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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/10/2025 TO: 24/10/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	2029 On 06-November-25			Bond Future	141.91	141.9103	141.9147	141.9103	2,387.00
24/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	2125	2	2	2	0.00
24/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2029 On 05-February-26			Bond Future	144.52	144.5189	144.5153	144.5189	1,884.00
24/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4405	4	4	4	0.00
24/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2029 On 07-May-26			Bond Future	145.76	145.7586	145.7621	145.7586	0.00
24/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3942	4	4	4	0.00
24/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2029 On 06-August-26			Bond Future	148.46	148.4524	148.4558	148.4524	0.00
24/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4356	4	4	4	0.00
24/10/2025	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
24/10/2025	2029 On 05-November-26			Bond Future	149.62	149.6142	149.6209	149.6142	0.00
24/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	2061	2	2	2	0.00
24/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2030 On 06-November-25			Bond Future	7.70	103.2354	103.2898	103.2354	71,582.00
24/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6323	6	6	6	0.00
24/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5260	5	5	5	300.00
24/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	8084	8	8	8	0.00
24/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3569	4	4	4	300.00
24/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
24/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2030 On 05-February-26			Bond Future	7.72	101.0995	101.1490	101.0995	162,452.00
24/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5770	6	6	6	0.00
24/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2030 On 07-May-26			Bond Future	7.75	102.9656	103.0211	102.9656	5,220.00
24/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	5098	5	5	5	0.00
24/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	4	0	0	0	0.00
24/10/2025	2030 On 06-August-26			Bond Future	7.79	100.8342	100.8907	100.8342	338.00
24/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4223	4	4	4	0.00
24/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	36	0	0	0	0.00
24/10/2025	2030 On 05-November-26			Bond Future	7.83	102.6061	102.6659	102.6061	0.00
24/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	2041	2	2	2	0.00
24/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	490	1	0	1	0.00
24/10/2025	2031 On 06-November-25			Bond Future	112.62	112.5964	112.6181	112.5964	852.00
24/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2928	3	3	3	0.00
24/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2031 On 05-February-26			Bond Future	112.29	112.2763	112.2920	112.2763	1,026.00
24/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	829	1	1	1	0.00
24/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	297	0	0	0	0.00
24/10/2025	2031 On 07-May-26			Bond Future	114.40	114.3756	114.3972	114.3756	0.00
24/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	990	1	1	1	0.00
24/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	433	0	0	0	0.00
24/10/2025	2031 On 06-August-26			Bond Future	114.08	114.0614	114.0833	114.0614	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
24/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	929	1	1	1	0.00
24/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	656	1	1	1	0.00
24/10/2025	2031 On 05-November-26			Bond Future	116.12	116.0929	116.1178	116.0929	0.00
24/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4637	5	5	5	0.00
24/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	10	0	0	0	0.00
24/10/2025	2032 On 06-November-25			Bond Future	8.30	100.6307	100.7064	100.6307	60,227.00
24/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9711	10	10	10	0.00
24/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	5200	5	5	5	300.00
24/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7445	7	7	7	300.00
24/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11698	12	12	12	0.00
24/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
24/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2032 On 05-February-26			Bond Future	8.35	102.4555	102.5268	102.4555	110,410.00
24/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	8097	8	8	8	0.00
24/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2032 On 07-May-26			Bond Future	8.40	100.1866	100.2642	100.1866	5,163.00
24/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7571	7	8	7	0.00
24/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	10	0	0	0	0.00
24/10/2025	2032 On 06-August-26			Bond Future	8.46	102.0135	102.0925	102.0135	0.00
24/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	7026	7	7	7	0.00
24/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	51	0	0	0	0.00
24/10/2025	2032 On 05-November-26			Bond Future	8.53	99.6489	99.7317	99.6489	0.00
24/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3396	3	3	3	0.00
24/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	775	1	1	1	0.00
24/10/2025	2033 On 06-November-25			Bond Future	136.00	135.7043	136.0031	135.7043	18,778.00
24/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2863	3	3	3	0.00
24/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2033 On 05-February-26			Bond Future	138.50	138.1988	138.4952	138.1988	2,526.00
24/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5615	5	6	5	0.00
24/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2033 On 07-May-26			Bond Future	139.53	139.2179	139.5267	139.2179	0.00
24/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	4367	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
24/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2033 On 06-August-26			Bond Future	142.11	141.7908	142.1053	141.7908	0.00
24/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7855	8	8	8	0.00
24/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2033 On 05-November-26			Bond Future	143.05	142.7300	143.0533	142.7300	0.00
24/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5793	5	6	5	0.00
24/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2037 On 06-November-25			Bond Future	9.44	95.7965	95.9651	95.7965	118,484.00
24/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	12958	13	13	13	0.00
24/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	6619	6	7	6	300.00
24/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	9506	9	10	9	300.00
24/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	15711	16	16	16	0.00
24/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
24/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2037 On 05-February-26			Bond Future	9.51	93.2752	93.4414	93.2752	92,425.00
24/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	10030	10	10	10	0.00
24/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	15620	15	16	15	0.00
24/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	8369	8	8	8	1,970.00
24/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	13541	13	14	13	0.00
24/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	10900	11	11	11	0.00
24/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	6965	7	7	7	0.00
24/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	17863	18	18	18	0.00
24/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	11115	11	11	11	1,030.00
24/10/2025	2037 On 05-February-26	9.65	Call	Bond Future	1981	2	2	2	0.00
24/10/2025	2037 On 05-February-26	10.10	Call	Bond Future	3965	4	4	4	0.00
24/10/2025	2037 On 05-February-26	10.10	Put	Bond Future	285	0	0	0	11,500.00
24/10/2025	2037 On 05-February-26	9.65	Put	Bond Future	1089	1	1	1	11,500.00
24/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
24/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	1	0	0	0	0.00
24/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	1	0	0	0	0.00
24/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	31	0	0	0	0.00
24/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00

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24/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
24/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	9	0	0	0	0.00
24/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	2	0	0	0	0.00
24/10/2025	2037 On 07-May-26			Bond Future	9.59	94.9968	95.1709	94.9968	0.00
24/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	10121	10	10	10	0.00
24/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	15624	15	16	15	0.00
24/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	8162	8	8	8	142.00
24/10/2025	2037 On 07-May-26	9.49	Call	Bond Future	1818	2	2	2	1,500.00
24/10/2025	2037 On 07-May-26	10.06	Call	Bond Future	3787	4	4	4	0.00
24/10/2025	2037 On 07-May-26	9.00	Call	Bond Future	845	1	1	1	1,500.00
24/10/2025	2037 On 07-May-26	9.49	Put	Bond Future	2423	3	2	3	0.00
24/10/2025	2037 On 07-May-26	10.06	Put	Bond Future	870	1	1	1	1,500.00
24/10/2025	2037 On 07-May-26	9.00	Put	Bond Future	4629	5	5	5	0.00
24/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	1	0	0	0	142.00
24/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	95	0	0	0	0.00
24/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	32	0	0	0	0.00
24/10/2025	2037 On 06-August-26			Bond Future	9.67	92.4693	92.6465	92.4693	2,539.00
24/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	11518	11	12	11	0.00
24/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	9462	9	9	9	0.00
24/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	6529	6	7	6	0.00
24/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3680	4	4	4	2,541.00
24/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	498	1	0	1	2,541.00
24/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1586	2	2	2	0.00
24/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	148	0	0	0	2,541.00
24/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	59	0	0	0	0.00
24/10/2025	2037 On 05-November-26			Bond Future	9.76	94.0936	94.2761	94.0936	0.00
24/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5972	6	6	6	0.00
24/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6874	7	7	7	0.00
24/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4445	4	4	4	0.00
24/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2203	2	2	2	4,490.00
24/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	1686	2	2	2	4,490.00
24/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	4055	4	4	4	0.00
24/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	731	1	1	1	4,490.00
24/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	994	1	1	1	0.00

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24/10/2025	2038 On 06-November-25			Bond Future	146.97	146.9438	146.9742	146.9438	1,601.00
24/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	3094	3	3	3	0.00
24/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2038 On 05-February-26			Bond Future	147.50	147.4751	147.4976	147.4751	2,689.00
24/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4298	4	4	4	0.00
24/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2038 On 07-May-26			Bond Future	150.26	150.2324	150.2628	150.2324	0.00
24/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5733	6	6	6	0.00
24/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2038 On 06-August-26			Bond Future	150.84	150.8048	150.8356	150.8048	0.00
24/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	6116	6	6	6	0.00
24/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2038 On 05-November-26			Bond Future	153.53	153.4919	153.5266	153.4919	0.00
24/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	7217	7	7	7	0.00
24/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2040 On 06-November-25			Bond Future	9.84	95.9023	96.1253	95.9023	24,070.00
24/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	12952	13	13	13	0.00
24/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2040 On 05-February-26			Bond Future	9.92	93.1324	93.3539	93.1324	81,927.00
24/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	10238	10	10	10	0.00
24/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	3514	3	4	3	680.00
24/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	5754	6	6	6	0.00
24/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	8183	8	8	8	0.00
24/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	12176	12	12	12	475.00
24/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	19747	20	20	20	0.00
24/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	1322	1	1	1	14,000.00
24/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	2193	2	2	2	0.00
24/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
24/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	1	0	0	0	0.00
24/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	23	0	0	0	680.00
24/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	132	0	0	0	8,180.00
24/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	544	1	1	1	0.00
24/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	4	0	0	0	0.00
24/10/2025	2040 On 07-May-26			Bond Future	10.00	94.8514	95.0818	94.8514	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
24/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	10701	10	11	10	0.00
24/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	13786	14	14	14	0.00
24/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	10986	11	11	11	0.00
24/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5285	5	5	5	1,460.00
24/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	7559	7	8	7	0.00
24/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	12734	13	13	13	0.00
24/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	15463	15	15	15	0.00
24/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	2	0	0	0	0.00
24/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	15	0	0	0	0.00
24/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	212	0	0	0	0.00
24/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	39	0	0	0	1,460.00
24/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	598	1	1	1	0.00
24/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	8	0	0	0	1,460.00
24/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	45	0	0	0	0.00
24/10/2025	2040 On 06-August-26			Bond Future	10.10	92.0706	92.3051	92.0706	7,265.00
24/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	12931	13	13	13	0.00
24/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	60	0	0	0	0.00
24/10/2025	2040 On 05-November-26			Bond Future	10.19	93.6876	93.9284	93.6876	0.00
24/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	6696	7	7	7	0.00
24/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	7686	7	8	7	0.00
24/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	5012	5	5	5	0.00
24/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2538	2	3	2	2,300.00
24/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	1857	2	2	2	2,300.00
24/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	4450	5	4	5	0.00
24/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	806	1	1	1	2,300.00
24/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	1093	1	1	1	0.00
24/10/2025	2043 On 06-November-25			Bond Future	114.93	114.9090	114.9326	114.9090	0.00
24/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4503	4	5	4	0.00
24/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2043 On 05-February-26			Bond Future	114.22	114.2062	114.2235	114.2062	0.00
24/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4667	5	5	5	0.00
24/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	103	0	0	0	0.00
24/10/2025	2043 On 07-May-26			Bond Future	116.36	116.3414	116.3649	116.3414	0.00
24/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4984	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
24/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	319	0	0	0	0.00
24/10/2025	2043 On 06-August-26			Bond Future	115.66	115.6315	115.6552	115.6315	0.00
24/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5323	5	5	5	0.00
24/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	548	1	1	1	0.00
24/10/2025	2043 On 05-November-26			Bond Future	117.72	117.6905	117.7174	117.6905	0.00
24/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5639	6	6	6	0.00
24/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	762	1	1	1	0.00
24/10/2025	2044 On 06-November-25			Bond Future	10.05	91.4505	91.6848	91.4505	98,324.00
24/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	12396	12	12	12	0.00
24/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	8463	8	8	8	11,000.00
24/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	11610	11	12	11	0.00
24/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	13111	13	13	13	0.00
24/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	14565	14	15	14	0.00
24/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	14278	14	14	14	0.00
24/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0	0	0	0	5,600.00
24/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	5,800.00
24/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0	0	0	0	5,800.00
24/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0	0	0	0	11,000.00
24/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2044 On 05-February-26			Bond Future	10.12	88.7252	88.9585	88.7252	52,625.00
24/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	9815	10	10	10	0.00
24/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	7876	8	8	8	0.00
24/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	9443	9	9	9	0.00
24/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1593	1	2	1	9,000.00
24/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	5688	5	6	5	9,000.00
24/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	9131	9	9	9	0.00
24/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	15	0	0	0	9,000.00
24/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	2004	2	2	2	0.00
24/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	169	0	0	0	0.00
24/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	12	0	0	0	4,500.00
24/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	39	0	0	0	4,500.00
24/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	9	0	0	0	0.00
24/10/2025	2044 On 07-May-26			Bond Future	10.20	90.3628	90.6050	90.3628	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
24/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	10711	10	11	10	0.00
24/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	58	0	0	0	0.00
24/10/2025	2044 On 06-August-26			Bond Future	10.29	87.6254	87.8719	87.6254	7,681.00
24/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	13604	13	14	13	0.00
24/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	61	0	0	0	0.00
24/10/2025	2044 On 05-November-26			Bond Future	10.38	89.1642	89.4172	89.1642	0.00
24/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	7450	7	7	7	0.00
24/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	1006	1	1	1	0.00
24/10/2025	2046 On 06-November-25			Bond Future	126.46	126.5228	126.4564	126.5228	11,522.00
24/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	1046	1	1	1	0.00
24/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2046 On 05-February-26			Bond Future	128.77	128.8487	128.7736	128.8487	12,424.00
24/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	7124	7	7	7	0.00
24/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2046 On 07-May-26			Bond Future	128.89	128.9598	128.8898	128.9598	0.00
24/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	3940	4	4	4	0.00
24/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2046 On 06-August-26			Bond Future	131.27	131.3429	131.2714	131.3429	0.00
24/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	8891	9	9	9	0.00
24/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2046 On 05-November-26			Bond Future	131.28	131.3506	131.2807	131.3506	0.00
24/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	5801	6	6	6	0.00
24/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2050 On 06-November-25			Bond Future	127.99	127.9654	127.9919	127.9654	6,732.00
24/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	3572	4	4	4	0.00
24/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2050 On 05-February-26			Bond Future	127.92	127.8992	127.9189	127.8992	11,660.00
24/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	5099	5	5	5	0.00
24/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2050 On 07-May-26			Bond Future	130.32	130.2905	130.3170	130.2905	0.00
24/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	6247	6	6	6	0.00
24/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2050 On 06-August-26			Bond Future	130.27	130.2423	130.2691	130.2423	0.00
24/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	6999	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
24/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
24/10/2025	2050 On 05-November-26			Bond Future	132.59	132.5628	132.5930	132.5628	0.00
24/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	8753	9	9	9	0.00
24/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
24/10/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	AL37 On 06-November-25			Index Future	1221.49	1220.6390	1221.4880	1220.6390	0.00
24/10/2025	AL37 On 05-February-26			Index Future	1243.57	1242.7740	1243.5680	1242.7740	0.00
24/10/2025	AL37 On 07-May-26			Index Future	1266.58	1265.7130	1266.5830	1265.7130	0.00
24/10/2025	AL37 On 06-August-26			Index Future	1289.45	1288.5680	1289.4520	1288.5680	0.00
24/10/2025	AL37 On 05-November-26			Index Future	1312.45	1311.5170	1312.4460	1311.5170	0.00
24/10/2025	AL7T On 06-November-25			Index Future	1526.36	1523.8710	1526.3610	1523.8710	0.00
24/10/2025	AL7T On 05-February-26			Index Future	1553.95	1551.5050	1553.9520	1551.5050	0.00
24/10/2025	AL7T On 07-May-26			Index Future	1582.71	1580.1430	1582.7120	1580.1430	0.00
24/10/2025	AL7T On 06-August-26			Index Future	1611.29	1608.6740	1611.2880	1608.6740	0.00
24/10/2025	AL7T On 05-November-26			Index Future	1640.02	1637.3250	1640.0220	1637.3250	0.00
24/10/2025	ALBI On 06-November-25			Index Future	1288.01	1286.0180	1288.0100	1286.0180	63.00
24/10/2025	ALBI On 05-February-26			Index Future	1311.29	1309.3380	1311.2930	1309.3380	13.00
24/10/2025	ALBI On 07-May-26			Index Future	1335.56	1333.5060	1335.5620	1333.5060	0.00
24/10/2025	ALBI On 06-August-26			Index Future	1359.68	1357.5850	1359.6760	1357.5850	0.00
24/10/2025	ALBI On 05-November-26			Index Future	1383.92	1381.7640	1383.9220	1381.7640	0.00
24/10/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	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
24/10/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/10/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
24/10/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/10/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	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
24/10/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	ES33 On 06-November-25			Bond Future	9.53	90.0011	90.1327	90.0011	0.00
24/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11482	11	11	11	0.00
24/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
24/10/2025	ES33 On 05-February-26			Bond Future	9.63	91.6555	91.7843	91.6555	0.00
24/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8589	8	9	8	0.00
24/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
24/10/2025	ES33 On 07-May-26			Bond Future	9.72	89.5744	89.7102	89.5744	0.00
24/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	8830	9	9	9	0.00
24/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
24/10/2025	ES33 On 06-August-26			Bond Future	9.82	91.2288	91.3670	91.2288	0.00
24/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9498	9	9	9	0.00
24/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
24/10/2025	ES33 On 05-November-26			Bond Future	9.95	89.0607	89.2035	89.0607	0.00
24/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	3875	4	4	4	0.00
24/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
24/10/2025	ES42 On 06-November-25			Bond Future	10.17	86.9457	87.1656	86.9457	0.00
24/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	13832	14	14	14	0.00
24/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
24/10/2025	ES42 On 05-February-26			Bond Future	10.26	88.5440	88.7629	88.5440	0.00
24/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	10163	10	10	10	0.00
24/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
24/10/2025	ES42 On 07-May-26			Bond Future	10.34	85.9346	86.1620	85.9346	0.00
24/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	11521	11	12	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
24/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
24/10/2025	ES42 On 06-August-26			Bond Future	10.43	87.5211	87.7526	87.5211	0.00
24/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	13278	13	13	13	0.00
24/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
24/10/2025	ES42 On 05-November-26			Bond Future	10.53	84.8156	85.0533	84.8156	0.00
24/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	7088	7	7	7	0.00
24/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
24/10/2025	GOVI On 06-November-25			GOVI	1264.98	1263.0990	1264.9800	1263.0990	138.00
24/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1529800	151	153	151	0.00
24/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
24/10/2025	GOVI On 05-February-26			GOVI	1287.85	1286.0040	1287.8460	1286.0040	563.00
24/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1378460	136	138	136	0.00
24/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
24/10/2025	GOVI On 07-May-26			GOVI	1311.68	1309.7410	1311.6810	1309.7410	42.00
24/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1346810	133	135	133	0.00
24/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
24/10/2025	GOVI On 06-August-26			GOVI	1335.36	1333.3900	1335.3640	1333.3900	0.00
24/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1463640	144	146	144	0.00
24/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
24/10/2025	GOVI On 05-November-26			GOVI	1359.18	1357.1380	1359.1770	1357.1380	0.00
24/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	821770	80	82	80	0.00
24/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
24/10/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/10/2025	I258 On 06-November-25			Bond Future	116.76	115.7155	116.7556	115.7155	0.00
24/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	4367	3	4	3	0.00
24/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	2	0	0	0	0.00
24/10/2025	I258 On 05-February-26			Bond Future	116.08	115.0274	116.0800	115.0274	0.00
24/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	4827	4	5	4	0.00
24/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	397	1	0	1	0.00
24/10/2025	I258 On 07-May-26			Bond Future	118.26	117.1781	118.2561	117.1781	0.00
24/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	5411	5	5	5	0.00
24/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	885	1	1	1	0.00
24/10/2025	I258 On 06-August-26			Bond Future	117.58	116.4836	117.5813	116.4836	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
24/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5972	5	6	5	0.00
24/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1340	2	1	2	0.00
24/10/2025	I258 On 05-November-26			Bond Future	119.68	118.5579	119.6779	118.5579	0.00
24/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	6488	6	6	6	0.00
24/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	1760	2	2	2	0.00
24/10/2025	IGOV On 06-November-25			Index Future	403.19	402.9100	403.1920	402.9100	533.00
24/10/2025	IGOV On 05-February-26			Index Future	410.58	410.3160	410.5800	410.3160	229.00
24/10/2025	IGOV On 07-May-26			Index Future	418.28	417.9880	418.2770	417.9880	0.00
24/10/2025	IGOV On 06-August-26			Index Future	425.93	425.6310	425.9260	425.6310	0.00
24/10/2025	IGOV On 05-November-26			Index Future	433.62	433.3070	433.6160	433.3070	0.00
24/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/10/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
24/10/2025	R033 On 06-November-25			Bond Future	8.46	109.3617	109.4505	109.3617	20,832.00
24/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9995	10	10	10	0.00
24/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R033 On 05-February-26			Bond Future	8.52	111.3449	111.4290	111.3449	14,967.00
24/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	10228	10	10	10	0.00
24/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	9	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
24/10/2025	R033 On 07-May-26			Bond Future	8.57	108.3565	108.4475	108.3565	0.00
24/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9248	9	9	9	0.00
24/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	89	0	0	0	0.00
24/10/2025	R033 On 06-August-26			Bond Future	8.64	110.3322	110.4249	110.3322	0.00
24/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8346	8	8	8	0.00
24/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	376	0	0	0	0.00
24/10/2025	R033 On 05-November-26			Bond Future	8.71	107.2315	107.3284	107.2315	0.00
24/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4746	5	5	5	0.00
24/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1694	2	2	2	0.00
24/10/2025	R035 On 06-November-25			Bond Future	8.91	101.3358	101.4961	101.3358	46,751.00
24/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	12985	13	13	13	0.00
24/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	16751	17	17	17	0.00
24/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	14266	14	14	14	0.00
24/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	11679	12	12	12	250.00
24/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	8157	8	8	8	0.00
24/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	10238	10	10	10	0.00
24/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	9260	9	9	9	0.00
24/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	7317	7	7	7	0.00
24/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	5145	5	5	5	250.00
24/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	11942	12	12	12	0.00
24/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	8931	9	9	9	2,000.00
24/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	11626	11	12	11	2,000.00
24/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	16946	17	17	17	0.00
24/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	6922	7	7	7	300.00
24/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	9696	10	10	10	300.00
24/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	15372	15	15	15	0.00
24/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	5953	6	6	6	2,000.00
24/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	8766	9	9	9	2,000.00
24/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	14164	14	14	14	0.00
24/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
24/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
24/10/2025	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
24/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
24/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0	0	0	0	250.00
24/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	250.00
24/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0	0	0	0	8,500.00
24/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0	0	0	0	50.00
24/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
24/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
24/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R035 On 05-February-26			Bond Future	8.98	103.1735	103.3308	103.1735	81,937.00
24/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	10237	10	10	10	0.00
24/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	11334	11	11	11	0.00
24/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	6910	7	7	7	250.00
24/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	12208	12	12	12	0.00
24/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	9603	9	10	9	0.00
24/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	8372	8	8	8	2,000.00
24/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	11022	11	11	11	2,000.00
24/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	18390	18	18	18	0.00
24/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2323	2	2	2	0.00
24/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1078	1	1	1	0.00
24/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	714	1	1	1	16,000.00
24/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	1888	2	2	2	0.00
24/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
24/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	5	0	0	0	0.00
24/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	2	0	0	0	250.00
24/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	20	0	0	0	0.00
24/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
24/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	1	0	0	0	0.00

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24/10/2025	R035 On 07-May-26			Bond Future	9.04	100.5746	100.7400	100.5746	0.00
24/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	10099	10	10	10	0.00
24/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	9076	9	9	9	0.00
24/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6524	6	7	6	0.00
24/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	4069	4	4	4	250.00
24/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	4156	4	4	4	200.00
24/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	9332	9	9	9	0.00
24/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	6775	7	7	7	0.00
24/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4376	4	4	4	350.00
24/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	8973	9	9	9	0.00
24/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	6425	6	6	6	0.00
24/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	167	0	0	0	250.00
24/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	594	1	1	1	0.00
24/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	39	0	0	0	250.00
24/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	137	0	0	0	350.00
24/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	505	1	1	1	0.00
24/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	31	0	0	0	350.00
24/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	158	0	0	0	200.00
24/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	568	1	1	1	0.00
24/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	37	0	0	0	200.00
24/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	19	0	0	0	0.00
24/10/2025	R035 On 06-August-26			Bond Future	9.11	102.4089	102.5772	102.4089	56.00
24/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	10554	10	11	10	0.00
24/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6512	6	7	6	0.00
24/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2613	3	3	3	250.00
24/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4346	4	4	4	0.00
24/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2360	2	2	2	200.00
24/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	6100	6	6	6	0.00
24/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3996	4	4	4	0.00
24/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	1056	1	1	1	200.00
24/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2262	2	2	2	0.00
24/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	425	0	0	0	200.00
24/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	905	1	1	1	250.00
24/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	1995	2	2	2	0.00
24/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	354	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
24/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	58	0	0	0	0.00
24/10/2025	R035 On 05-November-26			Bond Future	9.20	99.7092	99.8828	99.7092	0.00
24/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5435	5	5	5	0.00
24/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	860	1	1	1	0.00
24/10/2025	R038 On 06-November-25			Bond Future	9.52	110.7984	110.9971	110.7984	3,279.00
24/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	12178	12	12	12	0.00
24/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	10470	10	10	10	1,770.00
24/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	18890	19	19	19	0.00
24/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
24/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R038 On 05-February-26			Bond Future	9.60	112.8077	113.0035	112.8077	3,372.00
24/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	12719	13	13	13	0.00
24/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	1	0	0	0	0.00
24/10/2025	R038 On 07-May-26			Bond Future	9.67	109.4049	109.6099	109.4049	0.00
24/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	11789	12	12	12	0.00
24/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	28	0	0	0	0.00
24/10/2025	R038 On 06-August-26			Bond Future	9.76	111.3997	111.6083	111.3997	0.00
24/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	13316	13	13	13	0.00
24/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	65	0	0	0	0.00
24/10/2025	R038 On 05-November-26			Bond Future	9.86	107.8764	108.0913	107.8764	0.00
24/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6906	7	7	7	0.00
24/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	1021	1	1	1	0.00
24/10/2025	R053 On 06-November-25			Bond Future	9.89	117.2308	117.5602	117.2308	28,843.00
24/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	17346	17	17	17	0.00
24/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R053 On 05-February-26			Bond Future	9.97	119.3567	119.6852	119.3567	27,517.00
24/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	14359	14	14	14	0.00
24/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	7	0	0	0	0.00
24/10/2025	R053 On 07-May-26			Bond Future	10.03	115.6978	116.0382	115.6978	10,000.00
24/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	15325	15	15	15	0.00
24/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	62	0	0	0	0.00
24/10/2025	R053 On 06-August-26			Bond Future	10.11	117.8072	118.1537	117.8072	0.00
24/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	19113	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
24/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	70	0	0	0	0.00
24/10/2025	R053 On 05-November-26			Bond Future	10.19	114.0185	114.3739	114.0185	0.00
24/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	10808	11	11	11	0.00
24/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1210	1	1	1	0.00
24/10/2025	R186 On 06-November-25			Bond Future	7.39	107.3385	107.3435	107.3385	70,706.00
24/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	793	1	1	1	0.00
24/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
24/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	84	0	0	0	0.00
24/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	84	0	0	0	0.00
24/10/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
24/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	115	0	0	0	0.00
24/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	115	0	0	0	0.00
24/10/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
24/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	95	0	0	0	0.00
24/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	95	0	0	0	0.00
24/10/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
24/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	54	0	0	0	0.00
24/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	54	0	0	0	0.00
24/10/2025	R202 On 06-November-25			Bond Future	284.64	284.0024	284.6424	284.0024	780.00
24/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	9002	8	9	8	0.00
24/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R202 On 05-February-26			Bond Future	284.51	283.8723	284.5078	283.8723	573.00
24/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	6688	6	7	6	0.00
24/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R202 On 07-May-26			Bond Future	289.84	289.1799	289.8414	289.1799	0.00
24/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	12291	12	12	12	0.00
24/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R202 On 06-August-26			Bond Future	289.77	289.0941	289.7674	289.0941	0.00
24/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	10907	10	11	10	0.00
24/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R202 On 05-November-26			Bond Future	294.94	294.2456	294.9375	294.2456	0.00
24/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	14478	14	14	14	0.00
24/10/2025	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
24/10/2025	R209 On 06-November-25			Bond Future	9.19	81.1286	81.2763	81.1286	8,444.00
24/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	10847	11	11	11	0.00
24/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R209 On 05-February-26			Bond Future	9.26	82.5998	82.7454	82.5998	33,015.00
24/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	8735	9	9	9	0.00
24/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	2	0	0	0	0.00
24/10/2025	R209 On 07-May-26			Bond Future	9.32	80.9728	81.1252	80.9728	0.00
24/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	8979	9	9	9	0.00
24/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	24	0	0	0	0.00
24/10/2025	R209 On 06-August-26			Bond Future	9.40	82.4495	82.6046	82.4495	2,732.00
24/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	9989	10	10	10	0.00
24/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	51	0	0	0	0.00
24/10/2025	R209 On 05-November-26			Bond Future	9.48	80.7492	80.9089	80.7492	0.00
24/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5165	5	5	5	0.00
24/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	844	1	1	1	0.00
24/10/2025	R210 On 06-November-25			Bond Future	253.87	253.8226	253.8722	253.8226	1,151.00
24/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1732	2	2	2	0.00
24/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R210 On 05-February-26			Bond Future	258.52	258.4884	258.5243	258.4884	289.00
24/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5424	5	5	5	0.00
24/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R210 On 07-May-26			Bond Future	259.89	259.8380	259.8873	259.8380	0.00
24/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4487	4	4	4	0.00
24/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R210 On 06-August-26			Bond Future	264.69	264.6398	264.6898	264.6398	0.00
24/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4850	5	5	5	0.00
24/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R210 On 05-November-26			Bond Future	265.88	265.8203	265.8770	265.8203	0.00
24/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12547	12	13	12	0.00
24/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R213 On 06-November-25			Bond Future	7.99	97.0750	97.1599	97.0750	80,141.00
24/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	8090	8	8	8	0.00
24/10/2025	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
24/10/2025	R213 On 05-February-26			Bond Future	8.04	98.8354	98.9162	98.8354	3,983.00
24/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	7046	7	7	7	0.00
24/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R213 On 07-May-26			Bond Future	8.07	97.1078	97.1951	97.1078	0.00
24/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6356	6	6	6	0.00
24/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	6	0	0	0	0.00
24/10/2025	R213 On 06-August-26			Bond Future	8.11	98.8792	98.9679	98.8792	0.00
24/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5591	6	6	6	0.00
24/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	39	0	0	0	0.00
24/10/2025	R213 On 05-November-26			Bond Future	8.18	97.0687	97.1613	97.0687	0.00
24/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2631	3	3	3	0.00
24/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	659	1	1	1	0.00
24/10/2025	R214 On 06-November-25			Bond Future	9.83	75.0017	75.1964	75.0017	33,244.00
24/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	10264	10	10	10	0.00
24/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R214 On 05-February-26			Bond Future	9.91	76.3618	76.5557	76.3618	9,615.00
24/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	7791	8	8	8	0.00
24/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	10	0	0	0	0.00
24/10/2025	R214 On 07-May-26			Bond Future	9.98	74.4731	74.6744	74.4731	0.00
24/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	8779	9	9	9	0.00
24/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	48	0	0	0	0.00
24/10/2025	R214 On 06-August-26			Bond Future	10.05	75.8314	76.0363	75.8314	0.00
24/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	10486	10	10	10	0.00
24/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	76	0	0	0	0.00
24/10/2025	R214 On 05-November-26			Bond Future	10.14	73.8687	74.0790	73.8687	0.00
24/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5716	6	6	6	0.00
24/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	988	1	1	1	0.00
24/10/2025	R248 On 06-November-25			Bond Future	10.00	90.3792	90.6276	90.3792	80,322.00
24/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	12385	12	12	12	0.00
24/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0	0	0	0	0.00
24/10/2025	R248 On 05-February-26			Bond Future	10.08	92.0182	92.2658	92.0182	211,415.00
24/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	9970	10	10	10	0.00
24/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1543	1	2	1	1,400.00
24/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3718	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
24/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	445	0	0	0	1,400.00
24/10/2025	R248 On 05-February-26	9.65	Call	Bond Future	667	1	1	1	12,500.00
24/10/2025	R248 On 05-February-26	9.65	Put	Bond Future	4173	4	4	4	0.00
24/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	2161	2	2	2	0.00
24/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	5236	5	5	5	0.00
24/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	610	1	1	1	1,400.00
24/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	12	0	0	0	0.00
24/10/2025	R248 On 07-May-26			Bond Future	10.15	89.2768	89.5336	89.2768	260.00
24/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	11114	11	11	11	0.00
24/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	61	0	0	0	0.00
24/10/2025	R248 On 06-August-26			Bond Future	10.23	90.9050	91.1664	90.9050	0.00
24/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	14376	14	14	14	0.00
24/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	59	0	0	0	0.00
24/10/2025	R248 On 05-November-26			Bond Future	10.31	88.0660	88.3341	88.0660	0.00
24/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	8074	8	8	8	0.00
24/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	964	1	1	1	0.00
24/10/2025	R2R9 On 06-November-25			Bond Future	102.44	102.2488	102.4424	102.2488	0.00
24/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	1446	1	1	1	0.00
24/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	163	0	0	0	0.00
24/10/2025	R2R9 On 05-February-26			Bond Future	104.29	104.1030	104.2943	104.1030	0.00
24/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2414	2	2	2	0.00
24/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	1109	1	1	1	0.00
24/10/2025	R2R9 On 07-May-26			Bond Future	101.24	101.0449	101.2449	101.0449	0.00
24/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	3059	3	3	3	0.00
24/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1724	2	2	2	0.00
24/10/2025	R2R9 On 06-August-26			Bond Future	103.09	102.8873	103.0908	102.8873	0.00
24/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3586	3	4	3	0.00
24/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	2235	2	2	2	0.00
24/10/2025	R2R9 On 05-November-26			Bond Future	99.93	99.7184	99.9279	99.7184	0.00
24/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	4039	4	4	4	0.00
24/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2672	3	3	3	0.00
24/10/2025	R4R2 On 06-November-25			Bond Future	102.66	102.4057	102.6561	102.4057	0.00
24/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1322	1	1	1	0.00
24/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	246	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
24/10/2025	R4R2 On 05-February-26			Bond Future	104.51	104.2627	104.5117	104.2627	0.00
24/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2412	2	2	2	0.00
24/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1330	1	1	1	0.00
24/10/2025	R4R2 On 07-May-26			Bond Future	101.34	101.0816	101.3403	101.0816	0.00
24/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	3124	3	3	3	0.00
24/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	2013	2	2	2	0.00
24/10/2025	R4R2 On 06-August-26			Bond Future	103.19	102.9245	103.1879	102.9245	0.00
24/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3702	4	4	4	0.00
24/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2574	3	3	3	0.00
24/10/2025	R4R2 On 05-November-26			Bond Future	99.90	99.6302	99.9006	99.6302	0.00
24/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4202	4	4	4	0.00
24/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	3062	3	3	3	0.00
24/10/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/10/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00