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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/10/2025 TO: 22/10/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	2029 On 06-November-25			Bond Future	141.65	141.5651	141.6512	141.5651	3,026.00
22/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	1861	2	2	2	0.00
22/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2029 On 05-February-26			Bond Future	144.25	144.1668	144.2548	144.1668	1,470.00
22/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4145	4	4	4	0.00
22/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2029 On 07-May-26			Bond Future	145.49	145.3987	145.4896	145.3987	0.00
22/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3670	4	4	4	0.00
22/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2029 On 06-August-26			Bond Future	148.18	148.0843	148.1781	148.0843	0.00
22/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4078	4	4	4	0.00
22/10/2025	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
22/10/2025	2029 On 05-November-26			Bond Future	149.33	149.2373	149.3346	149.2373	0.00
22/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	1775	2	2	2	0.00
22/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2030 On 06-November-25			Bond Future	7.70	103.4126	103.2706	103.4126	108,242.00
22/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6303	6	6	6	0.00
22/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5240	5	5	5	300.00
22/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	8065	8	8	8	0.00
22/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3550	4	4	4	300.00
22/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
22/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2030 On 05-February-26			Bond Future	7.73	101.2796	101.1352	101.2796	80,773.00
22/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5756	6	6	6	0.00
22/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2030 On 07-May-26			Bond Future	7.75	103.1489	103.0019	103.1489	5,220.00
22/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	5079	5	5	5	0.00
22/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	4	0	0	0	0.00
22/10/2025	2030 On 06-August-26			Bond Future	7.79	101.0198	100.8709	101.0198	338.00
22/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4204	4	4	4	0.00
22/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	37	0	0	0	0.00
22/10/2025	2030 On 05-November-26			Bond Future	7.84	102.7938	102.6432	102.7938	0.00
22/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	2027	2	2	2	0.00
22/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	499	0	0	0	0.00
22/10/2025	2031 On 06-November-25			Bond Future	112.73	112.6627	112.7301	112.6627	852.00
22/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	3040	3	3	3	0.00
22/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2031 On 05-February-26			Bond Future	112.41	112.3426	112.4123	112.3426	910.00
22/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	915	1	1	1	0.00
22/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	262	0	0	0	0.00
22/10/2025	2031 On 07-May-26			Bond Future	114.51	114.4430	114.5141	114.4430	0.00
22/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	1069	1	1	1	0.00
22/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	395	0	0	0	0.00
22/10/2025	2031 On 06-August-26			Bond Future	114.20	114.1277	114.2022	114.1277	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
22/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	999	1	1	1	0.00
22/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	607	1	1	1	0.00
22/10/2025	2031 On 05-November-26			Bond Future	116.24	116.1591	116.2359	116.1591	0.00
22/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4754	5	5	5	0.00
22/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	8	0	0	0	0.00
22/10/2025	2032 On 06-November-25			Bond Future	8.32	100.8907	100.6034	100.8907	60,367.00
22/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9607	10	10	10	0.00
22/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	5097	5	5	5	300.00
22/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7342	8	7	8	300.00
22/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11595	12	12	12	0.00
22/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
22/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2032 On 05-February-26			Bond Future	8.37	102.7198	102.4277	102.7198	109,353.00
22/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	7998	8	8	8	0.00
22/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2032 On 07-May-26			Bond Future	8.42	100.4556	100.1581	100.4556	5,163.00
22/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7467	8	7	8	0.00
22/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	12	0	0	0	0.00
22/10/2025	2032 On 06-August-26			Bond Future	8.48	102.2865	101.9843	102.2865	0.00
22/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6922	7	7	7	0.00
22/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	55	0	0	0	0.00
22/10/2025	2032 On 05-November-26			Bond Future	8.56	99.9256	99.6189	99.9256	0.00
22/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3319	4	3	4	0.00
22/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	810	1	1	1	0.00
22/10/2025	2033 On 06-November-25			Bond Future	135.50	135.4089	135.4951	135.4089	18,778.00
22/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2355	2	2	2	0.00
22/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2033 On 05-February-26			Bond Future	137.99	137.8975	137.9856	137.8975	1,468.00
22/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5106	5	5	5	0.00
22/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2033 On 07-May-26			Bond Future	139.00	138.9101	139.0007	138.9101	0.00
22/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3841	4	4	4	0.00

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22/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2033 On 06-August-26			Bond Future	141.57	141.4759	141.5693	141.4759	0.00
22/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7319	7	7	7	0.00
22/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2033 On 05-November-26			Bond Future	142.50	142.4072	142.5042	142.4072	0.00
22/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5244	5	5	5	0.00
22/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2037 On 06-November-25			Bond Future	9.47	95.9069	95.7584	95.9069	118,484.00
22/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	12752	13	13	13	0.00
22/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	6412	7	6	7	300.00
22/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	9299	9	9	9	300.00
22/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	15505	16	16	16	0.00
22/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
22/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2037 On 05-February-26			Bond Future	9.54	93.3873	93.2364	93.3873	89,119.00
22/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	9825	10	10	10	0.00
22/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	15415	16	15	16	0.00
22/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	8166	8	8	8	1,970.00
22/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	13336	13	13	13	0.00
22/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	10695	11	11	11	0.00
22/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	6767	7	7	7	0.00
22/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	17658	18	18	18	0.00
22/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	10911	11	11	11	1,030.00
22/10/2025	2037 On 05-February-26	9.65	Call	Bond Future	1874	2	2	2	0.00
22/10/2025	2037 On 05-February-26	10.10	Call	Bond Future	3800	4	4	4	0.00
22/10/2025	2037 On 05-February-26	10.10	Put	Bond Future	325	0	0	0	11,500.00
22/10/2025	2037 On 05-February-26	9.65	Put	Bond Future	1187	1	1	1	11,500.00
22/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
22/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	1	0	0	0	0.00
22/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	1	0	0	0	0.00
22/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	38	0	0	0	0.00
22/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00

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22/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
22/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	12	0	0	0	0.00
22/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	3	0	0	0	0.00
22/10/2025	2037 On 07-May-26			Bond Future	9.62	95.1109	94.9573	95.1109	0.00
22/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	9912	10	10	10	0.00
22/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	15410	16	15	16	0.00
22/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	7962	8	8	8	142.00
22/10/2025	2037 On 07-May-26	9.49	Call	Bond Future	1731	2	2	2	1,500.00
22/10/2025	2037 On 07-May-26	10.06	Call	Bond Future	3642	4	4	4	0.00
22/10/2025	2037 On 07-May-26	9.00	Call	Bond Future	799	1	1	1	1,500.00
22/10/2025	2037 On 07-May-26	9.49	Put	Bond Future	2549	2	3	2	0.00
22/10/2025	2037 On 07-May-26	10.06	Put	Bond Future	938	1	1	1	1,500.00
22/10/2025	2037 On 07-May-26	9.00	Put	Bond Future	4797	5	5	5	0.00
22/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	1	0	0	0	142.00
22/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	108	0	0	0	0.00
22/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	37	0	0	0	0.00
22/10/2025	2037 On 06-August-26			Bond Future	9.71	92.5845	92.4288	92.5845	2,539.00
22/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	11308	11	11	11	0.00
22/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	9259	9	9	9	0.00
22/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	6350	6	6	6	0.00
22/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3550	4	4	4	2,541.00
22/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	537	1	1	1	2,541.00
22/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1674	2	2	2	0.00
22/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	162	0	0	0	2,541.00
22/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	66	0	0	0	0.00
22/10/2025	2037 On 05-November-26			Bond Future	9.80	94.2097	94.0521	94.2097	0.00
22/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5806	6	6	6	0.00
22/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6696	7	7	7	0.00
22/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4304	4	4	4	0.00
22/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2118	2	2	2	4,490.00
22/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	1770	2	2	2	4,490.00
22/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	4194	4	4	4	0.00
22/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	777	1	1	1	4,490.00
22/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	1052	1	1	1	0.00

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22/10/2025	2038 On 06-November-25			Bond Future	146.76	146.7433	146.7628	146.7433	1,601.00
22/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	2883	3	3	3	0.00
22/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2038 On 05-February-26			Bond Future	147.29	147.2699	147.2908	147.2699	2,689.00
22/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4091	4	4	4	0.00
22/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2038 On 07-May-26			Bond Future	150.04	150.0232	150.0446	150.0232	0.00
22/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5515	5	6	5	0.00
22/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2038 On 06-August-26			Bond Future	150.61	150.5890	150.6131	150.5890	0.00
22/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	5893	6	6	6	0.00
22/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2038 On 05-November-26			Bond Future	153.30	153.2704	153.2964	153.2704	0.00
22/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	6986	7	7	7	0.00
22/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2040 On 06-November-25			Bond Future	9.87	96.0222	95.8961	96.0222	24,241.00
22/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	12723	13	13	13	0.00
22/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2040 On 05-February-26			Bond Future	9.95	93.2542	93.1259	93.2542	81,756.00
22/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	10011	10	10	10	0.00
22/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	3351	3	3	3	680.00
22/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	5549	6	6	6	0.00
22/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	7961	8	8	8	0.00
22/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	11948	12	12	12	475.00
22/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	19519	20	20	20	0.00
22/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	1243	1	1	1	14,000.00
22/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	2341	2	2	2	0.00
22/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
22/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	1	0	0	0	0.00
22/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	29	0	0	0	680.00
22/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	156	0	0	0	8,180.00
22/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	609	1	1	1	0.00
22/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	6	0	0	0	0.00
22/10/2025	2040 On 07-May-26			Bond Future	10.04	94.9753	94.8448	94.9753	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
22/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	10471	11	10	11	0.00
22/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	13550	14	14	14	0.00
22/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	10755	11	11	11	0.00
22/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5102	5	5	5	1,460.00
22/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	7346	7	7	7	0.00
22/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	12500	13	12	13	0.00
22/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	15226	15	15	15	0.00
22/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	3	0	0	0	0.00
22/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	17	0	0	0	0.00
22/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	237	0	0	0	0.00
22/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	45	0	0	0	1,460.00
22/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	652	1	1	1	0.00
22/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	9	0	0	0	1,460.00
22/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	52	0	0	0	0.00
22/10/2025	2040 On 06-August-26			Bond Future	10.13	92.1958	92.0636	92.1958	7,265.00
22/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	12697	13	13	13	0.00
22/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	67	0	0	0	0.00
22/10/2025	2040 On 05-November-26			Bond Future	10.23	93.8139	93.6802	93.8139	0.00
22/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	6511	7	7	7	0.00
22/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	7489	8	7	8	0.00
22/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4855	5	5	5	0.00
22/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2442	3	2	3	2,300.00
22/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	1949	2	2	2	2,300.00
22/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	4602	5	5	5	0.00
22/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	857	1	1	1	2,300.00
22/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	1156	1	1	1	0.00
22/10/2025	2043 On 06-November-25			Bond Future	114.88	114.8119	114.8848	114.8119	0.00
22/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4455	4	4	4	0.00
22/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2043 On 05-February-26			Bond Future	114.18	114.1058	114.1813	114.1058	0.00
22/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4632	5	5	5	0.00
22/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	111	0	0	0	0.00
22/10/2025	2043 On 07-May-26			Bond Future	116.32	116.2391	116.3161	116.2391	0.00
22/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4947	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
22/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	331	0	0	0	0.00
22/10/2025	2043 On 06-August-26			Bond Future	115.61	115.5247	115.6055	115.5247	0.00
22/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5288	5	5	5	0.00
22/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	562	1	1	1	0.00
22/10/2025	2043 On 05-November-26			Bond Future	117.66	117.5804	117.6637	117.5804	0.00
22/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5602	6	6	6	0.00
22/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	778	1	1	1	0.00
22/10/2025	2044 On 06-November-25			Bond Future	10.07	91.6534	91.5201	91.6534	98,324.00
22/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	12231	12	12	12	0.00
22/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	8298	8	8	8	11,000.00
22/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	11445	12	11	12	0.00
22/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	12946	13	13	13	0.00
22/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	14400	15	14	15	0.00
22/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	14113	14	14	14	0.00
22/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0	0	0	0	5,600.00
22/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	5,800.00
22/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0	0	0	0	5,800.00
22/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0	0	0	0	11,000.00
22/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2044 On 05-February-26			Bond Future	10.15	88.9314	88.7960	88.9314	52,625.00
22/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	9654	10	10	10	0.00
22/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	7720	8	8	8	0.00
22/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	9283	9	9	9	0.00
22/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1534	2	2	2	9,000.00
22/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	5547	6	6	6	9,000.00
22/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	8972	9	9	9	0.00
22/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	18	0	0	0	9,000.00
22/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	2108	2	2	2	0.00
22/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	190	0	0	0	0.00
22/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	14	0	0	0	4,500.00
22/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	46	0	0	0	4,500.00
22/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	11	0	0	0	0.00
22/10/2025	2044 On 07-May-26			Bond Future	10.23	90.5728	90.4349	90.5728	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
22/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	10548	11	11	11	0.00
22/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	64	0	0	0	0.00
22/10/2025	2044 On 06-August-26			Bond Future	10.32	87.8382	87.6986	87.8382	7,681.00
22/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	13436	14	13	14	0.00
22/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	67	0	0	0	0.00
22/10/2025	2044 On 05-November-26			Bond Future	10.41	89.3798	89.2384	89.3798	0.00
22/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	7315	7	7	7	0.00
22/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	1049	1	1	1	0.00
22/10/2025	2046 On 06-November-25			Bond Future	126.03	125.6747	126.0328	125.6747	11,659.00
22/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	623	0	1	0	0.00
22/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2046 On 05-February-26			Bond Future	128.35	127.9844	128.3494	127.9844	12,287.00
22/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	6699	6	7	6	0.00
22/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2046 On 07-May-26			Bond Future	128.45	128.0777	128.4514	128.0777	0.00
22/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	3501	3	4	3	0.00
22/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2046 On 06-August-26			Bond Future	130.82	130.4429	130.8246	130.4429	0.00
22/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	8445	8	8	8	0.00
22/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2046 On 05-November-26			Bond Future	130.82	130.4322	130.8228	130.4322	0.00
22/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	5343	5	5	5	0.00
22/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2050 On 06-November-25			Bond Future	127.62	127.0178	127.6228	127.0178	6,732.00
22/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	3203	3	3	3	0.00
22/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2050 On 05-February-26			Bond Future	127.55	126.9332	127.5504	126.9332	11,660.00
22/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	4730	4	5	4	0.00
22/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2050 On 07-May-26			Bond Future	129.94	129.3065	129.9351	129.3065	0.00
22/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	5865	5	6	5	0.00
22/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2050 On 06-August-26			Bond Future	129.88	129.2371	129.8798	129.2371	0.00
22/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	6610	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
22/10/2025	2050 On 05-November-26			Bond Future	132.19	131.5383	132.1937	131.5383	0.00
22/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	8354	8	8	8	0.00
22/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
22/10/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	AL37 On 06-November-25			Index Future	1220.73	1223.3500	1220.7310	1223.3500	0.00
22/10/2025	AL37 On 05-February-26			Index Future	1242.87	1245.5320	1242.8670	1245.5320	0.00
22/10/2025	AL37 On 07-May-26			Index Future	1265.81	1268.5220	1265.8080	1268.5220	0.00
22/10/2025	AL37 On 06-August-26			Index Future	1288.66	1291.4200	1288.6610	1291.4200	0.00
22/10/2025	AL37 On 05-November-26			Index Future	1311.61	1314.4140	1311.6090	1314.4140	0.00
22/10/2025	AL7T On 06-November-25			Index Future	1523.56	1526.8000	1523.5590	1526.8000	0.00
22/10/2025	AL7T On 05-February-26			Index Future	1551.19	1554.4850	1551.1860	1554.4850	0.00
22/10/2025	AL7T On 07-May-26			Index Future	1579.82	1583.1770	1579.8180	1583.1770	0.00
22/10/2025	AL7T On 06-August-26			Index Future	1608.34	1611.7560	1608.3390	1611.7560	0.00
22/10/2025	AL7T On 05-November-26			Index Future	1636.98	1640.4530	1636.9800	1640.4530	0.00
22/10/2025	ALBI On 06-November-25			Index Future	1285.94	1288.3870	1285.9350	1288.3870	63.00
22/10/2025	ALBI On 05-February-26			Index Future	1309.25	1311.7490	1309.2530	1311.7490	13.00
22/10/2025	ALBI On 07-May-26			Index Future	1333.42	1335.9610	1333.4190	1335.9610	0.00
22/10/2025	ALBI On 06-August-26			Index Future	1357.49	1360.0770	1357.4930	1360.0770	0.00
22/10/2025	ALBI On 05-November-26			Index Future	1381.67	1384.2930	1381.6660	1384.2930	0.00
22/10/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C038 On 31-January-38			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
22/10/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/10/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
22/10/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/10/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	ES33 On 06-November-25			Bond Future	9.56	90.1326	89.9958	90.1326	0.00
22/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11346	11	11	11	0.00
22/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
22/10/2025	ES33 On 05-February-26			Bond Future	9.65	91.7891	91.6500	91.7891	0.00
22/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8455	9	8	9	0.00
22/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
22/10/2025	ES33 On 07-May-26			Bond Future	9.75	89.7105	89.5688	89.7105	0.00
22/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	8688	9	9	9	0.00
22/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
22/10/2025	ES33 On 06-August-26			Bond Future	9.86	91.3664	91.2229	91.3664	0.00
22/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9354	9	9	9	0.00
22/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
22/10/2025	ES33 On 05-November-26			Bond Future	9.98	89.1997	89.0544	89.1997	0.00
22/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	3726	4	4	4	0.00
22/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
22/10/2025	ES42 On 06-November-25			Bond Future	10.21	86.9915	86.8681	86.9915	0.00
22/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	13534	14	14	14	0.00
22/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
22/10/2025	ES42 On 05-February-26			Bond Future	10.30	88.5901	88.4649	88.5901	0.00
22/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	9865	10	10	10	0.00
22/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
22/10/2025	ES42 On 07-May-26			Bond Future	10.38	85.9816	85.8540	85.9816	0.00
22/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	11213	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
22/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
22/10/2025	ES42 On 06-August-26			Bond Future	10.48	87.5680	87.4387	87.5680	0.00
22/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	12964	13	13	13	0.00
22/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
22/10/2025	ES42 On 05-November-26			Bond Future	10.58	84.8622	84.7315	84.8622	0.00
22/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	6767	7	7	7	0.00
22/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
22/10/2025	GOVI On 06-November-25			GOVI	1263.05	1265.3690	1263.0540	1265.3690	138.00
22/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1510540	153	151	153	0.00
22/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
22/10/2025	GOVI On 05-February-26			GOVI	1285.96	1288.3130	1285.9570	1288.3130	563.00
22/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1359570	138	136	138	0.00
22/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
22/10/2025	GOVI On 07-May-26			GOVI	1309.69	1312.0930	1309.6930	1312.0930	42.00
22/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1326930	135	133	135	0.00
22/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
22/10/2025	GOVI On 06-August-26			GOVI	1333.34	1335.7780	1333.3380	1335.7780	0.00
22/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1443380	147	144	147	0.00
22/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
22/10/2025	GOVI On 05-November-26			GOVI	1357.08	1359.5610	1357.0820	1359.5610	0.00
22/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	800820	83	80	83	0.00
22/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
22/10/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/10/2025	I258 On 06-November-25			Bond Future	115.69	115.6170	115.6909	115.6170	0.00
22/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	3319	3	3	3	0.00
22/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	18	0	0	0	0.00
22/10/2025	I258 On 05-February-26			Bond Future	115.00	114.9259	115.0023	114.9259	0.00
22/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	3968	4	4	4	0.00
22/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	616	1	1	1	0.00
22/10/2025	I258 On 07-May-26			Bond Future	117.15	117.0745	117.1524	117.0745	0.00
22/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4601	5	5	5	0.00
22/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	1179	1	1	1	0.00
22/10/2025	I258 On 06-August-26			Bond Future	116.46	116.3754	116.4572	116.3754	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
22/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5183	5	5	5	0.00
22/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1676	2	2	2	0.00
22/10/2025	I258 On 05-November-26			Bond Future	118.53	118.4464	118.5306	118.4464	0.00
22/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	5706	6	6	6	0.00
22/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	2125	2	2	2	0.00
22/10/2025	IGOV On 06-November-25			Index Future	402.21	401.7380	402.2090	401.7380	533.00
22/10/2025	IGOV On 05-February-26			Index Future	409.60	409.1220	409.6020	409.1220	229.00
22/10/2025	IGOV On 07-May-26			Index Future	417.26	416.7710	417.2610	416.7710	0.00
22/10/2025	IGOV On 06-August-26			Index Future	424.89	424.3900	424.8900	424.3900	0.00
22/10/2025	IGOV On 05-November-26			Index Future	432.55	432.0400	432.5510	432.0400	0.00
22/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/10/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
22/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
22/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
22/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
22/10/2025	R033 On 06-November-25			Bond Future	8.49	109.6931	109.3010	109.6931	20,832.00
22/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9846	10	10	10	0.00
22/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R033 On 05-February-26			Bond Future	8.55	111.6819	111.2829	111.6819	14,967.00
22/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	10084	10	10	10	0.00
22/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	11	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
22/10/2025	R033 On 07-May-26			Bond Future	8.60	108.6996	108.2933	108.6996	0.00
22/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9103	9	9	9	0.00
22/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	98	0	0	0	0.00
22/10/2025	R033 On 06-August-26			Bond Future	8.67	110.6805	110.2677	110.6805	0.00
22/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8211	9	8	9	0.00
22/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	398	0	0	0	0.00
22/10/2025	R033 On 05-November-26			Bond Future	8.74	107.5846	107.1655	107.5846	0.00
22/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4645	5	5	5	0.00
22/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1756	2	2	2	0.00
22/10/2025	R035 On 06-November-25			Bond Future	8.94	101.5684	101.3313	101.5684	47,673.00
22/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	12820	13	13	13	0.00
22/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	16587	17	17	17	0.00
22/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	14101	14	14	14	0.00
22/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	11514	12	12	12	250.00
22/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	7992	8	8	8	0.00
22/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	10073	10	10	10	0.00
22/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	9095	9	9	9	0.00
22/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	7152	7	7	7	0.00
22/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	4980	5	5	5	250.00
22/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	11777	12	12	12	0.00
22/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	8766	9	9	9	2,000.00
22/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	11461	12	11	12	2,000.00
22/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	16781	17	17	17	0.00
22/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	6757	7	7	7	300.00
22/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	9532	10	10	10	300.00
22/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	15207	15	15	15	0.00
22/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	5788	6	6	6	2,000.00
22/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	8601	9	9	9	2,000.00
22/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	13999	14	14	14	0.00
22/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
22/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
22/10/2025	R035 On 06-November-25	10.58	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
22/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
22/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0	0	0	0	250.00
22/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	250.00
22/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0	0	0	0	8,500.00
22/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0	0	0	0	50.00
22/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
22/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
22/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R035 On 05-February-26			Bond Future	9.01	103.4099	103.1688	103.4099	81,015.00
22/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	10075	10	10	10	0.00
22/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	11172	11	11	11	0.00
22/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	6752	7	7	7	250.00
22/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	12046	12	12	12	0.00
22/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	9441	10	9	10	0.00
22/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	8212	8	8	8	2,000.00
22/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	10860	11	11	11	2,000.00
22/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	18228	18	18	18	0.00
22/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2225	2	2	2	0.00
22/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1025	1	1	1	0.00
22/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	778	1	1	1	16,000.00
22/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	1997	2	2	2	0.00
22/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
22/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	1	0	0	0	0.00
22/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	7	0	0	0	0.00
22/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	2	0	0	0	250.00
22/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	25	0	0	0	0.00
22/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
22/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	1	0	0	0	0.00

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22/10/2025	R035 On 07-May-26			Bond Future	9.07	100.8153	100.5698	100.8153	0.00
22/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	9932	10	10	10	0.00
22/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	8911	9	9	9	0.00
22/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6371	7	6	7	0.00
22/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	3944	4	4	4	250.00
22/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	4030	4	4	4	200.00
22/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	9166	9	9	9	0.00
22/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	6620	7	7	7	0.00
22/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4246	4	4	4	350.00
22/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	8808	9	9	9	0.00
22/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	6272	6	6	6	0.00
22/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	185	0	0	0	250.00
22/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	639	1	1	1	0.00
22/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	44	0	0	0	250.00
22/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	151	0	0	0	350.00
22/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	545	1	1	1	0.00
22/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	36	0	0	0	350.00
22/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	174	0	0	0	200.00
22/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	611	1	1	1	0.00
22/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	42	0	0	0	200.00
22/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	22	0	0	0	0.00
22/10/2025	R035 On 06-August-26			Bond Future	9.14	102.6529	102.4037	102.6529	56.00
22/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	10387	11	10	11	0.00
22/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6364	7	6	7	0.00
22/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2526	3	3	3	250.00
22/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4224	4	4	4	0.00
22/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2280	2	2	2	200.00
22/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	5957	6	6	6	0.00
22/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3881	4	4	4	0.00
22/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	1114	1	1	1	200.00
22/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2355	2	2	2	0.00
22/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	455	0	0	0	200.00
22/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	958	1	1	1	250.00
22/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	2081	2	2	2	0.00
22/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	381	0	0	0	250.00

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22/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	64	0	0	0	0.00
22/10/2025	R035 On 05-November-26			Bond Future	9.23	99.9564	99.7036	99.9564	0.00
22/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5301	5	5	5	0.00
22/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	906	1	1	1	0.00
22/10/2025	R038 On 06-November-25			Bond Future	9.54	110.9652	110.7919	110.9652	3,279.00
22/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	11972	12	12	12	0.00
22/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	10265	10	10	10	1,770.00
22/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	18685	19	19	19	0.00
22/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
22/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R038 On 05-February-26			Bond Future	9.62	112.9770	112.8008	112.9770	3,372.00
22/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	12517	13	13	13	0.00
22/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	1	0	0	0	0.00
22/10/2025	R038 On 07-May-26			Bond Future	9.70	109.5773	109.3980	109.5773	0.00
22/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	11581	12	12	12	0.00
22/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	32	0	0	0	0.00
22/10/2025	R038 On 06-August-26			Bond Future	9.79	111.5740	111.3923	111.5740	0.00
22/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	13107	13	13	13	0.00
22/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	71	0	0	0	0.00
22/10/2025	R038 On 05-November-26			Bond Future	9.89	108.0525	107.8685	108.0525	0.00
22/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6738	7	7	7	0.00
22/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	1076	1	1	1	0.00
22/10/2025	R053 On 06-November-25			Bond Future	9.92	117.6821	117.2762	117.6821	28,843.00
22/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	17062	17	17	17	0.00
22/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R053 On 05-February-26			Bond Future	9.99	119.8157	119.4028	119.8157	27,517.00
22/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	14078	14	14	14	0.00
22/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	9	0	0	0	0.00
22/10/2025	R053 On 07-May-26			Bond Future	10.06	116.1653	115.7447	116.1653	10,000.00
22/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	15040	15	15	15	0.00
22/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	70	0	0	0	0.00
22/10/2025	R053 On 06-August-26			Bond Future	10.14	118.2819	117.8547	118.2819	0.00
22/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	18821	19	19	19	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
22/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	78	0	0	0	0.00
22/10/2025	R053 On 05-November-26			Bond Future	10.22	114.5001	114.0665	114.5001	0.00
22/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	10566	11	11	11	0.00
22/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1275	1	1	1	0.00
22/10/2025	R186 On 06-November-25			Bond Future	7.39	107.3320	107.3382	107.3320	70,706.00
22/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	787	1	1	1	0.00
22/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
22/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	85	0	0	0	0.00
22/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	85	0	0	0	0.00
22/10/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
22/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	116	0	0	0	0.00
22/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	116	0	0	0	0.00
22/10/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
22/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	96	0	0	0	0.00
22/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	96	0	0	0	0.00
22/10/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
22/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	54	0	0	0	0.00
22/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	54	0	0	0	0.00
22/10/2025	R202 On 06-November-25			Bond Future	283.94	283.7624	283.9425	283.7624	780.00
22/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	8302	8	8	8	0.00
22/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R202 On 05-February-26			Bond Future	283.81	283.6264	283.8110	283.6264	573.00
22/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5991	6	6	6	0.00
22/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R202 On 07-May-26			Bond Future	289.12	288.9292	289.1172	288.9292	0.00
22/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	11567	11	12	11	0.00
22/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R202 On 06-August-26			Bond Future	289.03	288.8316	289.0295	288.8316	0.00
22/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	10170	10	10	10	0.00
22/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R202 On 05-November-26			Bond Future	294.18	293.9752	294.1792	293.9752	0.00
22/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	13719	14	14	14	0.00
22/10/2025	R202 On 05-November-26	280.46	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
22/10/2025	R209 On 06-November-25			Bond Future	9.22	81.2852	81.1245	81.2852	8,444.00
22/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	10695	11	11	11	0.00
22/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R209 On 05-February-26			Bond Future	9.29	82.7589	82.5955	82.7589	31,804.00
22/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	8586	9	9	9	0.00
22/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	2	0	0	0	0.00
22/10/2025	R209 On 07-May-26			Bond Future	9.35	81.1347	80.9684	81.1347	0.00
22/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	8826	9	9	9	0.00
22/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	27	0	0	0	0.00
22/10/2025	R209 On 06-August-26			Bond Future	9.43	82.6135	82.4448	82.6135	2,732.00
22/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	9835	10	10	10	0.00
22/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	56	0	0	0	0.00
22/10/2025	R209 On 05-November-26			Bond Future	9.51	80.9152	80.7442	80.9152	0.00
22/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5044	5	5	5	0.00
22/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	886	1	1	1	0.00
22/10/2025	R210 On 06-November-25			Bond Future	253.77	253.6178	253.7715	253.6178	1,333.00
22/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1631	1	2	1	0.00
22/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R210 On 05-February-26			Bond Future	258.44	258.2788	258.4361	258.2788	110.00
22/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5336	5	5	5	0.00
22/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R210 On 07-May-26			Bond Future	259.78	259.6217	259.7847	259.6217	0.00
22/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4385	4	4	4	0.00
22/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R210 On 06-August-26			Bond Future	264.58	264.4167	264.5848	264.4167	0.00
22/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4745	5	5	5	0.00
22/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R210 On 05-November-26			Bond Future	265.76	265.5889	265.7637	265.5889	0.00
22/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12434	12	12	12	0.00
22/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R213 On 06-November-25			Bond Future	8.01	97.2977	97.0939	97.2977	80,161.00
22/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	8024	8	8	8	0.00
22/10/2025	R213 On 06-November-25	10.05	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
22/10/2025	R213 On 05-February-26			Bond Future	8.05	99.0617	98.8546	99.0617	3,963.00
22/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	6984	7	7	7	0.00
22/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R213 On 07-May-26			Bond Future	8.08	97.3383	97.1274	97.3383	0.00
22/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6290	6	6	6	0.00
22/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	7	0	0	0	0.00
22/10/2025	R213 On 06-August-26			Bond Future	8.13	99.1128	98.8988	99.1128	0.00
22/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5525	6	6	6	0.00
22/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	42	0	0	0	0.00
22/10/2025	R213 On 05-November-26			Bond Future	8.20	97.3054	97.0884	97.3054	0.00
22/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2583	3	3	3	0.00
22/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	684	1	1	1	0.00
22/10/2025	R214 On 06-November-25			Bond Future	9.87	75.0442	74.9333	75.0442	37,146.00
22/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	10001	10	10	10	0.00
22/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R214 On 05-February-26			Bond Future	9.95	76.4048	76.2921	76.4048	5,839.00
22/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	7531	8	8	8	0.00
22/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	14	0	0	0	0.00
22/10/2025	R214 On 07-May-26			Bond Future	10.02	74.5169	74.4021	74.5169	0.00
22/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	8516	9	9	9	0.00
22/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	57	0	0	0	0.00
22/10/2025	R214 On 06-August-26			Bond Future	10.10	75.8751	75.7589	75.8751	0.00
22/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	10219	10	10	10	0.00
22/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	86	0	0	0	0.00
22/10/2025	R214 On 05-November-26			Bond Future	10.19	73.9124	73.7947	73.9124	0.00
22/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5505	6	6	6	0.00
22/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	1061	1	1	1	0.00
22/10/2025	R248 On 06-November-25			Bond Future	10.04	90.5546	90.3322	90.5546	80,322.00
22/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	12090	12	12	12	0.00
22/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0	0	0	0	0.00
22/10/2025	R248 On 05-February-26			Bond Future	10.11	92.1964	91.9703	92.1964	211,363.00
22/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	9678	10	10	10	0.00
22/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1429	2	1	2	1,400.00
22/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3507	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
22/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	407	0	0	0	1,400.00
22/10/2025	R248 On 05-February-26	9.65	Call	Bond Future	612	1	1	1	12,500.00
22/10/2025	R248 On 05-February-26	9.65	Put	Bond Future	4413	4	4	4	0.00
22/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	2342	2	2	2	0.00
22/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	5493	5	5	5	0.00
22/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	695	1	1	1	1,400.00
22/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	16	0	0	0	0.00
22/10/2025	R248 On 07-May-26			Bond Future	10.19	89.4583	89.2280	89.4583	260.00
22/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	10819	11	11	11	0.00
22/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	71	0	0	0	0.00
22/10/2025	R248 On 06-August-26			Bond Future	10.27	91.0888	90.8550	91.0888	0.00
22/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	14073	14	14	14	0.00
22/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	67	0	0	0	0.00
22/10/2025	R248 On 05-November-26			Bond Future	10.35	88.2521	88.0149	88.2521	0.00
22/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	7823	8	8	8	0.00
22/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	1033	1	1	1	0.00
22/10/2025	R2R9 On 06-November-25			Bond Future	102.20	102.3729	102.2048	102.3729	0.00
22/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	1295	1	1	1	0.00
22/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	250	0	0	0	0.00
22/10/2025	R2R9 On 05-February-26			Bond Future	104.06	104.2290	104.0581	104.2290	0.00
22/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2283	2	2	2	0.00
22/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	1215	1	1	1	0.00
22/10/2025	R2R9 On 07-May-26			Bond Future	101.00	101.1732	100.9992	101.1732	0.00
22/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	2925	3	3	3	0.00
22/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1836	2	2	2	0.00
22/10/2025	R2R9 On 06-August-26			Bond Future	102.84	103.0167	102.8404	103.0167	0.00
22/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3450	4	3	4	0.00
22/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	2350	2	2	2	0.00
22/10/2025	R2R9 On 05-November-26			Bond Future	99.67	99.8491	99.6704	99.8491	0.00
22/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	3900	4	4	4	0.00
22/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2789	3	3	3	0.00
22/10/2025	R4R2 On 06-November-25			Bond Future	102.40	102.4987	102.3984	102.4987	0.00
22/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1178	1	1	1	0.00
22/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	360	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
22/10/2025	R4R2 On 05-February-26			Bond Future	104.26	104.3570	104.2553	104.3570	0.00
22/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2277	2	2	2	0.00
22/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1452	1	1	1	0.00
22/10/2025	R4R2 On 07-May-26			Bond Future	101.07	101.1775	101.0740	101.1775	0.00
22/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	2984	3	3	3	0.00
22/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	2140	2	2	2	0.00
22/10/2025	R4R2 On 06-August-26			Bond Future	102.92	103.0211	102.9165	103.0211	0.00
22/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3559	4	4	4	0.00
22/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2702	3	3	3	0.00
22/10/2025	R4R2 On 05-November-26			Bond Future	99.62	99.7274	99.6218	99.7274	0.00
22/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4055	4	4	4	0.00
22/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	3193	3	3	3	0.00
22/10/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/10/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00