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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/10/2025 TO: 21/10/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/10/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/10/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/10/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/10/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/10/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/10/2025	2029 On 06-November-25			Bond Future	141.57		141.6751	141.5651	141.6751	3,026.00
21/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	1775		2	2	2	0.00
21/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
21/10/2025	2029 On 05-February-26			Bond Future	144.17		144.2786	144.1668	144.2786	1,470.00
21/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4057		4	4	4	0.00
21/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
21/10/2025	2029 On 07-May-26			Bond Future	145.40		145.5124	145.3987	145.5124	0.00
21/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3579		4	4	4	0.00
21/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
21/10/2025	2029 On 06-August-26			Bond Future	148.08		148.1997	148.0843	148.1997	0.00
21/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	3984		4	4	4	0.00
21/10/2025	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
21/10/2025	2029 On 05-November-26			Bond Future	149.24	149.3538	149.2373	149.3538	0.00
21/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	1677	2	2	2	0.00
21/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2030 On 06-November-25			Bond Future	7.66	103.4118	103.4126	103.4118	111,524.00
21/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6446	6	6	6	0.00
21/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5382	5	5	5	300.00
21/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	8207	8	8	8	0.00
21/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3692	4	4	4	300.00
21/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
21/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2030 On 05-February-26			Bond Future	7.68	101.2786	101.2796	101.2786	81,267.00
21/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5901	6	6	6	0.00
21/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2030 On 07-May-26			Bond Future	7.71	103.1479	103.1489	103.1479	5,220.00
21/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	5225	5	5	5	0.00
21/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	3	0	0	0	0.00
21/10/2025	2030 On 06-August-26			Bond Future	7.74	101.0185	101.0198	101.0185	338.00
21/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4348	4	4	4	0.00
21/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	32	0	0	0	0.00
21/10/2025	2030 On 05-November-26			Bond Future	7.79	102.7922	102.7938	102.7922	0.00
21/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	2137	2	2	2	0.00
21/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	459	0	0	0	0.00
21/10/2025	2031 On 06-November-25			Bond Future	112.66	112.6402	112.6627	112.6402	852.00
21/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2973	3	3	3	0.00
21/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2031 On 05-February-26			Bond Future	112.34	112.3195	112.3426	112.3195	910.00
21/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	869	1	1	1	0.00
21/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	287	0	0	0	0.00
21/10/2025	2031 On 07-May-26			Bond Future	114.44	114.4194	114.4430	114.4194	0.00
21/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	1024	1	1	1	0.00
21/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	421	0	0	0	0.00
21/10/2025	2031 On 06-August-26			Bond Future	114.13	114.1024	114.1277	114.1024	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
21/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	958	1	1	1	0.00
21/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	640	1	1	1	0.00
21/10/2025	2031 On 05-November-26			Bond Future	116.16	116.1330	116.1591	116.1330	0.00
21/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4678	5	5	5	0.00
21/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	9	0	0	0	0.00
21/10/2025	2032 On 06-November-25			Bond Future	8.26	100.8880	100.8907	100.8880	118,027.00
21/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9895	10	10	10	0.00
21/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	5384	5	5	5	300.00
21/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7630	8	8	8	300.00
21/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11882	12	12	12	0.00
21/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
21/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2032 On 05-February-26			Bond Future	8.31	102.7171	102.7198	102.7171	50,221.00
21/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	8290	8	8	8	0.00
21/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2032 On 07-May-26			Bond Future	8.35	100.4528	100.4556	100.4528	4,513.00
21/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7761	8	8	8	0.00
21/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	9	0	0	0	0.00
21/10/2025	2032 On 06-August-26			Bond Future	8.41	102.2833	102.2865	102.2833	0.00
21/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	7215	7	7	7	0.00
21/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	46	0	0	0	0.00
21/10/2025	2032 On 05-November-26			Bond Future	8.48	99.9221	99.9256	99.9221	0.00
21/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3545	4	4	4	0.00
21/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	730	1	1	1	0.00
21/10/2025	2033 On 06-November-25			Bond Future	135.41	135.0648	135.4089	135.0648	18,778.00
21/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2269	2	2	2	0.00
21/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2033 On 05-February-26			Bond Future	137.90	137.5469	137.8975	137.5469	1,468.00
21/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5017	5	5	5	0.00
21/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2033 On 07-May-26			Bond Future	138.91	138.5527	138.9101	138.5527	0.00
21/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3750	3	4	3	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
21/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2033 On 06-August-26			Bond Future	141.48	141.1116	141.4759	141.1116	0.00
21/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7226	7	7	7	0.00
21/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2033 On 05-November-26			Bond Future	142.41	142.0353	142.4072	142.0353	0.00
21/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5147	5	5	5	0.00
21/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2037 On 06-November-25			Bond Future	9.44	95.7702	95.9069	95.7702	123,315.00
21/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	12900	13	13	13	0.00
21/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	6560	6	7	6	300.00
21/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	9448	9	9	9	300.00
21/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	15653	16	16	16	0.00
21/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
21/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2037 On 05-February-26			Bond Future	9.52	93.2481	93.3873	93.2481	83,383.00
21/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	9976	10	10	10	0.00
21/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	15566	15	16	15	0.00
21/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	8316	8	8	8	1,970.00
21/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	13487	13	13	13	0.00
21/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	10846	11	11	11	0.00
21/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	6915	7	7	7	0.00
21/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	17809	18	18	18	0.00
21/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	11061	11	11	11	1,030.00
21/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
21/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	1	0	0	0	0.00
21/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	1	0	0	0	0.00
21/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	35	0	0	0	0.00
21/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
21/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	11	0	0	0	0.00
21/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	2	0	0	0	0.00
21/10/2025	2037 On 07-May-26			Bond Future	9.60	94.9691	95.1109	94.9691	0.00

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21/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	10064	10	10	10	0.00
21/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	15564	15	16	15	0.00
21/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	8109	8	8	8	142.00
21/10/2025	2037 On 07-May-26	9.00	Call	Bond Future	843	1	1	1	0.00
21/10/2025	2037 On 07-May-26	9.49	Call	Bond Future	1806	2	2	2	0.00
21/10/2025	2037 On 07-May-26	10.06	Call	Bond Future	3757	4	4	4	0.00
21/10/2025	2037 On 07-May-26	10.06	Put	Bond Future	899	1	1	1	0.00
21/10/2025	2037 On 07-May-26	9.00	Put	Bond Future	4687	5	5	5	0.00
21/10/2025	2037 On 07-May-26	9.49	Put	Bond Future	2471	3	2	3	0.00
21/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	1	0	0	0	142.00
21/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	102	0	0	0	0.00
21/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	35	0	0	0	0.00
21/10/2025	2037 On 06-August-26			Bond Future	9.68	92.4398	92.5845	92.4398	2,539.00
21/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	11460	11	11	11	0.00
21/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	9407	9	9	9	0.00
21/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	6484	6	6	6	0.00
21/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3653	4	4	4	2,541.00
21/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	515	1	1	1	2,541.00
21/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1621	2	2	2	0.00
21/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	155	0	0	0	2,541.00
21/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	62	0	0	0	0.00
21/10/2025	2037 On 05-November-26			Bond Future	9.77	94.0623	94.2097	94.0623	0.00
21/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5930	6	6	6	0.00
21/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6827	7	7	7	0.00
21/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4411	4	4	4	0.00
21/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2187	2	2	2	4,490.00
21/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	1719	2	2	2	4,490.00
21/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	4105	4	4	4	0.00
21/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	750	1	1	1	4,490.00
21/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	1018	1	1	1	0.00
21/10/2025	2038 On 06-November-25			Bond Future	146.74	146.2642	146.7433	146.2642	1,601.00
21/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	2863	2	3	2	0.00
21/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2038 On 05-February-26			Bond Future	147.27	146.7816	147.2699	146.7816	1,565.00

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21/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4070	4	4	4	0.00
21/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2038 On 07-May-26			Bond Future	150.02	149.5257	150.0232	149.5257	0.00
21/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5493	5	5	5	0.00
21/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2038 On 06-August-26			Bond Future	150.59	150.0810	150.5890	150.0810	0.00
21/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	5869	5	6	5	0.00
21/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2038 On 05-November-26			Bond Future	153.27	152.7531	153.2704	152.7531	0.00
21/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	6960	6	7	6	0.00
21/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2040 On 06-November-25			Bond Future	9.86	95.8710	96.0222	95.8710	24,241.00
21/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	12849	13	13	13	0.00
21/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2040 On 05-February-26			Bond Future	9.94	93.1000	93.2542	93.1000	78,329.00
21/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	10139	10	10	10	0.00
21/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	3455	3	3	3	680.00
21/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	5670	6	6	6	0.00
21/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	8088	8	8	8	0.00
21/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	12076	12	12	12	475.00
21/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	19647	19	20	19	0.00
21/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	1304	1	1	1	14,000.00
21/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	2274	2	2	2	0.00
21/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
21/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	1	0	0	0	0.00
21/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	28	0	0	0	680.00
21/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	148	0	0	0	8,180.00
21/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	585	1	1	1	0.00
21/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	6	0	0	0	0.00
21/10/2025	2040 On 07-May-26			Bond Future	10.02	94.8184	94.9753	94.8184	0.00
21/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	10599	10	11	10	0.00
21/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	13680	14	14	14	0.00
21/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	10883	11	11	11	0.00
21/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5210	5	5	5	1,460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	7468	7	7	7	0.00
21/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	12630	12	13	12	0.00
21/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	15357	15	15	15	0.00
21/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	3	0	0	0	0.00
21/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	16	0	0	0	0.00
21/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	227	0	0	0	0.00
21/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	43	0	0	0	1,460.00
21/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	631	1	1	1	0.00
21/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	9	0	0	0	1,460.00
21/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	50	0	0	0	0.00
21/10/2025	2040 On 06-August-26			Bond Future	10.11	92.0357	92.1958	92.0357	7,265.00
21/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	12827	13	13	13	0.00
21/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	65	0	0	0	0.00
21/10/2025	2040 On 05-November-26			Bond Future	10.21	93.6507	93.8139	93.6507	0.00
21/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	6617	6	7	6	0.00
21/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	7601	7	8	7	0.00
21/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4948	5	5	5	0.00
21/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2502	2	3	2	2,300.00
21/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	1907	2	2	2	2,300.00
21/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	4529	5	5	5	0.00
21/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	835	1	1	1	2,300.00
21/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	1128	1	1	1	0.00
21/10/2025	2043 On 06-November-25			Bond Future	114.81	114.7874	114.8119	114.7874	0.00
21/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4382	4	4	4	0.00
21/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2043 On 05-February-26			Bond Future	114.11	114.0808	114.1058	114.0808	0.00
21/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4565	5	5	5	0.00
21/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	119	0	0	0	0.00
21/10/2025	2043 On 07-May-26			Bond Future	116.24	116.2136	116.2391	116.2136	0.00
21/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4884	5	5	5	0.00
21/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	345	0	0	0	0.00
21/10/2025	2043 On 06-August-26			Bond Future	115.52	115.4972	115.5247	115.4972	0.00
21/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5224	5	5	5	0.00
21/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	580	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	2043 On 05-November-26			Bond Future	117.58	117.5522	117.5804	117.5522	0.00
21/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5538	6	6	6	0.00
21/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	798	1	1	1	0.00
21/10/2025	2044 On 06-November-25			Bond Future	10.05	91.4563	91.6534	91.4563	98,324.00
21/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	12365	12	12	12	0.00
21/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	8431	8	8	8	11,000.00
21/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	11578	11	12	11	0.00
21/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	13079	13	13	13	0.00
21/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	14533	14	15	14	0.00
21/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	14246	14	14	14	0.00
21/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0	0	0	0	5,600.00
21/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	5,800.00
21/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0	0	0	0	5,800.00
21/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0	0	0	0	11,000.00
21/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2044 On 05-February-26			Bond Future	10.13	88.7306	88.9314	88.7306	53,230.00
21/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	9789	10	10	10	0.00
21/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	7853	8	8	8	0.00
21/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	9417	9	9	9	0.00
21/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1605	2	2	2	9,000.00
21/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	5673	5	6	5	9,000.00
21/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	9106	9	9	9	0.00
21/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	17	0	0	0	9,000.00
21/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	2044	2	2	2	0.00
21/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	181	0	0	0	0.00
21/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	14	0	0	0	4,500.00
21/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	43	0	0	0	4,500.00
21/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	10	0	0	0	0.00
21/10/2025	2044 On 07-May-26			Bond Future	10.21	90.3683	90.5728	90.3683	0.00
21/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	10683	10	11	10	0.00
21/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	62	0	0	0	0.00
21/10/2025	2044 On 06-August-26			Bond Future	10.30	87.6297	87.8382	87.6297	7,681.00
21/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	13573	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
21/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	64	0	0	0	0.00
21/10/2025	2044 On 05-November-26			Bond Future	10.39	89.1674	89.3798	89.1674	0.00
21/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	7430	7	7	7	0.00
21/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	1023	1	1	1	0.00
21/10/2025	2046 On 06-November-25			Bond Future	125.67	125.2799	125.6747	125.2799	11,659.00
21/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	265	0	0	0	0.00
21/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2046 On 05-February-26			Bond Future	127.98	127.5821	127.9844	127.5821	12,287.00
21/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	6334	6	6	6	0.00
21/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2046 On 07-May-26			Bond Future	128.08	127.6675	128.0777	127.6675	0.00
21/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	3128	3	3	3	0.00
21/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2046 On 06-August-26			Bond Future	130.44	130.0248	130.4429	130.0248	0.00
21/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	8063	8	8	8	0.00
21/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2046 On 05-November-26			Bond Future	130.43	130.0056	130.4322	130.0056	0.00
21/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	4952	5	5	5	0.00
21/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2050 On 06-November-25			Bond Future	127.02	126.7822	127.0178	126.7822	6,732.00
21/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	2598	2	3	2	0.00
21/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2050 On 05-February-26			Bond Future	126.93	126.6932	126.9332	126.6932	11,660.00
21/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	4113	4	4	4	0.00
21/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2050 On 07-May-26			Bond Future	129.31	129.0617	129.3065	129.0617	0.00
21/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	5236	5	5	5	0.00
21/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2050 On 06-August-26			Bond Future	129.24	128.9866	129.2371	128.9866	0.00
21/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	5967	6	6	6	0.00
21/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
21/10/2025	2050 On 05-November-26			Bond Future	131.54	131.2831	131.5383	131.2831	0.00
21/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	7698	7	8	7	0.00
21/10/2025	2050 On 05-November-26	123.84	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
21/10/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	AL37 On 06-November-25			Index Future	1223.35	1223.2670	1223.3500	1223.2670	0.00
21/10/2025	AL37 On 05-February-26			Index Future	1245.53	1245.4460	1245.5320	1245.4460	0.00
21/10/2025	AL37 On 07-May-26			Index Future	1268.52	1268.4340	1268.5220	1268.4340	0.00
21/10/2025	AL37 On 06-August-26			Index Future	1291.42	1291.3280	1291.4200	1291.3280	0.00
21/10/2025	AL37 On 05-November-26			Index Future	1314.41	1314.3160	1314.4140	1314.3160	0.00
21/10/2025	AL7T On 06-November-25			Index Future	1526.80	1524.8280	1526.8000	1524.8280	0.00
21/10/2025	AL7T On 05-February-26			Index Future	1554.49	1552.4750	1554.4850	1552.4750	0.00
21/10/2025	AL7T On 07-May-26			Index Future	1583.18	1581.1300	1583.1770	1581.1300	0.00
21/10/2025	AL7T On 06-August-26			Index Future	1611.76	1609.6680	1611.7560	1609.6680	0.00
21/10/2025	AL7T On 05-November-26			Index Future	1640.45	1638.3240	1640.4530	1638.3240	0.00
21/10/2025	ALBI On 06-November-25			Index Future	1288.39	1287.0470	1288.3870	1287.0470	63.00
21/10/2025	ALBI On 05-February-26			Index Future	1311.75	1310.3830	1311.7490	1310.3830	13.00
21/10/2025	ALBI On 07-May-26			Index Future	1335.96	1334.5690	1335.9610	1334.5690	0.00
21/10/2025	ALBI On 06-August-26			Index Future	1360.08	1358.6570	1360.0770	1358.6570	0.00
21/10/2025	ALBI On 05-November-26			Index Future	1384.29	1382.8440	1384.2930	1382.8440	0.00
21/10/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
21/10/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/10/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	ES33 On 06-November-25			Bond Future	9.53	90.0256	90.1326	90.0256	0.00
21/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11482	11	11	11	0.00
21/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
21/10/2025	ES33 On 05-February-26			Bond Future	9.63	91.6800	91.7891	91.6800	0.00
21/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8594	8	9	8	0.00
21/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
21/10/2025	ES33 On 07-May-26			Bond Future	9.72	89.5993	89.7105	89.5993	0.00
21/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	8830	9	9	9	0.00
21/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
21/10/2025	ES33 On 06-August-26			Bond Future	9.82	91.2529	91.3664	91.2529	0.00
21/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9498	9	9	9	0.00
21/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
21/10/2025	ES33 On 05-November-26			Bond Future	9.95	89.0839	89.1997	89.0839	0.00
21/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	3871	4	4	4	0.00
21/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
21/10/2025	ES42 On 06-November-25			Bond Future	10.20	86.8782	86.9915	86.8782	0.00
21/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	13658	14	14	14	0.00
21/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
21/10/2025	ES42 On 05-February-26			Bond Future	10.28	88.4746	88.5901	88.4746	0.00
21/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	9990	10	10	10	0.00
21/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
21/10/2025	ES42 On 07-May-26			Bond Future	10.36	85.8639	85.9816	85.8639	0.00
21/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	11340	11	11	11	0.00
21/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
21/10/2025	ES42 On 06-August-26			Bond Future	10.46	87.4479	87.5680	87.4479	0.00
21/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	13094	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
21/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
21/10/2025	ES42 On 05-November-26			Bond Future	10.56	84.7398	84.8622	84.7398	0.00
21/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	6897	7	7	7	0.00
21/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
21/10/2025	GOVI On 06-November-25			GOVI	1265.37	1264.0890	1265.3690	1264.0890	145.00
21/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1533690	152	153	152	0.00
21/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
21/10/2025	GOVI On 05-February-26			GOVI	1288.31	1287.0080	1288.3130	1287.0080	563.00
21/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1383130	137	138	137	0.00
21/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
21/10/2025	GOVI On 07-May-26			GOVI	1312.09	1310.7640	1312.0930	1310.7640	42.00
21/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1350930	134	135	134	0.00
21/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
21/10/2025	GOVI On 06-August-26			GOVI	1335.78	1334.4210	1335.7780	1334.4210	0.00
21/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1467780	145	147	145	0.00
21/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
21/10/2025	GOVI On 05-November-26			GOVI	1359.56	1358.1770	1359.5610	1358.1770	0.00
21/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	825610	81	83	81	0.00
21/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
21/10/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/10/2025	I258 On 06-November-25			Bond Future	115.62	115.5923	115.6170	115.5923	0.00
21/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	3251	3	3	3	0.00
21/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	24	0	0	0	0.00
21/10/2025	I258 On 05-February-26			Bond Future	114.93	114.9006	114.9259	114.9006	0.00
21/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	3916	4	4	4	0.00
21/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	640	1	1	1	0.00
21/10/2025	I258 On 07-May-26			Bond Future	117.07	117.0486	117.0745	117.0486	0.00
21/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4551	5	5	5	0.00
21/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	1207	1	1	1	0.00
21/10/2025	I258 On 06-August-26			Bond Future	116.38	116.3476	116.3754	116.3476	0.00
21/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5132	5	5	5	0.00
21/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1707	2	2	2	0.00
21/10/2025	I258 On 05-November-26			Bond Future	118.45	118.4178	118.4464	118.4178	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
21/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	5654	6	6	6	0.00
21/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	2158	2	2	2	0.00
21/10/2025	IGOV On 06-November-25			Index Future	401.74	401.0280	401.7380	401.0280	553.00
21/10/2025	IGOV On 05-February-26			Index Future	409.12	408.3980	409.1220	408.3980	209.00
21/10/2025	IGOV On 07-May-26			Index Future	416.77	416.0340	416.7710	416.0340	0.00
21/10/2025	IGOV On 06-August-26			Index Future	424.39	423.6390	424.3900	423.6390	0.00
21/10/2025	IGOV On 05-November-26			Index Future	432.04	431.2740	432.0400	431.2740	0.00
21/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/10/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
21/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
21/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
21/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
21/10/2025	R033 On 06-November-25			Bond Future	8.42	109.6898	109.6931	109.6898	20,832.00
21/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	10238	10	10	10	0.00
21/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R033 On 05-February-26			Bond Future	8.47	111.6784	111.6819	111.6784	11,873.00
21/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	10481	10	10	10	0.00
21/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	9	0	0	0	0.00
21/10/2025	R033 On 07-May-26			Bond Future	8.52	108.6961	108.6996	108.6961	0.00
21/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9494	9	9	9	0.00
21/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	83	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
21/10/2025	R033 On 06-August-26			Bond Future	8.59	110.6766	110.6805	110.6766	0.00
21/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8581	9	9	9	0.00
21/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	355	0	0	0	0.00
21/10/2025	R033 On 05-November-26			Bond Future	8.66	107.5804	107.5846	107.5804	0.00
21/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4930	5	5	5	0.00
21/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1623	2	2	2	0.00
21/10/2025	R035 On 06-November-25			Bond Future	8.90	101.4383	101.5684	101.4383	47,673.00
21/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	13057	13	13	13	0.00
21/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	16824	17	17	17	0.00
21/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	14338	14	14	14	0.00
21/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	11751	12	12	12	250.00
21/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	8229	8	8	8	0.00
21/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	10310	10	10	10	0.00
21/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	9332	9	9	9	0.00
21/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	7389	7	7	7	0.00
21/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	5217	5	5	5	250.00
21/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	12014	12	12	12	0.00
21/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	9003	9	9	9	2,000.00
21/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	11698	12	12	12	2,000.00
21/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	17018	17	17	17	0.00
21/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	6994	7	7	7	300.00
21/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	9769	10	10	10	300.00
21/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	15444	15	15	15	0.00
21/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	6025	6	6	6	2,000.00
21/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	8838	9	9	9	2,000.00
21/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	14236	14	14	14	0.00
21/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
21/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
21/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
21/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R035 On 06-November-25	10.94	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
21/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0	0	0	0	250.00
21/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	250.00
21/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0	0	0	0	8,500.00
21/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0	0	0	0	50.00
21/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
21/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
21/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R035 On 05-February-26			Bond Future	8.97	103.2773	103.4099	103.2773	79,860.00
21/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	10316	10	10	10	0.00
21/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	11413	11	11	11	0.00
21/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	6989	7	7	7	250.00
21/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	12288	12	12	12	0.00
21/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	9682	10	10	10	0.00
21/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	8452	8	8	8	2,000.00
21/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	11101	11	11	11	2,000.00
21/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	18469	18	18	18	0.00
21/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2395	2	2	2	0.00
21/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1131	1	1	1	0.00
21/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	707	1	1	1	16,000.00
21/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	1863	2	2	2	0.00
21/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
21/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	6	0	0	0	0.00
21/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	2	0	0	0	250.00
21/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	21	0	0	0	0.00
21/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
21/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	1	0	0	0	0.00
21/10/2025	R035 On 07-May-26			Bond Future	9.03	100.6804	100.8153	100.6804	0.00
21/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	10175	10	10	10	0.00
21/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	9151	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6599	6	7	6	0.00
21/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	4139	4	4	4	250.00
21/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	4226	4	4	4	200.00
21/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	9408	9	9	9	0.00
21/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	6850	7	7	7	0.00
21/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4447	4	4	4	350.00
21/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	9049	9	9	9	0.00
21/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	6499	6	6	6	0.00
21/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	166	0	0	0	250.00
21/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	588	1	1	1	0.00
21/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	39	0	0	0	250.00
21/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	136	0	0	0	350.00
21/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	500	1	1	1	0.00
21/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	32	0	0	0	350.00
21/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	157	0	0	0	200.00
21/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	562	1	1	1	0.00
21/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	37	0	0	0	200.00
21/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	20	0	0	0	0.00
21/10/2025	R035 On 06-August-26			Bond Future	9.10	102.5152	102.6529	102.5152	56.00
21/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	10630	10	11	10	0.00
21/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6584	6	7	6	0.00
21/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2667	3	3	3	250.00
21/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4411	4	4	4	0.00
21/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2412	2	2	2	200.00
21/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	6172	6	6	6	0.00
21/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	4060	4	4	4	0.00
21/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	1044	1	1	1	200.00
21/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2238	2	2	2	0.00
21/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	421	0	0	0	200.00
21/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	895	1	1	1	250.00
21/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	1973	2	2	2	0.00
21/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	351	0	0	0	250.00
21/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	58	0	0	0	0.00
21/10/2025	R035 On 05-November-26			Bond Future	9.18	99.8160	99.9564	99.8160	0.00
21/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5499	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	851	1	1	1	0.00
21/10/2025	R038 On 06-November-25			Bond Future	9.52	110.8040	110.9652	110.8040	3,279.00
21/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	12146	12	12	12	0.00
21/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	10438	10	10	10	1,770.00
21/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	18858	19	19	19	0.00
21/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
21/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R038 On 05-February-26			Bond Future	9.60	112.8129	112.9770	112.8129	3,372.00
21/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	12693	13	13	13	0.00
21/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	1	0	0	0	0.00
21/10/2025	R038 On 07-May-26			Bond Future	9.68	109.4102	109.5773	109.4102	0.00
21/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	11758	12	12	12	0.00
21/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	30	0	0	0	0.00
21/10/2025	R038 On 06-August-26			Bond Future	9.77	111.4035	111.5740	111.4035	0.00
21/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	13285	13	13	13	0.00
21/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	68	0	0	0	0.00
21/10/2025	R038 On 05-November-26			Bond Future	9.86	107.8787	108.0525	107.8787	0.00
21/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6885	7	7	7	0.00
21/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	1038	1	1	1	0.00
21/10/2025	R053 On 06-November-25			Bond Future	9.88	117.4585	117.6821	117.4585	28,843.00
21/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	17468	17	17	17	0.00
21/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R053 On 05-February-26			Bond Future	9.95	119.5879	119.8157	119.5879	27,517.00
21/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	14490	14	14	14	0.00
21/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	8	0	0	0	0.00
21/10/2025	R053 On 07-May-26			Bond Future	10.02	115.9332	116.1653	115.9332	10,000.00
21/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	15452	15	15	15	0.00
21/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	62	0	0	0	0.00
21/10/2025	R053 On 06-August-26			Bond Future	10.10	118.0453	118.2819	118.0453	0.00
21/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	19241	19	19	19	0.00
21/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	70	0	0	0	0.00
21/10/2025	R053 On 05-November-26			Bond Future	10.17	114.2592	114.5001	114.2592	0.00
21/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	10924	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1200	1	1	1	0.00
21/10/2025	R186 On 06-November-25			Bond Future	7.40	107.2979	107.3320	107.2979	70,706.00
21/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	781	1	1	1	0.00
21/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
21/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	85	0	0	0	0.00
21/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	85	0	0	0	0.00
21/10/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
21/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	116	0	0	0	0.00
21/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	116	0	0	0	0.00
21/10/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
21/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	96	0	0	0	0.00
21/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	96	0	0	0	0.00
21/10/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
21/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	54	0	0	0	0.00
21/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	54	0	0	0	0.00
21/10/2025	R202 On 06-November-25			Bond Future	283.76	283.4116	283.7624	283.4116	780.00
21/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	8122	8	8	8	0.00
21/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R202 On 05-February-26			Bond Future	283.63	283.2688	283.6264	283.2688	573.00
21/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5806	5	6	5	0.00
21/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R202 On 07-May-26			Bond Future	288.93	288.5648	288.9292	288.5648	0.00
21/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	11379	11	11	11	0.00
21/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R202 On 06-August-26			Bond Future	288.83	288.4580	288.8316	288.4580	0.00
21/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	9972	10	10	10	0.00
21/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R202 On 05-November-26			Bond Future	293.98	293.5940	293.9752	293.5940	0.00
21/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	13515	13	14	13	0.00
21/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R209 On 06-November-25			Bond Future	9.19	81.1655	81.2852	81.1655	8,444.00
21/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	10856	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R209 On 05-February-26			Bond Future	9.26	82.6370	82.7589	82.6370	31,504.00
21/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	8749	9	9	9	0.00
21/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	2	0	0	0	0.00
21/10/2025	R209 On 07-May-26			Bond Future	9.32	81.0106	81.1347	81.0106	0.00
21/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	8990	9	9	9	0.00
21/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	25	0	0	0	0.00
21/10/2025	R209 On 06-August-26			Bond Future	9.40	82.4869	82.6135	82.4869	2,732.00
21/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	10000	10	10	10	0.00
21/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	53	0	0	0	0.00
21/10/2025	R209 On 05-November-26			Bond Future	9.48	80.7861	80.9152	80.7861	0.00
21/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5178	5	5	5	0.00
21/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	850	1	1	1	0.00
21/10/2025	R210 On 06-November-25			Bond Future	253.62	253.5371	253.6178	253.5371	1,203.00
21/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1478	1	1	1	0.00
21/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R210 On 05-February-26			Bond Future	258.28	258.1963	258.2788	258.1963	110.00
21/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5179	5	5	5	0.00
21/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R210 On 07-May-26			Bond Future	259.62	259.5371	259.6217	259.5371	0.00
21/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4222	4	4	4	0.00
21/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R210 On 06-August-26			Bond Future	264.42	264.3298	264.4167	264.3298	0.00
21/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4577	4	5	4	0.00
21/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R210 On 05-November-26			Bond Future	265.59	265.4985	265.5889	265.4985	0.00
21/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12259	12	12	12	0.00
21/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R213 On 06-November-25			Bond Future	7.96	97.2747	97.2977	97.2747	80,161.00
21/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	8228	8	8	8	0.00
21/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R213 On 05-February-26			Bond Future	8.00	99.0383	99.0617	99.0383	3,963.00
21/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	7192	7	7	7	0.00
21/10/2025	R213 On 05-February-26	9.89	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
21/10/2025	R213 On 07-May-26			Bond Future	8.03	97.3144	97.3383	97.3144	0.00
21/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6499	6	6	6	0.00
21/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	6	0	0	0	0.00
21/10/2025	R213 On 06-August-26			Bond Future	8.07	99.0883	99.1128	99.0883	0.00
21/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5732	6	6	6	0.00
21/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	36	0	0	0	0.00
21/10/2025	R213 On 05-November-26			Bond Future	8.13	97.2801	97.3054	97.2801	0.00
21/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2740	3	3	3	0.00
21/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	624	1	1	1	0.00
21/10/2025	R214 On 06-November-25			Bond Future	9.85	74.9440	75.0442	74.9440	37,146.00
21/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	10112	10	10	10	0.00
21/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R214 On 05-February-26			Bond Future	9.93	76.3027	76.4048	76.3027	5,789.00
21/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	7643	8	8	8	0.00
21/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	13	0	0	0	0.00
21/10/2025	R214 On 07-May-26			Bond Future	10.00	74.4129	74.5169	74.4129	0.00
21/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	8628	9	9	9	0.00
21/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	55	0	0	0	0.00
21/10/2025	R214 On 06-August-26			Bond Future	10.08	75.7691	75.8751	75.7691	0.00
21/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	10332	10	10	10	0.00
21/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	83	0	0	0	0.00
21/10/2025	R214 On 05-November-26			Bond Future	10.17	73.8043	73.9124	73.8043	0.00
21/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5597	6	6	6	0.00
21/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	1036	1	1	1	0.00
21/10/2025	R248 On 06-November-25			Bond Future	10.01	90.3862	90.5546	90.3862	80,322.00
21/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	12312	12	12	12	0.00
21/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0	0	0	0	0.00
21/10/2025	R248 On 05-February-26			Bond Future	10.09	92.0248	92.1964	92.0248	210,913.00
21/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	9903	10	10	10	0.00
21/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1537	1	2	1	1,400.00
21/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3684	4	4	4	0.00
21/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	451	0	0	0	1,400.00
21/10/2025	R248 On 05-February-26	9.65	Call	Bond Future	672	1	1	1	12,500.00
21/10/2025	R248 On 05-February-26	9.65	Put	Bond Future	4247	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
21/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	2225	2	2	2	0.00
21/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	5311	5	5	5	0.00
21/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	646	1	1	1	1,400.00
21/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	14	0	0	0	0.00
21/10/2025	R248 On 07-May-26			Bond Future	10.16	89.2836	89.4583	89.2836	260.00
21/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	11044	11	11	11	0.00
21/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	66	0	0	0	0.00
21/10/2025	R248 On 06-August-26			Bond Future	10.24	90.9106	91.0888	90.9106	0.00
21/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	14302	14	14	14	0.00
21/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	63	0	0	0	0.00
21/10/2025	R248 On 05-November-26			Bond Future	10.32	88.0705	88.2521	88.0705	0.00
21/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	8017	8	8	8	0.00
21/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	990	1	1	1	0.00
21/10/2025	R2R9 On 06-November-25			Bond Future	102.37	102.2159	102.3729	102.2159	0.00
21/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	1439	1	1	1	0.00
21/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	226	0	0	0	0.00
21/10/2025	R2R9 On 05-February-26			Bond Future	104.23	104.0690	104.2290	104.0690	0.00
21/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2396	2	2	2	0.00
21/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	1157	1	1	1	0.00
21/10/2025	R2R9 On 07-May-26			Bond Future	101.17	101.0103	101.1732	101.0103	0.00
21/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	3034	3	3	3	0.00
21/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1771	2	2	2	0.00
21/10/2025	R2R9 On 06-August-26			Bond Future	103.02	102.8507	103.0167	102.8507	0.00
21/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3557	3	4	3	0.00
21/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	2281	2	2	2	0.00
21/10/2025	R2R9 On 05-November-26			Bond Future	99.85	99.6797	99.8491	99.6797	0.00
21/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	4007	4	4	4	0.00
21/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2718	3	3	3	0.00
21/10/2025	R4R2 On 06-November-25			Bond Future	102.50	102.3289	102.4987	102.3289	0.00
21/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1268	1	1	1	0.00
21/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	349	0	0	0	0.00
21/10/2025	R4R2 On 05-February-26			Bond Future	104.36	104.1841	104.3570	104.1841	0.00
21/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2345	2	2	2	0.00
21/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1418	1	1	1	0.00

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21/10/2025	R4R2 On 07-May-26			Bond Future	101.18	101.0013	101.1775	101.0013	0.00
21/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	3049	3	3	3	0.00
21/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	2101	2	2	2	0.00
21/10/2025	R4R2 On 06-August-26			Bond Future	103.02	102.8415	103.0211	102.8415	0.00
21/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3623	4	4	4	0.00
21/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2662	3	3	3	0.00
21/10/2025	R4R2 On 05-November-26			Bond Future	99.73	99.5443	99.7274	99.5443	0.00
21/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4119	4	4	4	0.00
21/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	3151	3	3	3	0.00
21/10/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/10/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00