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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/10/2025 TO: 23/10/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	2029 On 06-November-25			Bond Future	141.91	141.6512	141.9103	141.6512	2,387.00
23/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	2120	2	2	2	0.00
23/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2029 On 05-February-26			Bond Future	144.52	144.2548	144.5189	144.2548	1,884.00
23/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4409	4	4	4	0.00
23/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2029 On 07-May-26			Bond Future	145.76	145.4896	145.7586	145.4896	0.00
23/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3939	4	4	4	0.00
23/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2029 On 06-August-26			Bond Future	148.45	148.1781	148.4524	148.1781	0.00
23/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4352	4	4	4	0.00
23/10/2025	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
23/10/2025	2029 On 05-November-26			Bond Future	149.61	149.3346	149.6142	149.3346	0.00
23/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	2054	2	2	2	0.00
23/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2030 On 06-November-25			Bond Future	7.71	103.2706	103.2354	103.2706	91,636.00
23/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6268	6	6	6	0.00
23/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5205	5	5	5	300.00
23/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	8030	8	8	8	0.00
23/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3515	4	4	4	300.00
23/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
23/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2030 On 05-February-26			Bond Future	7.74	101.1352	101.0995	101.1352	100,739.00
23/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5721	6	6	6	0.00
23/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2030 On 07-May-26			Bond Future	7.76	103.0019	102.9656	103.0019	5,220.00
23/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	5042	5	5	5	0.00
23/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	4	0	0	0	0.00
23/10/2025	2030 On 06-August-26			Bond Future	7.81	100.8709	100.8342	100.8709	338.00
23/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4169	4	4	4	0.00
23/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	38	0	0	0	0.00
23/10/2025	2030 On 05-November-26			Bond Future	7.85	102.6432	102.6061	102.6432	0.00
23/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	1999	2	2	2	0.00
23/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	509	0	1	0	0.00
23/10/2025	2031 On 06-November-25			Bond Future	112.60	112.7301	112.5964	112.7301	852.00
23/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2906	3	3	3	0.00
23/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2031 On 05-February-26			Bond Future	112.28	112.4123	112.2763	112.4123	1,026.00
23/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	821	1	1	1	0.00
23/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	304	0	0	0	0.00
23/10/2025	2031 On 07-May-26			Bond Future	114.38	114.5141	114.3756	114.5141	0.00
23/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	978	1	1	1	0.00
23/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	443	0	0	0	0.00
23/10/2025	2031 On 06-August-26			Bond Future	114.06	114.2022	114.0614	114.2022	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
23/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	918	1	1	1	0.00
23/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	667	1	1	1	0.00
23/10/2025	2031 On 05-November-26			Bond Future	116.09	116.2359	116.0929	116.2359	0.00
23/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4613	5	5	5	0.00
23/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	10	0	0	0	0.00
23/10/2025	2032 On 06-November-25			Bond Future	8.31	100.6034	100.6307	100.6034	60,227.00
23/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9635	10	10	10	0.00
23/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	5124	5	5	5	300.00
23/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7370	7	7	7	300.00
23/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11622	12	12	12	0.00
23/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
23/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2032 On 05-February-26			Bond Future	8.36	102.4277	102.4555	102.4277	109,704.00
23/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	8025	8	8	8	0.00
23/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2032 On 07-May-26			Bond Future	8.41	100.1581	100.1866	100.1581	5,163.00
23/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7494	7	7	7	0.00
23/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	11	0	0	0	0.00
23/10/2025	2032 On 06-August-26			Bond Future	8.47	101.9843	102.0135	101.9843	0.00
23/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6950	7	7	7	0.00
23/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	54	0	0	0	0.00
23/10/2025	2032 On 05-November-26			Bond Future	8.55	99.6189	99.6489	99.6189	0.00
23/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3338	3	3	3	0.00
23/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	800	1	1	1	0.00
23/10/2025	2033 On 06-November-25			Bond Future	135.70	135.4951	135.7043	135.4951	18,778.00
23/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2564	2	3	2	0.00
23/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2033 On 05-February-26			Bond Future	138.20	137.9856	138.1988	137.9856	2,526.00
23/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5319	5	5	5	0.00
23/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2033 On 07-May-26			Bond Future	139.22	139.0007	139.2179	139.0007	0.00
23/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	4058	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
23/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2033 On 06-August-26			Bond Future	141.79	141.5693	141.7908	141.5693	0.00
23/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7541	7	8	7	0.00
23/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2033 On 05-November-26			Bond Future	142.73	142.5042	142.7300	142.5042	0.00
23/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5470	5	5	5	0.00
23/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2037 On 06-November-25			Bond Future	9.46	95.7584	95.7965	95.7584	118,484.00
23/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	12790	13	13	13	0.00
23/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	6450	6	6	6	300.00
23/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	9337	9	9	9	300.00
23/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	15543	16	16	16	0.00
23/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
23/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2037 On 05-February-26			Bond Future	9.54	93.2364	93.2752	93.2364	89,925.00
23/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	9864	10	10	10	0.00
23/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	15454	15	15	15	0.00
23/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	8204	8	8	8	1,970.00
23/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	13375	13	13	13	0.00
23/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	10734	11	11	11	0.00
23/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	6804	7	7	7	0.00
23/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	17697	18	18	18	0.00
23/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	10949	11	11	11	1,030.00
23/10/2025	2037 On 05-February-26	9.65	Call	Bond Future	1890	2	2	2	0.00
23/10/2025	2037 On 05-February-26	10.10	Call	Bond Future	3828	4	4	4	0.00
23/10/2025	2037 On 05-February-26	10.10	Put	Bond Future	315	0	0	0	11,500.00
23/10/2025	2037 On 05-February-26	9.65	Put	Bond Future	1164	1	1	1	11,500.00
23/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
23/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	1	0	0	0	0.00
23/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	1	0	0	0	0.00
23/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	36	0	0	0	0.00
23/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00

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23/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
23/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	11	0	0	0	0.00
23/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	2	0	0	0	0.00
23/10/2025	2037 On 07-May-26			Bond Future	9.61	94.9573	94.9968	94.9573	0.00
23/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	9950	10	10	10	0.00
23/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	15450	15	15	15	0.00
23/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	7998	8	8	8	142.00
23/10/2025	2037 On 07-May-26	9.49	Call	Bond Future	1743	2	2	2	1,500.00
23/10/2025	2037 On 07-May-26	10.06	Call	Bond Future	3666	4	4	4	0.00
23/10/2025	2037 On 07-May-26	9.00	Call	Bond Future	805	1	1	1	1,500.00
23/10/2025	2037 On 07-May-26	9.49	Put	Bond Future	2522	3	3	3	0.00
23/10/2025	2037 On 07-May-26	10.06	Put	Bond Future	922	1	1	1	1,500.00
23/10/2025	2037 On 07-May-26	9.00	Put	Bond Future	4763	5	5	5	0.00
23/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	1	0	0	0	142.00
23/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	105	0	0	0	0.00
23/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	36	0	0	0	0.00
23/10/2025	2037 On 06-August-26			Bond Future	9.70	92.4288	92.4693	92.4288	2,539.00
23/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	11346	11	11	11	0.00
23/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	9296	9	9	9	0.00
23/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	6382	6	6	6	0.00
23/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3571	4	4	4	2,541.00
23/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	528	1	1	1	2,541.00
23/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1655	2	2	2	0.00
23/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	159	0	0	0	2,541.00
23/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	64	0	0	0	0.00
23/10/2025	2037 On 05-November-26			Bond Future	9.79	94.0521	94.0936	94.0521	0.00
23/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5835	6	6	6	0.00
23/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6727	7	7	7	0.00
23/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4328	4	4	4	0.00
23/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2131	2	2	2	4,490.00
23/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	1752	2	2	2	4,490.00
23/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	4166	4	4	4	0.00
23/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	767	1	1	1	4,490.00
23/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	1039	1	1	1	0.00

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23/10/2025	2038 On 06-November-25			Bond Future	146.94	146.7628	146.9438	146.7628	1,601.00
23/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	3064	3	3	3	0.00
23/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2038 On 05-February-26			Bond Future	147.48	147.2908	147.4751	147.2908	2,689.00
23/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4275	4	4	4	0.00
23/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2038 On 07-May-26			Bond Future	150.23	150.0446	150.2324	150.0446	0.00
23/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5702	6	6	6	0.00
23/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2038 On 06-August-26			Bond Future	150.80	150.6131	150.8048	150.6131	0.00
23/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	6085	6	6	6	0.00
23/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2038 On 05-November-26			Bond Future	153.49	153.2964	153.4919	153.2964	0.00
23/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	7182	7	7	7	0.00
23/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2040 On 06-November-25			Bond Future	9.87	95.8961	95.9023	95.8961	24,070.00
23/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	12729	13	13	13	0.00
23/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2040 On 05-February-26			Bond Future	9.95	93.1259	93.1324	93.1259	81,927.00
23/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	10018	10	10	10	0.00
23/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	3350	3	3	3	680.00
23/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	5552	6	6	6	0.00
23/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	7967	8	8	8	0.00
23/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	11955	12	12	12	475.00
23/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	19526	20	20	20	0.00
23/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	1238	1	1	1	14,000.00
23/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	2329	2	2	2	0.00
23/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
23/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	1	0	0	0	0.00
23/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	28	0	0	0	680.00
23/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	152	0	0	0	8,180.00
23/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	602	1	1	1	0.00
23/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	6	0	0	0	0.00
23/10/2025	2040 On 07-May-26			Bond Future	10.04	94.8448	94.8514	94.8448	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
23/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	10476	10	10	10	0.00
23/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	13557	14	14	14	0.00
23/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	10761	11	11	11	0.00
23/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5103	5	5	5	1,460.00
23/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	7350	7	7	7	0.00
23/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	12506	12	13	12	0.00
23/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	15233	15	15	15	0.00
23/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	3	0	0	0	0.00
23/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	17	0	0	0	0.00
23/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	234	0	0	0	0.00
23/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	44	0	0	0	1,460.00
23/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	647	1	1	1	0.00
23/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	9	0	0	0	1,460.00
23/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	51	0	0	0	0.00
23/10/2025	2040 On 06-August-26			Bond Future	10.13	92.0636	92.0706	92.0636	7,265.00
23/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	12703	13	13	13	0.00
23/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	66	0	0	0	0.00
23/10/2025	2040 On 05-November-26			Bond Future	10.23	93.6802	93.6876	93.6802	0.00
23/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	6513	7	7	7	0.00
23/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	7492	7	7	7	0.00
23/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4856	5	5	5	0.00
23/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2440	2	2	2	2,300.00
23/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	1942	2	2	2	2,300.00
23/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	4594	5	5	5	0.00
23/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	853	1	1	1	2,300.00
23/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	1151	1	1	1	0.00
23/10/2025	2043 On 06-November-25			Bond Future	114.91	114.8848	114.9090	114.8848	0.00
23/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4479	4	4	4	0.00
23/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2043 On 05-February-26			Bond Future	114.21	114.1813	114.2062	114.1813	0.00
23/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4653	5	5	5	0.00
23/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	107	0	0	0	0.00
23/10/2025	2043 On 07-May-26			Bond Future	116.34	116.3161	116.3414	116.3161	0.00
23/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4966	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
23/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	325	0	0	0	0.00
23/10/2025	2043 On 06-August-26			Bond Future	115.63	115.6055	115.6315	115.6055	0.00
23/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5306	5	5	5	0.00
23/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	555	1	1	1	0.00
23/10/2025	2043 On 05-November-26			Bond Future	117.69	117.6637	117.6905	117.6637	0.00
23/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5620	6	6	6	0.00
23/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	770	1	1	1	0.00
23/10/2025	2044 On 06-November-25			Bond Future	10.08	91.5201	91.4505	91.5201	98,324.00
23/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	12162	12	12	12	0.00
23/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	8228	8	8	8	11,000.00
23/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	11376	11	11	11	0.00
23/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	12876	13	13	13	0.00
23/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	14331	14	14	14	0.00
23/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	14043	14	14	14	0.00
23/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0	0	0	0	5,600.00
23/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	5,800.00
23/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0	0	0	0	5,800.00
23/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0	0	0	0	11,000.00
23/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2044 On 05-February-26			Bond Future	10.16	88.7960	88.7252	88.7960	52,625.00
23/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	9583	10	10	10	0.00
23/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	7650	8	8	8	0.00
23/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	9212	9	9	9	0.00
23/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1493	2	1	2	9,000.00
23/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	5479	6	5	6	9,000.00
23/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	8901	9	9	9	0.00
23/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	19	0	0	0	9,000.00
23/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	2138	2	2	2	0.00
23/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	193	0	0	0	0.00
23/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	14	0	0	0	4,500.00
23/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	47	0	0	0	4,500.00
23/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	11	0	0	0	0.00
23/10/2025	2044 On 07-May-26			Bond Future	10.24	90.4349	90.3628	90.4349	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
23/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	10476	11	10	11	0.00
23/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	65	0	0	0	0.00
23/10/2025	2044 On 06-August-26			Bond Future	10.33	87.6986	87.6254	87.6986	7,681.00
23/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	13363	13	13	13	0.00
23/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	68	0	0	0	0.00
23/10/2025	2044 On 05-November-26			Bond Future	10.42	89.2384	89.1642	89.2384	0.00
23/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	7253	7	7	7	0.00
23/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	1062	1	1	1	0.00
23/10/2025	2046 On 06-November-25			Bond Future	126.52	126.0328	126.5228	126.0328	11,522.00
23/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	1113	1	1	1	0.00
23/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2046 On 05-February-26			Bond Future	128.85	128.3494	128.8487	128.3494	12,424.00
23/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	7199	7	7	7	0.00
23/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2046 On 07-May-26			Bond Future	128.96	128.4514	128.9598	128.4514	0.00
23/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	4010	4	4	4	0.00
23/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2046 On 06-August-26			Bond Future	131.34	130.8246	131.3429	130.8246	0.00
23/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	8963	8	9	8	0.00
23/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2046 On 05-November-26			Bond Future	131.35	130.8228	131.3506	130.8228	0.00
23/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	5871	5	6	5	0.00
23/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2050 On 06-November-25			Bond Future	127.97	127.6228	127.9654	127.6228	6,732.00
23/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	3545	3	4	3	0.00
23/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2050 On 05-February-26			Bond Future	127.90	127.5504	127.8992	127.5504	11,660.00
23/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	5079	5	5	5	0.00
23/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2050 On 07-May-26			Bond Future	130.29	129.9351	130.2905	129.9351	0.00
23/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	6220	6	6	6	0.00
23/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2050 On 06-August-26			Bond Future	130.24	129.8798	130.2423	129.8798	0.00
23/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	6972	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
23/10/2025	2050 On 05-November-26			Bond Future	132.56	132.1937	132.5628	132.1937	0.00
23/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	8723	8	9	8	0.00
23/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
23/10/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	AL37 On 06-November-25			Index Future	1220.64	1220.7310	1220.6390	1220.7310	0.00
23/10/2025	AL37 On 05-February-26			Index Future	1242.77	1242.8670	1242.7740	1242.8670	0.00
23/10/2025	AL37 On 07-May-26			Index Future	1265.71	1265.8080	1265.7130	1265.8080	0.00
23/10/2025	AL37 On 06-August-26			Index Future	1288.57	1288.6610	1288.5680	1288.6610	0.00
23/10/2025	AL37 On 05-November-26			Index Future	1311.52	1311.6090	1311.5170	1311.6090	0.00
23/10/2025	AL7T On 06-November-25			Index Future	1523.87	1523.5590	1523.8710	1523.5590	0.00
23/10/2025	AL7T On 05-February-26			Index Future	1551.51	1551.1860	1551.5050	1551.1860	0.00
23/10/2025	AL7T On 07-May-26			Index Future	1580.14	1579.8180	1580.1430	1579.8180	0.00
23/10/2025	AL7T On 06-August-26			Index Future	1608.67	1608.3390	1608.6740	1608.3390	0.00
23/10/2025	AL7T On 05-November-26			Index Future	1637.33	1636.9800	1637.3250	1636.9800	0.00
23/10/2025	ALBI On 06-November-25			Index Future	1286.02	1285.9350	1286.0180	1285.9350	63.00
23/10/2025	ALBI On 05-February-26			Index Future	1309.34	1309.2530	1309.3380	1309.2530	13.00
23/10/2025	ALBI On 07-May-26			Index Future	1333.51	1333.4190	1333.5060	1333.4190	0.00
23/10/2025	ALBI On 06-August-26			Index Future	1357.59	1357.4930	1357.5850	1357.4930	0.00
23/10/2025	ALBI On 05-November-26			Index Future	1381.76	1381.6660	1381.7640	1381.6660	0.00
23/10/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	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
23/10/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/10/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
23/10/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/10/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	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
23/10/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	ES33 On 06-November-25			Bond Future	9.55	89.9958	90.0011	89.9958	0.00
23/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11351	11	11	11	0.00
23/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
23/10/2025	ES33 On 05-February-26			Bond Future	9.65	91.6500	91.6555	91.6500	0.00
23/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8460	8	8	8	0.00
23/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
23/10/2025	ES33 On 07-May-26			Bond Future	9.75	89.5688	89.5744	89.5688	0.00
23/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	8694	9	9	9	0.00
23/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
23/10/2025	ES33 On 06-August-26			Bond Future	9.85	91.2229	91.2288	91.2229	0.00
23/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9360	9	9	9	0.00
23/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
23/10/2025	ES33 On 05-November-26			Bond Future	9.98	89.0544	89.0607	89.0544	0.00
23/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	3732	4	4	4	0.00
23/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
23/10/2025	ES42 On 06-November-25			Bond Future	10.20	86.8681	86.9457	86.8681	0.00
23/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	13612	14	14	14	0.00
23/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
23/10/2025	ES42 On 05-February-26			Bond Future	10.29	88.4649	88.5440	88.4649	0.00
23/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	9944	10	10	10	0.00
23/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
23/10/2025	ES42 On 07-May-26			Bond Future	10.37	85.8540	85.9346	85.8540	0.00
23/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	11293	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
23/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
23/10/2025	ES42 On 06-August-26			Bond Future	10.46	87.4387	87.5211	87.4387	0.00
23/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	13047	13	13	13	0.00
23/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
23/10/2025	ES42 On 05-November-26			Bond Future	10.56	84.7315	84.8156	84.7315	0.00
23/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	6851	7	7	7	0.00
23/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
23/10/2025	GOVI On 06-November-25			GOVI	1263.10	1263.0540	1263.0990	1263.0540	138.00
23/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1510990	151	151	151	0.00
23/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
23/10/2025	GOVI On 05-February-26			GOVI	1286.00	1285.9570	1286.0040	1285.9570	563.00
23/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1360040	136	136	136	0.00
23/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
23/10/2025	GOVI On 07-May-26			GOVI	1309.74	1309.6930	1309.7410	1309.6930	42.00
23/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1327410	133	133	133	0.00
23/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
23/10/2025	GOVI On 06-August-26			GOVI	1333.39	1333.3380	1333.3900	1333.3380	0.00
23/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1443900	144	144	144	0.00
23/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
23/10/2025	GOVI On 05-November-26			GOVI	1357.14	1357.0820	1357.1380	1357.0820	0.00
23/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	801380	80	80	80	0.00
23/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
23/10/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/10/2025	I258 On 06-November-25			Bond Future	115.72	115.6909	115.7155	115.6909	0.00
23/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	3339	3	3	3	0.00
23/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	14	0	0	0	0.00
23/10/2025	I258 On 05-February-26			Bond Future	115.03	115.0023	115.0274	115.0023	0.00
23/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	3981	4	4	4	0.00
23/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	604	1	1	1	0.00
23/10/2025	I258 On 07-May-26			Bond Future	117.18	117.1524	117.1781	117.1524	0.00
23/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4614	5	5	5	0.00
23/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	1166	1	1	1	0.00
23/10/2025	I258 On 06-August-26			Bond Future	116.48	116.4572	116.4836	116.4572	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
23/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5196	5	5	5	0.00
23/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1663	2	2	2	0.00
23/10/2025	I258 On 05-November-26			Bond Future	118.56	118.5306	118.5579	118.5306	0.00
23/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	5720	6	6	6	0.00
23/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	2112	2	2	2	0.00
23/10/2025	IGOV On 06-November-25			Index Future	402.91	402.2090	402.9100	402.2090	533.00
23/10/2025	IGOV On 05-February-26			Index Future	410.32	409.6020	410.3160	409.6020	229.00
23/10/2025	IGOV On 07-May-26			Index Future	417.99	417.2610	417.9880	417.2610	0.00
23/10/2025	IGOV On 06-August-26			Index Future	425.63	424.8900	425.6310	424.8900	0.00
23/10/2025	IGOV On 05-November-26			Index Future	433.31	432.5510	433.3070	432.5510	0.00
23/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/10/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
23/10/2025	R033 On 06-November-25			Bond Future	8.48	109.3010	109.3617	109.3010	20,832.00
23/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9906	10	10	10	0.00
23/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R033 On 05-February-26			Bond Future	8.53	111.2829	111.3449	111.2829	14,967.00
23/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	10145	10	10	10	0.00
23/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	10	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
23/10/2025	R033 On 07-May-26			Bond Future	8.59	108.2933	108.3565	108.2933	0.00
23/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9162	9	9	9	0.00
23/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	94	0	0	0	0.00
23/10/2025	R033 On 06-August-26			Bond Future	8.65	110.2677	110.3322	110.2677	0.00
23/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8266	8	8	8	0.00
23/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	388	0	0	0	0.00
23/10/2025	R033 On 05-November-26			Bond Future	8.73	107.1655	107.2315	107.1655	0.00
23/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4685	5	5	5	0.00
23/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1730	2	2	2	0.00
23/10/2025	R035 On 06-November-25			Bond Future	8.94	101.3313	101.3358	101.3313	46,751.00
23/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	12825	13	13	13	0.00
23/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	16591	17	17	17	0.00
23/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	14105	14	14	14	0.00
23/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	11518	12	12	12	250.00
23/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	7996	8	8	8	0.00
23/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	10078	10	10	10	0.00
23/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	9100	9	9	9	0.00
23/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	7157	7	7	7	0.00
23/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	4984	5	5	5	250.00
23/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	11782	12	12	12	0.00
23/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	8771	9	9	9	2,000.00
23/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	11466	11	11	11	2,000.00
23/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	16786	17	17	17	0.00
23/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	6762	7	7	7	300.00
23/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	9536	10	10	10	300.00
23/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	15211	15	15	15	0.00
23/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	5793	6	6	6	2,000.00
23/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	8605	9	9	9	2,000.00
23/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	14004	14	14	14	0.00
23/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
23/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
23/10/2025	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
23/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
23/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0	0	0	0	250.00
23/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	250.00
23/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0	0	0	0	8,500.00
23/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0	0	0	0	50.00
23/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
23/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
23/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R035 On 05-February-26			Bond Future	9.01	103.1688	103.1735	103.1688	81,937.00
23/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	10080	10	10	10	0.00
23/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	11176	11	11	11	0.00
23/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	6756	7	7	7	250.00
23/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	12051	12	12	12	0.00
23/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	9446	9	9	9	0.00
23/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	8216	8	8	8	2,000.00
23/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	10865	11	11	11	2,000.00
23/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	18233	18	18	18	0.00
23/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2223	2	2	2	0.00
23/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1020	1	1	1	0.00
23/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	771	1	1	1	16,000.00
23/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	1987	2	2	2	0.00
23/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
23/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	7	0	0	0	0.00
23/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	2	0	0	0	250.00
23/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	24	0	0	0	0.00
23/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
23/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	1	0	0	0	0.00

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23/10/2025	R035 On 07-May-26			Bond Future	9.07	100.5698	100.5746	100.5698	0.00
23/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	9936	10	10	10	0.00
23/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	8915	9	9	9	0.00
23/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6374	6	6	6	0.00
23/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	3944	4	4	4	250.00
23/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	4030	4	4	4	200.00
23/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	9171	9	9	9	0.00
23/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	6623	7	7	7	0.00
23/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4247	4	4	4	350.00
23/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	8812	9	9	9	0.00
23/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	6274	6	6	6	0.00
23/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	182	0	0	0	250.00
23/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	635	1	1	1	0.00
23/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	43	0	0	0	250.00
23/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	150	0	0	0	350.00
23/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	541	1	1	1	0.00
23/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	35	0	0	0	350.00
23/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	172	0	0	0	200.00
23/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	607	1	1	1	0.00
23/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	41	0	0	0	200.00
23/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	22	0	0	0	0.00
23/10/2025	R035 On 06-August-26			Bond Future	9.14	102.4037	102.4089	102.4037	56.00
23/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	10391	10	10	10	0.00
23/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6367	6	6	6	0.00
23/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2524	3	3	3	250.00
23/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4225	4	4	4	0.00
23/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2278	2	2	2	200.00
23/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	5959	6	6	6	0.00
23/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3881	4	4	4	0.00
23/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	1109	1	1	1	200.00
23/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2348	2	2	2	0.00
23/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	452	0	0	0	200.00
23/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	953	1	1	1	250.00
23/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	2075	2	2	2	0.00
23/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	378	0	0	0	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	63	0	0	0	0.00
23/10/2025	R035 On 05-November-26			Bond Future	9.23	99.7036	99.7092	99.7036	0.00
23/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5303	5	5	5	0.00
23/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	902	1	1	1	0.00
23/10/2025	R038 On 06-November-25			Bond Future	9.54	110.7919	110.7984	110.7919	3,279.00
23/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	11979	12	12	12	0.00
23/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	10271	10	10	10	1,770.00
23/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	18691	19	19	19	0.00
23/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
23/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R038 On 05-February-26			Bond Future	9.62	112.8008	112.8077	112.8008	3,372.00
23/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	12523	13	13	13	0.00
23/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	1	0	0	0	0.00
23/10/2025	R038 On 07-May-26			Bond Future	9.70	109.3980	109.4049	109.3980	0.00
23/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	11587	12	12	12	0.00
23/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	32	0	0	0	0.00
23/10/2025	R038 On 06-August-26			Bond Future	9.79	111.3923	111.3997	111.3923	0.00
23/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	13113	13	13	13	0.00
23/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	70	0	0	0	0.00
23/10/2025	R038 On 05-November-26			Bond Future	9.89	107.8685	107.8764	107.8685	0.00
23/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6741	7	7	7	0.00
23/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	1071	1	1	1	0.00
23/10/2025	R053 On 06-November-25			Bond Future	9.93	117.2762	117.2308	117.2762	28,843.00
23/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	17017	17	17	17	0.00
23/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R053 On 05-February-26			Bond Future	10.00	119.4028	119.3567	119.4028	27,517.00
23/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	14032	14	14	14	0.00
23/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	9	0	0	0	0.00
23/10/2025	R053 On 07-May-26			Bond Future	10.07	115.7447	115.6978	115.7447	10,000.00
23/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	14993	15	15	15	0.00
23/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	70	0	0	0	0.00
23/10/2025	R053 On 06-August-26			Bond Future	10.14	117.8547	117.8072	117.8547	0.00
23/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	18774	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
23/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	78	0	0	0	0.00
23/10/2025	R053 On 05-November-26			Bond Future	10.22	114.0665	114.0185	114.0665	0.00
23/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	10523	11	11	11	0.00
23/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1280	1	1	1	0.00
23/10/2025	R186 On 06-November-25			Bond Future	7.39	107.3382	107.3385	107.3382	70,706.00
23/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	788	1	1	1	0.00
23/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
23/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	85	0	0	0	0.00
23/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	85	0	0	0	0.00
23/10/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
23/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	116	0	0	0	0.00
23/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	116	0	0	0	0.00
23/10/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
23/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	95	0	0	0	0.00
23/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	95	0	0	0	0.00
23/10/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
23/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	54	0	0	0	0.00
23/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	54	0	0	0	0.00
23/10/2025	R202 On 06-November-25			Bond Future	284.00	283.9425	284.0024	283.9425	780.00
23/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	8362	8	8	8	0.00
23/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R202 On 05-February-26			Bond Future	283.87	283.8110	283.8723	283.8110	573.00
23/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	6052	6	6	6	0.00
23/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R202 On 07-May-26			Bond Future	289.18	289.1172	289.1799	289.1172	0.00
23/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	11630	12	12	12	0.00
23/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R202 On 06-August-26			Bond Future	289.09	289.0295	289.0941	289.0295	0.00
23/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	10234	10	10	10	0.00
23/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R202 On 05-November-26			Bond Future	294.25	294.1792	294.2456	294.1792	0.00
23/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	13786	14	14	14	0.00
23/10/2025	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
23/10/2025	R209 On 06-November-25			Bond Future	9.22	81.1245	81.1286	81.1245	8,444.00
23/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	10699	11	11	11	0.00
23/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R209 On 05-February-26			Bond Future	9.29	82.5955	82.5998	82.5955	33,015.00
23/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	8590	9	9	9	0.00
23/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	2	0	0	0	0.00
23/10/2025	R209 On 07-May-26			Bond Future	9.35	80.9684	80.9728	80.9684	0.00
23/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	8830	9	9	9	0.00
23/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	27	0	0	0	0.00
23/10/2025	R209 On 06-August-26			Bond Future	9.43	82.4448	82.4495	82.4448	2,732.00
23/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	9839	10	10	10	0.00
23/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	56	0	0	0	0.00
23/10/2025	R209 On 05-November-26			Bond Future	9.51	80.7442	80.7492	80.7442	0.00
23/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5045	5	5	5	0.00
23/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	883	1	1	1	0.00
23/10/2025	R210 On 06-November-25			Bond Future	253.82	253.7715	253.8226	253.7715	1,151.00
23/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1683	2	2	2	0.00
23/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R210 On 05-February-26			Bond Future	258.49	258.4361	258.4884	258.4361	289.00
23/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5388	5	5	5	0.00
23/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R210 On 07-May-26			Bond Future	259.84	259.7847	259.8380	259.7847	0.00
23/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4438	4	4	4	0.00
23/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R210 On 06-August-26			Bond Future	264.64	264.5848	264.6398	264.5848	0.00
23/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4800	5	5	5	0.00
23/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R210 On 05-November-26			Bond Future	265.82	265.7637	265.8203	265.7637	0.00
23/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12490	12	12	12	0.00
23/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R213 On 06-November-25			Bond Future	8.01	97.0939	97.0750	97.0939	80,141.00
23/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	8005	8	8	8	0.00
23/10/2025	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
23/10/2025	R213 On 05-February-26			Bond Future	8.06	98.8546	98.8354	98.8546	3,983.00
23/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	6965	7	7	7	0.00
23/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R213 On 07-May-26			Bond Future	8.09	97.1274	97.1078	97.1274	0.00
23/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6270	6	6	6	0.00
23/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	7	0	0	0	0.00
23/10/2025	R213 On 06-August-26			Bond Future	8.14	98.8988	98.8792	98.8988	0.00
23/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5505	6	6	6	0.00
23/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	42	0	0	0	0.00
23/10/2025	R213 On 05-November-26			Bond Future	8.20	97.0884	97.0687	97.0884	0.00
23/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2567	3	3	3	0.00
23/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	688	1	1	1	0.00
23/10/2025	R214 On 06-November-25			Bond Future	9.86	74.9333	75.0017	74.9333	33,244.00
23/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	10069	10	10	10	0.00
23/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R214 On 05-February-26			Bond Future	9.94	76.2921	76.3618	76.2921	9,741.00
23/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	7599	8	8	8	0.00
23/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	12	0	0	0	0.00
23/10/2025	R214 On 07-May-26			Bond Future	10.01	74.4021	74.4731	74.4021	0.00
23/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	8584	9	9	9	0.00
23/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	55	0	0	0	0.00
23/10/2025	R214 On 06-August-26			Bond Future	10.09	75.7589	75.8314	75.7589	0.00
23/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	10288	10	10	10	0.00
23/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	83	0	0	0	0.00
23/10/2025	R214 On 05-November-26			Bond Future	10.18	73.7947	73.8687	73.7947	0.00
23/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5558	6	6	6	0.00
23/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	1040	1	1	1	0.00
23/10/2025	R248 On 06-November-25			Bond Future	10.03	90.3322	90.3792	90.3322	80,322.00
23/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	12137	12	12	12	0.00
23/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0	0	0	0	0.00
23/10/2025	R248 On 05-February-26			Bond Future	10.11	91.9703	92.0182	91.9703	211,415.00
23/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	9725	10	10	10	0.00
23/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1441	1	1	1	1,400.00
23/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3536	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
23/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	409	0	0	0	1,400.00
23/10/2025	R248 On 05-February-26	9.65	Call	Bond Future	616	1	1	1	12,500.00
23/10/2025	R248 On 05-February-26	9.65	Put	Bond Future	4370	4	4	4	0.00
23/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	2307	2	2	2	0.00
23/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	5447	5	5	5	0.00
23/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	676	1	1	1	1,400.00
23/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	15	0	0	0	0.00
23/10/2025	R248 On 07-May-26			Bond Future	10.18	89.2280	89.2768	89.2280	260.00
23/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	10865	11	11	11	0.00
23/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	69	0	0	0	0.00
23/10/2025	R248 On 06-August-26			Bond Future	10.26	90.8550	90.9050	90.8550	0.00
23/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	14121	14	14	14	0.00
23/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	65	0	0	0	0.00
23/10/2025	R248 On 05-November-26			Bond Future	10.35	88.0149	88.0660	88.0149	0.00
23/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	7860	8	8	8	0.00
23/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	1019	1	1	1	0.00
23/10/2025	R2R9 On 06-November-25			Bond Future	102.25	102.2048	102.2488	102.2048	0.00
23/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	1311	1	1	1	0.00
23/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	222	0	0	0	0.00
23/10/2025	R2R9 On 05-February-26			Bond Future	104.10	104.0581	104.1030	104.0581	0.00
23/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2303	2	2	2	0.00
23/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	1190	1	1	1	0.00
23/10/2025	R2R9 On 07-May-26			Bond Future	101.04	100.9992	101.0449	100.9992	0.00
23/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	2946	3	3	3	0.00
23/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1811	2	2	2	0.00
23/10/2025	R2R9 On 06-August-26			Bond Future	102.89	102.8404	102.8873	102.8404	0.00
23/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3473	3	3	3	0.00
23/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	2325	2	2	2	0.00
23/10/2025	R2R9 On 05-November-26			Bond Future	99.72	99.6704	99.7184	99.6704	0.00
23/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	3923	4	4	4	0.00
23/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2764	3	3	3	0.00
23/10/2025	R4R2 On 06-November-25			Bond Future	102.41	102.3984	102.4057	102.3984	0.00
23/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1162	1	1	1	0.00
23/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	337	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
23/10/2025	R4R2 On 05-February-26			Bond Future	104.26	104.2553	104.2627	104.2553	0.00
23/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2273	2	2	2	0.00
23/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1440	1	1	1	0.00
23/10/2025	R4R2 On 07-May-26			Bond Future	101.08	101.0740	101.0816	101.0740	0.00
23/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	2982	3	3	3	0.00
23/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	2130	2	2	2	0.00
23/10/2025	R4R2 On 06-August-26			Bond Future	102.92	102.9165	102.9245	102.9165	0.00
23/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3558	4	4	4	0.00
23/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2693	3	3	3	0.00
23/10/2025	R4R2 On 05-November-26			Bond Future	99.63	99.6218	99.6302	99.6218	0.00
23/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4055	4	4	4	0.00
23/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	3185	3	3	3	0.00
23/10/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/10/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00