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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/10/2025 TO: 28/10/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	2029 On 06-November-25			Bond Future	142.04	142.0125	142.0410	142.0125	2,387.00
28/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	2251	2	2	2	0.00
28/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2029 On 05-February-26			Bond Future	144.64	144.6149	144.6442	144.6149	1,833.00
28/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4534	5	5	5	0.00
28/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2029 On 07-May-26			Bond Future	145.89	145.8636	145.8934	145.8636	0.00
28/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	4073	4	4	4	0.00
28/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2029 On 06-August-26			Bond Future	148.59	148.5596	148.5904	148.5596	0.00
28/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4490	4	4	4	0.00
28/10/2025	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
28/10/2025	2029 On 05-November-26			Bond Future	149.76	149.7270	149.7586	149.7270	0.00
28/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	2199	2	2	2	0.00
28/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2030 On 06-November-25			Bond Future	7.69	103.2728	103.3097	103.2728	71,582.00
28/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6343	6	6	6	0.00
28/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5280	5	5	5	300.00
28/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	8104	8	8	8	0.00
28/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3589	4	4	4	300.00
28/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
28/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2030 On 05-February-26			Bond Future	7.72	101.1317	101.1695	101.1317	162,300.00
28/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5791	6	6	6	0.00
28/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2030 On 07-May-26			Bond Future	7.74	103.0035	103.0420	103.0035	5,220.00
28/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	5118	5	5	5	0.00
28/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	3	0	0	0	0.00
28/10/2025	2030 On 06-August-26			Bond Future	7.78	100.8730	100.9124	100.8730	338.00
28/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4242	4	4	4	0.00
28/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	34	0	0	0	0.00
28/10/2025	2030 On 05-November-26			Bond Future	7.82	102.6483	102.6886	102.6483	0.00
28/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	2052	2	2	2	0.00
28/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	479	0	0	0	0.00
28/10/2025	2031 On 06-November-25			Bond Future	112.66	112.6407	112.6632	112.6407	852.00
28/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2973	3	3	3	0.00
28/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2031 On 05-February-26			Bond Future	112.34	112.3151	112.3382	112.3151	1,013.00
28/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	850	1	1	1	0.00
28/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	272	0	0	0	0.00
28/10/2025	2031 On 07-May-26			Bond Future	114.44	114.4207	114.4442	114.4207	0.00
28/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	1014	1	1	1	0.00
28/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	410	0	0	0	0.00
28/10/2025	2031 On 06-August-26			Bond Future	114.13	114.1077	114.1319	114.1077	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
28/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	951	1	1	1	0.00
28/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	629	1	1	1	0.00
28/10/2025	2031 On 05-November-26			Bond Future	116.17	116.1430	116.1679	116.1430	0.00
28/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4686	5	5	5	0.00
28/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	9	0	0	0	0.00
28/10/2025	2032 On 06-November-25			Bond Future	8.31	100.6846	100.6629	100.6846	50,962.00
28/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9667	10	10	10	0.00
28/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	5156	5	5	5	300.00
28/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7402	7	7	7	300.00
28/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11654	12	12	12	0.00
28/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
28/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2032 On 05-February-26			Bond Future	8.36	102.5047	102.4827	102.5047	118,857.00
28/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	8052	8	8	8	0.00
28/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2032 On 07-May-26			Bond Future	8.41	100.2417	100.2192	100.2417	5,163.00
28/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7526	8	8	8	0.00
28/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	10	0	0	0	0.00
28/10/2025	2032 On 06-August-26			Bond Future	8.47	102.0698	102.0472	102.0698	0.00
28/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6980	7	7	7	0.00
28/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	50	0	0	0	0.00
28/10/2025	2032 On 05-November-26			Bond Future	8.54	99.7089	99.6861	99.7089	0.00
28/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3355	3	3	3	0.00
28/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	779	1	1	1	0.00
28/10/2025	2033 On 06-November-25			Bond Future	136.33	136.0317	136.3320	136.0317	8,701.00
28/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	3192	3	3	3	0.00
28/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2033 On 05-February-26			Bond Future	138.83	138.5246	138.8306	138.5246	2,703.00
28/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5951	6	6	6	0.00
28/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2033 On 07-May-26			Bond Future	139.87	139.5565	139.8683	139.5565	0.00
28/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	4708	4	5	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
28/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2033 On 06-August-26			Bond Future	142.45	142.1361	142.4540	142.1361	0.00
28/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	8204	8	8	8	0.00
28/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2033 On 05-November-26			Bond Future	143.41	143.0851	143.4088	143.0851	0.00
28/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	6149	6	6	6	0.00
28/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2037 On 06-November-25			Bond Future	9.36	96.2664	96.4366	96.2664	112,009.00
28/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	13430	13	13	13	0.00
28/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	7090	7	7	7	300.00
28/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	9978	10	10	10	300.00
28/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	16183	16	16	16	0.00
28/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
28/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2037 On 05-February-26			Bond Future	9.44	93.7483	93.9216	93.7483	112,017.00
28/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	10509	10	11	10	0.00
28/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	16100	16	16	16	0.00
28/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	8845	9	9	9	1,970.00
28/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	14021	14	14	14	0.00
28/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	11379	11	11	11	0.00
28/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	7433	7	7	7	0.00
28/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	18343	18	18	18	0.00
28/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	11595	11	12	11	1,030.00
28/10/2025	2037 On 05-February-26	9.65	Call	Bond Future	2255	2	2	2	0.00
28/10/2025	2037 On 05-February-26	10.10	Call	Bond Future	4367	4	4	4	0.00
28/10/2025	2037 On 05-February-26	10.10	Put	Bond Future	207	0	0	0	11,500.00
28/10/2025	2037 On 05-February-26	9.65	Put	Bond Future	883	1	1	1	11,500.00
28/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
28/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	19	0	0	0	0.00
28/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00

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28/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
28/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	5	0	0	0	0.00
28/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	1	0	0	0	0.00
28/10/2025	2037 On 07-May-26			Bond Future	9.51	95.4834	95.6599	95.4834	0.00
28/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	10601	10	11	10	0.00
28/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	16113	16	16	16	0.00
28/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	8627	8	9	8	142.00
28/10/2025	2037 On 07-May-26	9.49	Call	Bond Future	2032	2	2	2	1,500.00
28/10/2025	2037 On 07-May-26	10.06	Call	Bond Future	4135	4	4	4	0.00
28/10/2025	2037 On 07-May-26	9.00	Call	Bond Future	960	1	1	1	1,500.00
28/10/2025	2037 On 07-May-26	9.49	Put	Bond Future	2149	2	2	2	0.00
28/10/2025	2037 On 07-May-26	10.06	Put	Bond Future	728	1	1	1	1,500.00
28/10/2025	2037 On 07-May-26	9.00	Put	Bond Future	4255	4	4	4	0.00
28/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
28/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	71	0	0	0	0.00
28/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	23	0	0	0	0.00
28/10/2025	2037 On 06-August-26			Bond Future	9.59	92.9649	93.1449	92.9649	2,539.00
28/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	12004	12	12	12	0.00
28/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	9931	10	10	10	0.00
28/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	6948	7	7	7	0.00
28/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3992	4	4	4	2,541.00
28/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	418	0	0	0	2,541.00
28/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1400	1	1	1	0.00
28/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	118	0	0	0	2,541.00
28/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	46	0	0	0	0.00
28/10/2025	2037 On 05-November-26			Bond Future	9.68	94.6004	94.7839	94.6004	0.00
28/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	6358	6	6	6	0.00
28/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	7285	7	7	7	0.00
28/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4775	5	5	5	0.00
28/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2407	2	2	2	4,490.00
28/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	1508	2	2	2	4,490.00
28/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	3751	4	4	4	0.00
28/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	635	1	1	1	4,490.00
28/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	872	1	1	1	0.00

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28/10/2025	2038 On 06-November-25			Bond Future	147.56	147.0055	147.5617	147.0055	1,601.00
28/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	3682	3	4	3	0.00
28/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2038 On 05-February-26			Bond Future	148.10	147.5299	148.0963	147.5299	2,701.00
28/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4896	4	5	4	0.00
28/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2038 On 07-May-26			Bond Future	150.87	150.2956	150.8726	150.2956	0.00
28/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	6343	6	6	6	0.00
28/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2038 On 06-August-26			Bond Future	151.46	150.8694	151.4574	150.8694	0.00
28/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	6737	6	7	6	0.00
28/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2038 On 05-November-26			Bond Future	154.16	153.5615	154.1604	153.5615	0.00
28/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	7850	7	8	7	0.00
28/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2040 On 06-November-25			Bond Future	9.77	96.4952	96.6473	96.4952	22,660.00
28/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	13474	13	13	13	0.00
28/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2040 On 05-February-26			Bond Future	9.85	93.7306	93.8856	93.7306	83,197.00
28/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	10768	11	11	11	0.00
28/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	3915	4	4	4	680.00
28/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	6243	6	6	6	0.00
28/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	8706	9	9	9	0.00
28/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	12707	13	13	13	475.00
28/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	20279	20	20	20	0.00
28/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	1530	1	2	1	14,000.00
28/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	1869	2	2	2	0.00
28/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
28/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	14	0	0	0	680.00
28/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	90	0	0	0	8,180.00
28/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	413	0	0	0	0.00
28/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	2	0	0	0	0.00
28/10/2025	2040 On 07-May-26			Bond Future	9.93	95.4654	95.6233	95.4654	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
28/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	11230	11	11	11	0.00
28/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	14325	14	14	14	0.00
28/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	11516	11	12	11	0.00
28/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5717	6	6	6	1,460.00
28/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	8052	8	8	8	0.00
28/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	13271	13	13	13	0.00
28/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	16003	16	16	16	0.00
28/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	2	0	0	0	0.00
28/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	10	0	0	0	0.00
28/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	164	0	0	0	0.00
28/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	28	0	0	0	1,460.00
28/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	489	1	0	1	0.00
28/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	5	0	0	0	1,460.00
28/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	32	0	0	0	0.00
28/10/2025	2040 On 06-August-26			Bond Future	10.02	92.6960	92.8570	92.6960	7,265.00
28/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	13470	13	13	13	0.00
28/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	47	0	0	0	0.00
28/10/2025	2040 On 05-November-26			Bond Future	10.11	94.3265	94.4906	94.3265	0.00
28/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	7125	7	7	7	0.00
28/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	8143	8	8	8	0.00
28/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	5380	5	5	5	0.00
28/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2769	3	3	3	2,300.00
28/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	1663	2	2	2	2,300.00
28/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	4119	4	4	4	0.00
28/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	701	1	1	1	2,300.00
28/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	960	1	1	1	0.00
28/10/2025	2043 On 06-November-25			Bond Future	114.98	114.9569	114.9813	114.9569	0.00
28/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4551	5	5	5	0.00
28/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2043 On 05-February-26			Bond Future	114.27	114.2485	114.2735	114.2485	0.00
28/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4705	5	5	5	0.00
28/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	92	0	0	0	0.00
28/10/2025	2043 On 07-May-26			Bond Future	116.42	116.3903	116.4157	116.3903	0.00
28/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	5018	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
28/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	302	0	0	0	0.00
28/10/2025	2043 On 06-August-26			Bond Future	115.71	115.6815	115.7076	115.6815	0.00
28/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5356	5	5	5	0.00
28/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	529	1	1	1	0.00
28/10/2025	2043 On 05-November-26			Bond Future	117.77	117.7445	117.7713	117.7445	0.00
28/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5672	6	6	6	0.00
28/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	741	1	1	1	0.00
28/10/2025	2044 On 06-November-25			Bond Future	9.97	92.0355	92.2339	92.0355	93,098.00
28/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	12945	13	13	13	0.00
28/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	9012	9	9	9	11,000.00
28/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	12159	12	12	12	0.00
28/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	13660	13	14	13	0.00
28/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	15114	15	15	15	0.00
28/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	14827	15	15	15	0.00
28/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0	0	0	0	5,600.00
28/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	5,800.00
28/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0	0	0	0	5,800.00
28/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0	0	0	0	11,000.00
28/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2044 On 05-February-26			Bond Future	10.05	89.3155	89.5177	89.3155	55,994.00
28/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	10370	10	10	10	0.00
28/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	8420	8	8	8	0.00
28/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	9997	10	10	10	0.00
28/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1836	2	2	2	9,000.00
28/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	6195	6	6	6	9,000.00
28/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	9684	9	10	9	0.00
28/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	9	0	0	0	9,000.00
28/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	1689	2	2	2	0.00
28/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	116	0	0	0	0.00
28/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	7	0	0	0	4,500.00
28/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	24	0	0	0	4,500.00
28/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	5	0	0	0	0.00
28/10/2025	2044 On 07-May-26			Bond Future	10.13	90.9687	91.1745	90.9687	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
28/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	11265	11	11	11	0.00
28/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	42	0	0	0	0.00
28/10/2025	2044 On 06-August-26			Bond Future	10.22	88.2425	88.4523	88.2425	7,681.00
28/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	14170	14	14	14	0.00
28/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	48	0	0	0	0.00
28/10/2025	2044 On 05-November-26			Bond Future	10.30	89.7946	90.0083	89.7946	0.00
28/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	7916	8	8	8	0.00
28/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	880	1	1	1	0.00
28/10/2025	2046 On 06-November-25			Bond Future	126.51	126.4836	126.5108	126.4836	11,522.00
28/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	1101	1	1	1	0.00
28/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2046 On 05-February-26			Bond Future	128.83	128.8015	128.8292	128.8015	12,424.00
28/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	7179	7	7	7	0.00
28/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2046 On 07-May-26			Bond Future	128.95	128.9182	128.9466	128.9182	0.00
28/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	3997	4	4	4	0.00
28/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2046 On 06-August-26			Bond Future	131.33	131.3005	131.3300	131.3005	0.00
28/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	8950	9	9	9	0.00
28/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2046 On 05-November-26			Bond Future	131.34	131.3110	131.3409	131.3110	0.00
28/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	5861	6	6	6	0.00
28/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2050 On 06-November-25			Bond Future	128.05	128.2298	128.0465	128.2298	6,582.00
28/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	3627	4	4	4	0.00
28/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2050 On 05-February-26			Bond Future	127.97	128.1615	127.9748	128.1615	11,810.00
28/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	5155	5	5	5	0.00
28/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2050 On 07-May-26			Bond Future	130.37	130.5640	130.3739	130.5640	0.00
28/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	6304	6	6	6	0.00
28/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2050 On 06-August-26			Bond Future	130.33	130.5212	130.3280	130.5212	0.00
28/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	7058	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
28/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
28/10/2025	2050 On 05-November-26			Bond Future	132.65	132.8501	132.6537	132.8501	0.00
28/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	8814	9	9	9	0.00
28/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
28/10/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	AL37 On 06-November-25			Index Future	1221.44	1221.3610	1221.4370	1221.3610	0.00
28/10/2025	AL37 On 05-February-26			Index Future	1243.52	1243.4430	1243.5220	1243.4430	0.00
28/10/2025	AL37 On 07-May-26			Index Future	1266.53	1266.4540	1266.5340	1266.4540	0.00
28/10/2025	AL37 On 06-August-26			Index Future	1289.42	1289.3300	1289.4150	1289.3300	0.00
28/10/2025	AL37 On 05-November-26			Index Future	1312.42	1312.3320	1312.4220	1312.3320	0.00
28/10/2025	AL7T On 06-November-25			Index Future	1531.76	1530.2870	1531.7630	1530.2870	0.00
28/10/2025	AL7T On 05-February-26			Index Future	1559.46	1557.9540	1559.4580	1557.9540	0.00
28/10/2025	AL7T On 07-May-26			Index Future	1588.32	1586.7850	1588.3170	1586.7850	0.00
28/10/2025	AL7T On 06-August-26			Index Future	1617.01	1615.4480	1617.0110	1615.4480	0.00
28/10/2025	AL7T On 05-November-26			Index Future	1645.86	1644.2680	1645.8640	1644.2680	0.00
28/10/2025	ALBI On 06-November-25			Index Future	1291.96	1290.7620	1291.9570	1290.7620	63.00
28/10/2025	ALBI On 05-February-26			Index Future	1315.32	1314.0980	1315.3160	1314.0980	13.00
28/10/2025	ALBI On 07-May-26			Index Future	1339.66	1338.4170	1339.6570	1338.4170	0.00
28/10/2025	ALBI On 06-August-26			Index Future	1363.86	1362.5930	1363.8590	1362.5930	0.00
28/10/2025	ALBI On 05-November-26			Index Future	1388.20	1386.9020	1388.1950	1386.9020	0.00
28/10/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	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
28/10/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/10/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/10/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/10/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	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
28/10/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	ES33 On 06-November-25			Bond Future	9.48	90.3159	90.3975	90.3159	0.00
28/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11747	12	12	12	0.00
28/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
28/10/2025	ES33 On 05-February-26			Bond Future	9.57	91.9710	92.0542	91.9710	0.00
28/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8859	9	9	9	0.00
28/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
28/10/2025	ES33 On 07-May-26			Bond Future	9.66	89.9004	89.9851	89.9004	0.00
28/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	9105	9	9	9	0.00
28/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
28/10/2025	ES33 On 06-August-26			Bond Future	9.76	91.5610	91.6475	91.5610	0.00
28/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9779	10	10	10	0.00
28/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
28/10/2025	ES33 On 05-November-26			Bond Future	9.88	89.4012	89.4895	89.4012	0.00
28/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	4161	4	4	4	0.00
28/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
28/10/2025	ES42 On 06-November-25			Bond Future	10.11	87.4945	87.6086	87.4945	0.00
28/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	14275	14	14	14	0.00
28/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
28/10/2025	ES42 On 05-February-26			Bond Future	10.19	89.0978	89.2143	89.0978	0.00
28/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	10615	10	11	10	0.00
28/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
28/10/2025	ES42 On 07-May-26			Bond Future	10.27	86.5032	86.6218	86.5032	0.00
28/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	11980	12	12	12	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
28/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
28/10/2025	ES42 On 06-August-26			Bond Future	10.36	88.1004	88.2213	88.1004	0.00
28/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	13747	14	14	14	0.00
28/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
28/10/2025	ES42 On 05-November-26			Bond Future	10.46	85.4075	85.5309	85.4075	0.00
28/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	7566	7	8	7	0.00
28/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
28/10/2025	GOVI On 06-November-25			GOVI	1268.66	1267.5270	1268.6630	1267.5270	138.00
28/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1566630	156	157	156	0.00
28/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
28/10/2025	GOVI On 05-February-26			GOVI	1291.60	1290.4430	1291.6020	1290.4430	563.00
28/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1416020	140	142	140	0.00
28/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
28/10/2025	GOVI On 07-May-26			GOVI	1315.50	1314.3240	1315.5040	1314.3240	42.00
28/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1385040	137	139	137	0.00
28/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
28/10/2025	GOVI On 06-August-26			GOVI	1339.27	1338.0650	1339.2690	1338.0650	0.00
28/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1502690	149	150	149	0.00
28/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
28/10/2025	GOVI On 05-November-26			GOVI	1363.17	1361.9370	1363.1660	1361.9370	0.00
28/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	861660	85	86	85	0.00
28/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
28/10/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/10/2025	I258 On 06-November-25			Bond Future	116.80	116.7802	116.8049	116.7802	0.00
28/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	4415	4	4	4	0.00
28/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	0	0	0	0	0.00
28/10/2025	I258 On 05-February-26			Bond Future	116.13	116.1052	116.1305	116.1052	0.00
28/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	4848	5	5	5	0.00
28/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	368	0	0	0	0.00
28/10/2025	I258 On 07-May-26			Bond Future	118.31	118.2818	118.3077	118.2818	0.00
28/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	5431	5	5	5	0.00
28/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	853	1	1	1	0.00
28/10/2025	I258 On 06-August-26			Bond Future	117.63	117.6081	117.6346	117.6081	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
28/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5992	6	6	6	0.00
28/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1308	1	1	1	0.00
28/10/2025	I258 On 05-November-26			Bond Future	119.73	119.7054	119.7327	119.7054	0.00
28/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	6510	6	7	6	0.00
28/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	1727	2	2	2	0.00
28/10/2025	IGOV On 06-November-25			Index Future	403.97	403.5850	403.9710	403.5850	525.00
28/10/2025	IGOV On 05-February-26			Index Future	411.38	410.9820	411.3760	410.9820	229.00
28/10/2025	IGOV On 07-May-26			Index Future	419.09	418.6860	419.0870	418.6860	8.00
28/10/2025	IGOV On 06-August-26			Index Future	426.76	426.3450	426.7550	426.3450	0.00
28/10/2025	IGOV On 05-November-26			Index Future	434.46	434.0460	434.4640	434.0460	0.00
28/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/10/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
28/10/2025	R033 On 06-November-25			Bond Future	8.47	109.4253	109.4001	109.4253	20,832.00
28/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9945	10	10	10	0.00
28/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R033 On 05-February-26			Bond Future	8.53	111.4034	111.3779	111.4034	14,967.00
28/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	10176	10	10	10	0.00
28/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	8	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
28/10/2025	R033 On 07-May-26			Bond Future	8.58	108.4215	108.3955	108.4215	0.00
28/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9194	9	9	9	0.00
28/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	86	0	0	0	0.00
28/10/2025	R033 On 06-August-26			Bond Future	8.65	110.3987	110.3725	110.3987	0.00
28/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8290	8	8	8	0.00
28/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	372	0	0	0	0.00
28/10/2025	R033 On 05-November-26			Bond Future	8.72	107.3020	107.2756	107.3020	0.00
28/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4696	5	5	5	0.00
28/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1697	2	2	2	0.00
28/10/2025	R035 On 06-November-25			Bond Future	8.87	101.7200	101.7560	101.7200	46,072.00
28/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	13245	13	13	13	0.00
28/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	17011	17	17	17	0.00
28/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	14526	14	15	14	0.00
28/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	11939	12	12	12	250.00
28/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	8416	8	8	8	0.00
28/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	10498	10	10	10	0.00
28/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	9520	9	10	9	0.00
28/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	7577	8	8	8	0.00
28/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	5404	5	5	5	250.00
28/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	12202	12	12	12	0.00
28/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	9191	9	9	9	2,000.00
28/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	11886	12	12	12	2,000.00
28/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	17206	17	17	17	0.00
28/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	7182	7	7	7	300.00
28/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	9956	10	10	10	300.00
28/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	15631	16	16	16	0.00
28/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	6213	6	6	6	2,000.00
28/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	9025	9	9	9	2,000.00
28/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	14424	14	14	14	0.00
28/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
28/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
28/10/2025	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
28/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
28/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0	0	0	0	250.00
28/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	250.00
28/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0	0	0	0	8,500.00
28/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0	0	0	0	50.00
28/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
28/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
28/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R035 On 05-February-26			Bond Future	8.94	103.5589	103.5955	103.5589	82,458.00
28/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	10501	10	11	10	0.00
28/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	11598	12	12	12	0.00
28/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	7168	7	7	7	250.00
28/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	12473	12	12	12	0.00
28/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	9867	10	10	10	0.00
28/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	8635	9	9	9	2,000.00
28/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	11287	11	11	11	2,000.00
28/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	18655	19	19	19	0.00
28/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2485	2	2	2	0.00
28/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1164	1	1	1	0.00
28/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	612	1	1	1	16,000.00
28/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	1710	2	2	2	0.00
28/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
28/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	4	0	0	0	0.00
28/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	1	0	0	0	250.00
28/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	14	0	0	0	0.00
28/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
28/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	1	0	0	0	0.00

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28/10/2025	R035 On 07-May-26			Bond Future	9.00	100.9722	101.0095	100.9722	0.00
28/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	10364	10	10	10	0.00
28/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	9338	9	9	9	0.00
28/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6769	7	7	7	0.00
28/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	4269	4	4	4	250.00
28/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	4358	4	4	4	200.00
28/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	9595	10	10	10	0.00
28/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	7022	7	7	7	0.00
28/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4584	5	5	5	350.00
28/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	9235	9	9	9	0.00
28/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	6668	7	7	7	0.00
28/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	141	0	0	0	250.00
28/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	524	1	1	1	0.00
28/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	31	0	0	0	250.00
28/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	114	0	0	0	350.00
28/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	443	0	0	0	0.00
28/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	25	0	0	0	350.00
28/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	133	0	0	0	200.00
28/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	500	1	0	1	0.00
28/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	29	0	0	0	200.00
28/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	15	0	0	0	0.00
28/10/2025	R035 On 06-August-26			Bond Future	9.07	102.8140	102.8522	102.8140	56.00
28/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	10820	11	11	11	0.00
28/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6746	7	7	7	0.00
28/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2752	3	3	3	250.00
28/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4539	5	5	5	0.00
28/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2489	2	2	2	200.00
28/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	6329	6	6	6	0.00
28/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	4181	4	4	4	0.00
28/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	965	1	1	1	200.00
28/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2116	2	2	2	0.00
28/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	378	0	0	0	200.00
28/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	824	1	1	1	250.00
28/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	1859	2	2	2	0.00
28/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	314	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
28/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	49	0	0	0	0.00
28/10/2025	R035 On 05-November-26			Bond Future	9.15	100.1240	100.1632	100.1240	0.00
28/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5644	6	6	6	0.00
28/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	789	1	1	1	0.00
28/10/2025	R038 On 06-November-25			Bond Future	9.44	111.3517	111.5911	111.3517	3,051.00
28/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	12772	13	13	13	0.00
28/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	11064	11	11	11	1,770.00
28/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	19484	19	19	19	0.00
28/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
28/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R038 On 05-February-26			Bond Future	9.52	113.3647	113.6085	113.3647	3,600.00
28/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	13324	13	13	13	0.00
28/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R038 On 07-May-26			Bond Future	9.59	109.9779	110.2261	109.9779	0.00
28/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	12396	12	12	12	0.00
28/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	19	0	0	0	0.00
28/10/2025	R038 On 06-August-26			Bond Future	9.67	111.9832	112.2363	111.9832	0.00
28/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	13928	14	14	14	0.00
28/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	49	0	0	0	0.00
28/10/2025	R038 On 05-November-26			Bond Future	9.77	108.4731	108.7309	108.4731	0.00
28/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	7404	7	7	7	0.00
28/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	879	1	1	1	0.00
28/10/2025	R053 On 06-November-25			Bond Future	9.83	118.1081	118.2789	118.1081	28,843.00
28/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	18065	18	18	18	0.00
28/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R053 On 05-February-26			Bond Future	9.90	120.2432	120.4171	120.2432	27,517.00
28/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	15087	15	15	15	0.00
28/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	4	0	0	0	0.00
28/10/2025	R053 On 07-May-26			Bond Future	9.96	116.6065	116.7836	116.6065	10,000.00
28/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	16054	16	16	16	0.00
28/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	45	0	0	0	0.00
28/10/2025	R053 On 06-August-26			Bond Future	10.03	118.7327	118.9135	118.7327	0.00
28/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	19857	20	20	20	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
28/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	55	0	0	0	0.00
28/10/2025	R053 On 05-November-26			Bond Future	10.11	114.9633	115.1475	114.9633	0.00
28/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	11433	11	11	11	0.00
28/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1061	1	1	1	0.00
28/10/2025	R186 On 06-November-25			Bond Future	7.38	107.3493	107.3551	107.3493	69,954.00
28/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	804	1	1	1	0.00
28/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
28/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	82	0	0	0	0.00
28/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	82	0	0	0	0.00
28/10/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
28/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	114	0	0	0	0.00
28/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	114	0	0	0	0.00
28/10/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
28/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	95	0	0	0	0.00
28/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	95	0	0	0	0.00
28/10/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
28/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	54	0	0	0	0.00
28/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	54	0	0	0	0.00
28/10/2025	R202 On 06-November-25			Bond Future	285.15	284.7023	285.1507	284.7023	780.00
28/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	9511	9	10	9	0.00
28/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R202 On 05-February-26			Bond Future	285.03	284.5692	285.0261	284.5692	573.00
28/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	7206	7	7	7	0.00
28/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R202 On 07-May-26			Bond Future	290.37	289.9039	290.3692	289.9039	0.00
28/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	12819	12	13	12	0.00
28/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R202 On 06-August-26			Bond Future	290.31	289.8320	290.3073	289.8320	0.00
28/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	11447	11	11	11	0.00
28/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R202 On 05-November-26			Bond Future	295.49	295.0043	295.4889	295.0043	0.00
28/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	15029	15	15	15	0.00
28/10/2025	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
28/10/2025	R209 On 06-November-25			Bond Future	9.14	81.4825	81.5733	81.4825	8,298.00
28/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	11144	11	11	11	0.00
28/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R209 On 05-February-26			Bond Future	9.21	82.9555	83.0481	82.9555	33,408.00
28/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	9037	9	9	9	0.00
28/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	1	0	0	0	0.00
28/10/2025	R209 On 07-May-26			Bond Future	9.27	81.3391	81.4334	81.3391	0.00
28/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	9282	9	9	9	0.00
28/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	18	0	0	0	0.00
28/10/2025	R209 On 06-August-26			Bond Future	9.34	82.8226	82.9188	82.8226	2,732.00
28/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	10294	10	10	10	0.00
28/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	42	0	0	0	0.00
28/10/2025	R209 On 05-November-26			Bond Future	9.42	81.1310	81.2291	81.1310	0.00
28/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5406	5	5	5	0.00
28/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	764	1	1	1	0.00
28/10/2025	R210 On 06-November-25			Bond Future	254.03	253.9235	254.0332	253.9235	1,151.00
28/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1893	2	2	2	0.00
28/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R210 On 05-February-26			Bond Future	258.69	258.5768	258.6888	258.5768	289.00
28/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5589	5	6	5	0.00
28/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R210 On 07-May-26			Bond Future	260.06	259.9408	260.0551	259.9408	0.00
28/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4655	5	5	5	0.00
28/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R210 On 06-August-26			Bond Future	264.86	264.7450	264.8621	264.7450	0.00
28/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	5022	5	5	5	0.00
28/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R210 On 05-November-26			Bond Future	266.05	265.9342	266.0536	265.9342	0.00
28/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12724	13	13	13	0.00
28/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R213 On 06-November-25			Bond Future	7.99	97.1619	97.1639	97.1619	80,141.00
28/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	8094	8	8	8	0.00
28/10/2025	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
28/10/2025	R213 On 05-February-26			Bond Future	8.03	98.9184	98.9205	98.9184	3,983.00
28/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	7050	7	7	7	0.00
28/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R213 On 07-May-26			Bond Future	8.07	97.1972	97.1993	97.1972	0.00
28/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6360	6	6	6	0.00
28/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	6	0	0	0	0.00
28/10/2025	R213 On 06-August-26			Bond Future	8.11	98.9703	98.9728	98.9703	0.00
28/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5594	6	6	6	0.00
28/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	37	0	0	0	0.00
28/10/2025	R213 On 05-November-26			Bond Future	8.17	97.1640	97.1667	97.1640	0.00
28/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2629	3	3	3	0.00
28/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	651	1	1	1	0.00
28/10/2025	R214 On 06-November-25			Bond Future	9.77	75.4878	75.5887	75.4878	32,551.00
28/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	10656	11	11	11	0.00
28/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R214 On 05-February-26			Bond Future	9.84	76.8525	76.9552	76.8525	9,615.00
28/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	8186	8	8	8	0.00
28/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	6	0	0	0	0.00
28/10/2025	R214 On 07-May-26			Bond Future	9.91	74.9766	75.0813	74.9766	0.00
28/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	9174	9	9	9	0.00
28/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	36	0	0	0	0.00
28/10/2025	R214 On 06-August-26			Bond Future	9.99	76.3442	76.4510	76.3442	0.00
28/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	10886	11	11	11	0.00
28/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	61	0	0	0	0.00
28/10/2025	R214 On 05-November-26			Bond Future	10.07	74.3926	74.5014	74.3926	0.00
28/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	6034	6	6	6	0.00
28/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	884	1	1	1	0.00
28/10/2025	R248 On 06-November-25			Bond Future	9.93	90.9998	91.1695	90.9998	80,246.00
28/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	12927	13	13	13	0.00
28/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0	0	0	0	0.00
28/10/2025	R248 On 05-February-26			Bond Future	10.01	92.6448	92.8177	92.6448	211,415.00
28/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	10517	10	11	10	0.00
28/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1772	2	2	2	1,400.00
28/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	4129	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
28/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	523	0	1	0	1,400.00
28/10/2025	R248 On 05-February-26	9.65	Call	Bond Future	781	1	1	1	12,500.00
28/10/2025	R248 On 05-February-26	9.65	Put	Bond Future	3734	4	4	4	0.00
28/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	1838	2	2	2	0.00
28/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	4762	5	5	5	0.00
28/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	469	1	0	1	1,400.00
28/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	7	0	0	0	0.00
28/10/2025	R248 On 07-May-26			Bond Future	10.08	89.9196	90.0957	89.9196	260.00
28/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	11660	11	12	11	0.00
28/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	45	0	0	0	0.00
28/10/2025	R248 On 06-August-26			Bond Future	10.15	91.5596	91.7391	91.5596	0.00
28/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	14936	15	15	15	0.00
28/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	46	0	0	0	0.00
28/10/2025	R248 On 05-November-26			Bond Future	10.23	88.7345	88.9175	88.7345	0.00
28/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	8540	8	9	8	0.00
28/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	847	1	1	1	0.00
28/10/2025	R2R9 On 06-November-25			Bond Future	103.02	102.7881	103.0214	102.7881	0.00
28/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	1899	2	2	2	0.00
28/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	38	0	0	0	0.00
28/10/2025	R2R9 On 05-February-26			Bond Future	104.88	104.6462	104.8839	104.6462	0.00
28/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2770	3	3	3	0.00
28/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	876	1	1	1	0.00
28/10/2025	R2R9 On 07-May-26			Bond Future	101.85	101.6033	101.8453	101.6033	0.00
28/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	3409	3	3	3	0.00
28/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1474	2	1	2	0.00
28/10/2025	R2R9 On 06-August-26			Bond Future	103.70	103.4561	103.7027	103.4561	0.00
28/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3937	4	4	4	0.00
28/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	1974	2	2	2	0.00
28/10/2025	R2R9 On 05-November-26			Bond Future	100.55	100.2999	100.5513	100.2999	0.00
28/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	4394	4	4	4	0.00
28/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2403	3	2	3	0.00
28/10/2025	R4R2 On 06-November-25			Bond Future	103.24	103.0715	103.2426	103.0715	0.00
28/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1734	2	2	2	0.00
28/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	71	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
28/10/2025	R4R2 On 05-February-26			Bond Future	105.11	104.9348	105.1090	104.9348	0.00
28/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2753	3	3	3	0.00
28/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1074	1	1	1	0.00
28/10/2025	R4R2 On 07-May-26			Bond Future	101.95	101.7712	101.9486	101.7712	0.00
28/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	3464	3	3	3	0.00
28/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	1745	2	2	2	0.00
28/10/2025	R4R2 On 06-August-26			Bond Future	103.81	103.6269	103.8078	103.6269	0.00
28/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	4045	4	4	4	0.00
28/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2297	2	2	2	0.00
28/10/2025	R4R2 On 05-November-26			Bond Future	100.53	100.3476	100.5321	100.3476	0.00
28/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4551	4	5	4	0.00
28/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	2779	3	3	3	0.00
28/10/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/10/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00