On 06-November-25			Bond Future	126.78	126.9633	126.7822	126.9633	6,892.00
20/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	2362	3	2	3	0.00
20/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2050 On 05-February-26			Bond Future	126.69	126.8774	126.6932	126.8774	11,428.00
20/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	3873	4	4	4	0.00
20/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2050 On 07-May-26			Bond Future	129.06	129.2494	129.0617	129.2494	0.00
20/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	4992	5	5	5	0.00
20/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2050 On 06-August-26			Bond Future	128.99	129.1771	128.9866	129.1771	0.00
20/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	5717	6	6	6	0.00
20/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
20/10/2025	2050 On 05-November-26			Bond Future	131.28	131.4766	131.2831	131.4766	0.00
20/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	7443	8	7	8	0.00
20/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
20/10/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	AL37 On 06-November-25			Index Future	1223.27	1219.0640	1223.2670	1219.0640	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
20/10/2025	AL37 On 05-February-26			Index Future	1245.45	1241.1640	1245.4460	1241.1640	0.00
20/10/2025	AL37 On 07-May-26			Index Future	1268.43	1264.0720	1268.4340	1264.0720	0.00
20/10/2025	AL37 On 06-August-26			Index Future	1291.33	1286.8780	1291.3280	1286.8780	0.00
20/10/2025	AL37 On 05-November-26			Index Future	1314.32	1309.7770	1314.3160	1309.7770	0.00
20/10/2025	AL7T On 06-November-25			Index Future	1524.83	1514.8960	1524.8280	1514.8960	0.00
20/10/2025	AL7T On 05-February-26			Index Future	1552.48	1542.3590	1552.4750	1542.3590	0.00
20/10/2025	AL7T On 07-May-26			Index Future	1581.13	1570.8270	1581.1300	1570.8270	0.00
20/10/2025	AL7T On 06-August-26			Index Future	1609.67	1599.1670	1609.6680	1599.1670	0.00
20/10/2025	AL7T On 05-November-26			Index Future	1638.32	1627.6230	1638.3240	1627.6230	0.00
20/10/2025	ALBI On 06-November-25			Index Future	1287.05	1279.7880	1287.0470	1279.7880	76.00
20/10/2025	ALBI On 05-February-26			Index Future	1310.38	1302.9880	1310.3830	1302.9880	0.00
20/10/2025	ALBI On 07-May-26			Index Future	1334.57	1327.0380	1334.5690	1327.0380	0.00
20/10/2025	ALBI On 06-August-26			Index Future	1358.66	1350.9800	1358.6570	1350.9800	0.00
20/10/2025	ALBI On 05-November-26			Index Future	1382.84	1375.0190	1382.8440	1375.0190	0.00
20/10/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/10/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	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
20/10/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/10/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/10/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	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
20/10/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	ES33 On 06-November-25			Bond Future	9.55	89.5384	90.0256	89.5384	0.00
20/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11375	11	11	11	0.00
20/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
20/10/2025	ES33 On 05-February-26			Bond Future	9.65	91.1837	91.6800	91.1837	0.00
20/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8485	8	8	8	0.00
20/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
20/10/2025	ES33 On 07-May-26			Bond Future	9.74	89.0937	89.5993	89.0937	0.00
20/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	8719	8	9	8	0.00
20/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
20/10/2025	ES33 On 06-August-26			Bond Future	9.85	90.7378	91.2529	90.7378	0.00
20/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9384	9	9	9	0.00
20/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
20/10/2025	ES33 On 05-November-26			Bond Future	9.97	88.5593	89.0839	88.5593	0.00
20/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	3755	3	4	3	0.00
20/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
20/10/2025	ES42 On 06-November-25			Bond Future	10.21	86.1282	86.8782	86.1282	0.00
20/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	13544	13	14	13	0.00
20/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
20/10/2025	ES42 On 05-February-26			Bond Future	10.30	87.7109	88.4746	87.7109	0.00
20/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	9875	9	10	9	0.00
20/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
20/10/2025	ES42 On 07-May-26			Bond Future	10.38	85.0858	85.8639	85.0858	0.00
20/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	11223	10	11	10	0.00
20/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
20/10/2025	ES42 On 06-August-26			Bond Future	10.47	86.6552	87.4479	86.6552	0.00
20/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	12974	12	13	12	0.00
20/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
20/10/2025	ES42 On 05-November-26			Bond Future	10.57	83.9327	84.7398	83.9327	0.00
20/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	6775	6	7	6	0.00
20/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
20/10/2025	GOVI On 06-November-25			GOVI	1264.09	1257.1700	1264.0890	1257.1700	271.00
20/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1520890	145	152	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
20/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
20/10/2025	GOVI On 05-February-26			GOVI	1287.01	1279.9600	1287.0080	1279.9600	356.00
20/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1370080	130	137	130	0.00
20/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
20/10/2025	GOVI On 07-May-26			GOVI	1310.76	1303.5850	1310.7640	1303.5850	42.00
20/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1337640	127	134	127	0.00
20/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
20/10/2025	GOVI On 06-August-26			GOVI	1334.42	1327.1030	1334.4210	1327.1030	0.00
20/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1454210	138	145	138	0.00
20/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
20/10/2025	GOVI On 05-November-26			GOVI	1358.18	1350.7180	1358.1770	1350.7180	0.00
20/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	811770	74	81	74	0.00
20/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
20/10/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/10/2025	I258 On 06-November-25			Bond Future	115.59	115.5678	115.5923	115.5678	0.00
20/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	3231	3	3	3	0.00
20/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	29	0	0	0	0.00
20/10/2025	I258 On 05-February-26			Bond Future	114.90	114.8751	114.9006	114.8751	0.00
20/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	3903	4	4	4	0.00
20/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	652	1	1	1	0.00
20/10/2025	I258 On 07-May-26			Bond Future	117.05	117.0228	117.0486	117.0228	0.00
20/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4538	5	5	5	0.00
20/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	1220	1	1	1	0.00
20/10/2025	I258 On 06-August-26			Bond Future	116.35	116.3206	116.3476	116.3206	0.00
20/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5118	5	5	5	0.00
20/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1720	2	2	2	0.00
20/10/2025	I258 On 05-November-26			Bond Future	118.42	118.3898	118.4178	118.3898	0.00
20/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	5640	6	6	6	0.00
20/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	2172	2	2	2	0.00
20/10/2025	IGOV On 06-November-25			Index Future	401.03	401.2050	401.0280	401.2050	553.00
20/10/2025	IGOV On 05-February-26			Index Future	408.40	408.5780	408.3980	408.5780	209.00
20/10/2025	IGOV On 07-May-26			Index Future	416.03	416.2170	416.0340	416.2170	0.00
20/10/2025	IGOV On 06-August-26			Index Future	423.64	423.8210	423.6390	423.8210	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
20/10/2025	IGOV On 05-November-26			Index Future	431.27	431.4570	431.2740	431.4570	0.00
20/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/10/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
20/10/2025	R033 On 06-November-25			Bond Future	8.42	109.1974	109.6898	109.1974	20,832.00
20/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	10234	10	10	10	0.00
20/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R033 On 05-February-26			Bond Future	8.47	111.1769	111.6784	111.1769	10,419.00
20/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	10478	10	10	10	0.00
20/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	9	0	0	0	0.00
20/10/2025	R033 On 07-May-26			Bond Future	8.52	108.1853	108.6961	108.1853	0.00
20/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9492	9	9	9	0.00
20/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	84	0	0	0	0.00
20/10/2025	R033 On 06-August-26			Bond Future	8.59	110.1562	110.6766	110.1562	0.00
20/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8580	8	9	8	0.00
20/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	357	0	0	0	0.00
20/10/2025	R033 On 05-November-26			Bond Future	8.66	107.0505	107.5804	107.0505	0.00
20/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4931	5	5	5	0.00
20/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1628	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
20/10/2025	R035 On 06-November-25			Bond Future	8.92	100.7776	101.4383	100.7776	51,693.00
20/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	12927	12	13	12	0.00
20/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	16694	16	17	16	0.00
20/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	14208	14	14	14	0.00
20/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	11621	11	12	11	250.00
20/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	8099	7	8	7	0.00
20/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	10180	10	10	10	0.00
20/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	9202	9	9	9	0.00
20/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	7259	7	7	7	0.00
20/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	5087	4	5	4	250.00
20/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	11884	11	12	11	0.00
20/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	8873	8	9	8	2,000.00
20/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	11568	11	12	11	2,000.00
20/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	16888	16	17	16	0.00
20/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	6864	6	7	6	300.00
20/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	9639	9	10	9	300.00
20/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	15314	15	15	15	0.00
20/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	5895	5	6	5	2,000.00
20/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	8708	8	9	8	2,000.00
20/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	14106	13	14	13	0.00
20/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
20/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
20/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
20/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0	0	0	0	250.00
20/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	250.00
20/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0	0	0	0	8,500.00
20/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0	0	0	0	50.00
20/10/2025	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
20/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
20/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
20/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R035 On 05-February-26			Bond Future	8.99	102.6046	103.2773	102.6046	70,999.00
20/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	10184	10	10	10	0.00
20/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	11280	11	11	11	0.00
20/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	6860	6	7	6	250.00
20/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	12155	11	12	11	0.00
20/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	9550	9	10	9	0.00
20/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	8320	8	8	8	2,000.00
20/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	10969	10	11	10	2,000.00
20/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	18336	18	18	18	0.00
20/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2310	2	2	2	0.00
20/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1082	1	1	1	0.00
20/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	755	1	1	1	16,000.00
20/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	1946	2	2	2	0.00
20/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
20/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	1	0	0	0	0.00
20/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	7	0	0	0	0.00
20/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	2	0	0	0	250.00
20/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	24	0	0	0	0.00
20/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
20/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	1	0	0	0	0.00
20/10/2025	R035 On 07-May-26			Bond Future	9.05	99.9951	100.6804	99.9951	0.00
20/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	10042	9	10	9	0.00
20/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	9020	8	9	8	0.00
20/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6476	6	6	6	0.00
20/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	4037	4	4	4	250.00
20/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	4123	4	4	4	200.00
20/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	9276	9	9	9	0.00
20/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	6726	6	7	6	0.00
20/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4341	4	4	4	350.00
20/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	8918	8	9	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
20/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	6377	6	6	6	0.00
20/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	179	0	0	0	250.00
20/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	621	1	1	1	0.00
20/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	43	0	0	0	250.00
20/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	147	0	0	0	350.00
20/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	530	1	1	1	0.00
20/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	35	0	0	0	350.00
20/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	169	0	0	0	200.00
20/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	594	1	1	1	0.00
20/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	40	0	0	0	200.00
20/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	22	0	0	0	0.00
20/10/2025	R035 On 06-August-26			Bond Future	9.12	101.8173	102.5152	101.8173	56.00
20/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	10496	10	10	10	0.00
20/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6465	6	6	6	0.00
20/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2594	2	3	2	250.00
20/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4313	4	4	4	0.00
20/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2344	2	2	2	200.00
20/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	6056	5	6	5	0.00
20/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3966	3	4	3	0.00
20/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	1088	1	1	1	200.00
20/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2308	3	2	3	0.00
20/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	443	1	0	1	200.00
20/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	934	1	1	1	250.00
20/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	2038	2	2	2	0.00
20/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	370	0	0	0	250.00
20/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	62	0	0	0	0.00
20/10/2025	R035 On 05-November-26			Bond Future	9.21	99.1054	99.8160	99.1054	0.00
20/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5393	5	5	5	0.00
20/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	886	1	1	1	0.00
20/10/2025	R038 On 06-November-25			Bond Future	9.54	110.1055	110.8040	110.1055	3,279.00
20/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	11985	11	12	11	0.00
20/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	10277	10	10	10	1,770.00
20/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	18697	18	19	18	0.00
20/10/2025	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
20/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R038 On 05-February-26			Bond Future	9.62	112.1015	112.8129	112.1015	3,372.00
20/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	12529	12	13	12	0.00
20/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	1	0	0	0	0.00
20/10/2025	R038 On 07-May-26			Bond Future	9.70	108.6857	109.4102	108.6857	0.00
20/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	11594	11	12	11	0.00
20/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	33	0	0	0	0.00
20/10/2025	R038 On 06-August-26			Bond Future	9.79	110.6656	111.4035	110.6656	0.00
20/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	13119	12	13	12	0.00
20/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	73	0	0	0	0.00
20/10/2025	R038 On 05-November-26			Bond Future	9.89	107.1274	107.8787	107.1274	0.00
20/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6753	6	7	6	0.00
20/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	1080	1	1	1	0.00
20/10/2025	R053 On 06-November-25			Bond Future	9.90	116.4885	117.4585	116.4885	28,843.00
20/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	17244	16	17	16	0.00
20/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R053 On 05-February-26			Bond Future	9.97	118.6003	119.5879	118.6003	27,517.00
20/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	14263	13	14	13	0.00
20/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	9	0	0	0	0.00
20/10/2025	R053 On 07-May-26			Bond Future	10.04	114.9273	115.9332	114.9273	10,000.00
20/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	15226	14	15	14	0.00
20/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	68	0	0	0	0.00
20/10/2025	R053 On 06-August-26			Bond Future	10.12	117.0208	118.0453	117.0208	0.00
20/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	19010	18	19	18	0.00
20/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	76	0	0	0	0.00
20/10/2025	R053 On 05-November-26			Bond Future	10.20	113.2162	114.2592	113.2162	0.00
20/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	10731	10	11	10	0.00
20/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1248	1	1	1	0.00
20/10/2025	R186 On 06-November-25			Bond Future	7.43	107.2750	107.2979	107.2750	70,706.00
20/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	747	1	1	1	0.00
20/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
20/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	86	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
20/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	86	0	0	0	0.00
20/10/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
20/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	116	0	0	0	0.00
20/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	116	0	0	0	0.00
20/10/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
20/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	96	0	0	0	0.00
20/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	96	0	0	0	0.00
20/10/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
20/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	54	0	0	0	0.00
20/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	54	0	0	0	0.00
20/10/2025	R202 On 06-November-25			Bond Future	283.41	283.6422	283.4116	283.6422	1,033.00
20/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	7772	8	8	8	0.00
20/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R202 On 05-February-26			Bond Future	283.27	283.5034	283.2688	283.5034	340.00
20/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5449	6	5	6	0.00
20/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R202 On 07-May-26			Bond Future	288.56	288.8038	288.5648	288.8038	0.00
20/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	11015	11	11	11	0.00
20/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R202 On 06-August-26			Bond Future	288.46	288.6997	288.4580	288.6997	0.00
20/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	9598	10	10	10	0.00
20/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R202 On 05-November-26			Bond Future	293.59	293.8394	293.5940	293.8394	0.00
20/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	13134	13	13	13	0.00
20/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R209 On 06-November-25			Bond Future	9.21	80.6155	81.1655	80.6155	8,444.00
20/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	10736	10	11	10	0.00
20/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R209 On 05-February-26			Bond Future	9.28	82.0769	82.6370	82.0769	31,504.00
20/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	8627	8	9	8	0.00
20/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	2	0	0	0	0.00
20/10/2025	R209 On 07-May-26			Bond Future	9.35	80.4402	81.0106	80.4402	0.00
20/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	8868	8	9	8	0.00
20/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	27	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
20/10/2025	R209 On 06-August-26			Bond Future	9.42	81.9059	82.4869	81.9059	2,732.00
20/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	9877	9	10	9	0.00
20/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	56	0	0	0	0.00
20/10/2025	R209 On 05-November-26			Bond Future	9.50	80.1946	80.7861	80.1946	0.00
20/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5081	5	5	5	0.00
20/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	882	1	1	1	0.00
20/10/2025	R210 On 06-November-25			Bond Future	253.54	253.5741	253.5371	253.5741	1,203.00
20/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1397	1	1	1	0.00
20/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R210 On 05-February-26			Bond Future	258.20	258.2337	258.1963	258.2337	110.00
20/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5096	5	5	5	0.00
20/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R210 On 07-May-26			Bond Future	259.54	259.5749	259.5371	259.5749	0.00
20/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4137	4	4	4	0.00
20/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R210 On 06-August-26			Bond Future	264.33	264.3676	264.3298	264.3676	0.00
20/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4490	5	4	5	0.00
20/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R210 On 05-November-26			Bond Future	265.50	265.5354	265.4985	265.5354	0.00
20/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12169	12	12	12	0.00
20/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R213 On 06-November-25			Bond Future	7.96	96.9373	97.2747	96.9373	80,161.00
20/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	8205	8	8	8	0.00
20/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R213 On 05-February-26			Bond Future	8.00	98.6946	99.0383	98.6946	3,963.00
20/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	7168	7	7	7	0.00
20/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R213 On 07-May-26			Bond Future	8.04	96.9644	97.3144	96.9644	0.00
20/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6476	6	6	6	0.00
20/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	6	0	0	0	0.00
20/10/2025	R213 On 06-August-26			Bond Future	8.08	98.7316	99.0883	98.7316	0.00
20/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5709	5	6	5	0.00
20/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	37	0	0	0	0.00
20/10/2025	R213 On 05-November-26			Bond Future	8.14	96.9169	97.2801	96.9169	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
20/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2723	2	3	2	0.00
20/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	632	1	1	1	0.00
20/10/2025	R214 On 06-November-25			Bond Future	9.87	74.2786	74.9440	74.2786	37,146.00
20/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	10012	9	10	9	0.00
20/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R214 On 05-February-26			Bond Future	9.95	75.6251	76.3027	75.6251	5,639.00
20/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	7542	7	8	7	0.00
20/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	14	0	0	0	0.00
20/10/2025	R214 On 07-May-26			Bond Future	10.02	73.7228	74.4129	73.7228	0.00
20/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	8528	8	9	8	0.00
20/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	59	0	0	0	0.00
20/10/2025	R214 On 06-August-26			Bond Future	10.10	75.0662	75.7691	75.0662	0.00
20/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	10231	10	10	10	0.00
20/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	87	0	0	0	0.00
20/10/2025	R214 On 05-November-26			Bond Future	10.19	73.0888	73.8043	73.0888	0.00
20/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5518	5	6	5	0.00
20/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	1064	1	1	1	0.00
20/10/2025	R248 On 06-November-25			Bond Future	10.03	89.6174	90.3862	89.6174	80,322.00
20/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	12144	11	12	11	0.00
20/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0	0	0	0	0.00
20/10/2025	R248 On 05-February-26			Bond Future	10.11	91.2420	92.0248	91.2420	208,845.00
20/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	9734	9	10	9	0.00
20/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1469	1	1	1	1,400.00
20/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3561	3	4	3	0.00
20/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	428	0	0	0	1,400.00
20/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	2329	3	2	3	0.00
20/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	5459	6	5	6	0.00
20/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	695	1	1	1	1,400.00
20/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	16	0	0	0	0.00
20/10/2025	R248 On 07-May-26			Bond Future	10.18	88.4863	89.2836	88.4863	260.00
20/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	10875	10	11	10	0.00
20/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	72	0	0	0	0.00
20/10/2025	R248 On 06-August-26			Bond Future	10.26	90.0986	90.9106	90.0986	0.00
20/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	14129	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
20/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	67	0	0	0	0.00
20/10/2025	R248 On 05-November-26			Bond Future	10.34	87.2439	88.0705	87.2439	0.00
20/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	7874	7	8	7	0.00
20/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	1028	1	1	1	0.00
20/10/2025	R2R9 On 06-November-25			Bond Future	102.22	101.5735	102.2159	101.5735	0.00
20/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	1337	1	1	1	0.00
20/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	281	1	0	1	0.00
20/10/2025	R2R9 On 05-February-26			Bond Future	104.07	103.4148	104.0690	103.4148	0.00
20/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2305	2	2	2	0.00
20/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	1226	2	1	2	0.00
20/10/2025	R2R9 On 07-May-26			Bond Future	101.01	100.3440	101.0103	100.3440	0.00
20/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	2943	3	3	3	0.00
20/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1843	2	2	2	0.00
20/10/2025	R2R9 On 06-August-26			Bond Future	102.85	102.1720	102.8507	102.1720	0.00
20/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3466	3	3	3	0.00
20/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	2355	3	2	3	0.00
20/10/2025	R2R9 On 05-November-26			Bond Future	99.68	98.9888	99.6797	98.9888	0.00
20/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	3914	4	4	4	0.00
20/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2794	3	3	3	0.00
20/10/2025	R4R2 On 06-November-25			Bond Future	102.33	101.4742	102.3289	101.4742	0.00
20/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1172	1	1	1	0.00
20/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	423	1	0	1	0.00
20/10/2025	R4R2 On 05-February-26			Bond Future	104.18	103.3138	104.1841	103.3138	0.00
20/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2253	2	2	2	0.00
20/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1499	2	1	2	0.00
20/10/2025	R4R2 On 07-May-26			Bond Future	101.00	100.1150	101.0013	100.1150	0.00
20/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	2956	3	3	3	0.00
20/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	2184	3	2	3	0.00
20/10/2025	R4R2 On 06-August-26			Bond Future	102.84	101.9387	102.8415	101.9387	0.00
20/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3528	3	4	3	0.00
20/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2746	3	3	3	0.00
20/10/2025	R4R2 On 05-November-26			Bond Future	99.54	98.6253	99.5443	98.6253	0.00
20/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4021	4	4	4	0.00
20/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	3237	4	3	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
20/10/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/10/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00