



Johannesburg Stock Exchange
One Exchange Square, Gwen Lane, Sandown, South Africa
Private Bag X991174, Sandton 2146
T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
Registration Number: 2005/022939/06
VAT Number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/10/2025 TO: 30/10/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	2029 On 06-November-25			Bond Future	142.04	142.0605	142.0444	142.0605	7,170.00
30/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	2254	2	2	2	0.00
30/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2029 On 05-February-26			Bond Future	144.65	144.6645	144.6483	144.6645	1,833.00
30/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4538	5	5	5	0.00
30/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2029 On 07-May-26			Bond Future	145.90	145.9140	145.8972	145.9140	7,879.00
30/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	4077	4	4	4	0.00
30/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2029 On 06-August-26			Bond Future	148.60	148.6125	148.5958	148.6125	0.00
30/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4496	5	4	5	0.00
30/10/2025	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
30/10/2025	2029 On 05-November-26			Bond Future	149.77	149.7823	149.7651	149.7823	0.00
30/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	2205	2	2	2	0.00
30/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2030 On 06-November-25			Bond Future	7.73	103.2946	103.1879	103.2946	68,082.00
30/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6221	6	6	6	0.00
30/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5158	5	5	5	300.00
30/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	7982	8	8	8	0.00
30/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3467	4	3	4	300.00
30/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
30/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2030 On 05-February-26			Bond Future	7.75	101.1544	101.0459	101.1544	164,780.00
30/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5667	6	6	6	0.00
30/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2030 On 07-May-26			Bond Future	7.78	103.0264	102.9159	103.0264	5,220.00
30/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	4992	5	5	5	0.00
30/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	4	0	0	0	0.00
30/10/2025	2030 On 06-August-26			Bond Future	7.82	100.8974	100.7851	100.8974	338.00
30/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4119	4	4	4	0.00
30/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	38	0	0	0	0.00
30/10/2025	2030 On 05-November-26			Bond Future	7.87	102.6743	102.5602	102.6743	0.00
30/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	1958	2	2	2	0.00
30/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	513	0	1	0	0.00
30/10/2025	2031 On 06-November-25			Bond Future	112.65	112.6602	112.6474	112.6602	740.00
30/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2957	3	3	3	0.00
30/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2031 On 05-February-26			Bond Future	112.32	112.3355	112.3225	112.3355	1,013.00
30/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	835	1	1	1	0.00
30/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	273	0	0	0	0.00
30/10/2025	2031 On 07-May-26			Bond Future	114.43	114.4413	114.4280	114.4413	736.00
30/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	1000	1	1	1	0.00
30/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	412	0	0	0	0.00
30/10/2025	2031 On 06-August-26			Bond Future	114.12	114.1299	114.1158	114.1299	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
30/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	939	1	1	1	0.00
30/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	633	1	1	1	0.00
30/10/2025	2031 On 05-November-26			Bond Future	116.15	116.1669	116.1529	116.1669	0.00
30/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4671	5	5	5	0.00
30/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	9	0	0	0	0.00
30/10/2025	2032 On 06-November-25			Bond Future	8.32	100.7691	100.6006	100.7691	47,962.00
30/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9605	10	10	10	0.00
30/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	5094	5	5	5	300.00
30/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7340	8	7	8	300.00
30/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11592	12	12	12	0.00
30/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
30/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2032 On 05-February-26			Bond Future	8.37	102.5912	102.4197	102.5912	121,790.00
30/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	7989	8	8	8	0.00
30/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2032 On 07-May-26			Bond Future	8.42	100.3295	100.1549	100.3295	5,163.00
30/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7461	8	7	8	0.00
30/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	10	0	0	0	0.00
30/10/2025	2032 On 06-August-26			Bond Future	8.48	102.1604	101.9828	102.1604	0.00
30/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6917	7	7	7	0.00
30/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	51	0	0	0	0.00
30/10/2025	2032 On 05-November-26			Bond Future	8.55	99.8021	99.6217	99.8021	0.00
30/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3304	3	3	3	0.00
30/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	793	1	1	1	0.00
30/10/2025	2033 On 06-November-25			Bond Future	136.09	136.3323	136.0921	136.3323	9,429.00
30/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2952	3	3	3	0.00
30/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2033 On 05-February-26			Bond Future	138.59	138.8314	138.5869	138.8314	2,703.00
30/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5707	6	6	6	0.00
30/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2033 On 07-May-26			Bond Future	139.62	139.8689	139.6198	139.8689	5,901.00
30/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	4460	5	4	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
30/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2033 On 06-August-26			Bond Future	142.20	142.4558	142.2023	142.4558	0.00
30/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7952	8	8	8	0.00
30/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2033 On 05-November-26			Bond Future	143.15	143.4118	143.1537	143.4118	0.00
30/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5894	6	6	6	0.00
30/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2037 On 06-November-25			Bond Future	9.35	96.8158	96.5559	96.8158	112,009.00
30/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	13549	14	14	14	0.00
30/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	7209	7	7	7	300.00
30/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	10097	10	10	10	300.00
30/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	16302	17	16	17	0.00
30/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
30/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2037 On 05-February-26			Bond Future	9.42	94.3079	94.0435	94.3079	114,247.00
30/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	10631	11	11	11	0.00
30/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	16222	16	16	16	0.00
30/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	8966	9	9	9	1,970.00
30/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	14143	14	14	14	0.00
30/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	11501	12	12	12	0.00
30/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	7552	8	8	8	0.00
30/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	18465	19	18	19	0.00
30/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	11717	12	12	12	1,030.00
30/10/2025	2037 On 05-February-26	9.65	Call	Bond Future	2321	3	2	3	0.00
30/10/2025	2037 On 05-February-26	10.10	Call	Bond Future	4468	5	4	5	0.00
30/10/2025	2037 On 05-February-26	10.10	Put	Bond Future	186	0	0	0	11,500.00
30/10/2025	2037 On 05-February-26	9.65	Put	Bond Future	828	1	1	1	11,500.00
30/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
30/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	16	0	0	0	0.00
30/10/2025	2037 On 05-February-26	11.86	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
30/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
30/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	4	0	0	0	0.00
30/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	1	0	0	0	0.00
30/10/2025	2037 On 07-May-26			Bond Future	9.49	96.0533	95.7839	96.0533	1,500.00
30/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	10722	11	11	11	0.00
30/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	16237	17	16	17	0.00
30/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	8745	9	9	9	142.00
30/10/2025	2037 On 07-May-26	9.49	Call	Bond Future	2084	2	2	2	1,500.00
30/10/2025	2037 On 07-May-26	10.06	Call	Bond Future	4222	4	4	4	0.00
30/10/2025	2037 On 07-May-26	9.00	Call	Bond Future	986	1	1	1	1,500.00
30/10/2025	2037 On 07-May-26	9.49	Put	Bond Future	2076	2	2	2	0.00
30/10/2025	2037 On 07-May-26	10.06	Put	Bond Future	691	1	1	1	1,500.00
30/10/2025	2037 On 07-May-26	9.00	Put	Bond Future	4157	4	4	4	0.00
30/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
30/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	65	0	0	0	0.00
30/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	20	0	0	0	0.00
30/10/2025	2037 On 06-August-26			Bond Future	9.57	93.5463	93.2721	93.5463	2,539.00
30/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	12128	12	12	12	0.00
30/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	10050	10	10	10	0.00
30/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	7054	7	7	7	0.00
30/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	4070	4	4	4	2,541.00
30/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	397	0	0	0	2,541.00
30/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1351	1	1	1	0.00
30/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	111	0	0	0	2,541.00
30/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	42	0	0	0	0.00
30/10/2025	2037 On 05-November-26			Bond Future	9.66	95.1931	94.9144	95.1931	0.00
30/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	6457	7	6	7	0.00
30/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	7390	8	7	8	0.00
30/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4858	5	5	5	0.00
30/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2457	3	2	3	4,490.00
30/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	1461	1	1	1	4,490.00
30/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	3671	4	4	4	0.00
30/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	609	1	1	1	4,490.00
30/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	840	1	1	1	0.00

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30/10/2025	2038 On 06-November-25			Bond Future	147.40	147.5633	147.3985	147.5633	1,194.00
30/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	3518	4	4	4	0.00
30/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2038 On 05-February-26			Bond Future	147.93	148.0985	147.9307	148.0985	2,701.00
30/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4731	5	5	5	0.00
30/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2038 On 07-May-26			Bond Future	150.70	150.8747	150.7036	150.8747	440.00
30/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	6174	6	6	6	0.00
30/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2038 On 06-August-26			Bond Future	151.29	151.4608	151.2863	151.4608	0.00
30/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	6566	7	7	7	0.00
30/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2038 On 05-November-26			Bond Future	153.99	154.1651	153.9880	154.1651	0.00
30/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	7678	8	8	8	0.00
30/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2040 On 06-November-25			Bond Future	9.79	96.8484	96.5258	96.8484	22,660.00
30/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	13352	14	13	14	0.00
30/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2040 On 05-February-26			Bond Future	9.86	94.0907	93.7623	94.0907	87,779.00
30/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	10644	11	11	11	0.00
30/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	3804	4	4	4	680.00
30/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	6122	6	6	6	0.00
30/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	8583	9	9	9	0.00
30/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	12584	13	13	13	475.00
30/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	20156	20	20	20	0.00
30/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	1455	2	1	2	14,000.00
30/10/2025	2040 On 05-February-26	10.24	Call	Bond Future	3234	3	3	3	0.00
30/10/2025	2040 On 05-February-26	10.24	Put	Bond Future	606	1	1	1	14,000.00
30/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	1917	2	2	2	0.00
30/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
30/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	14	0	0	0	680.00
30/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	92	0	0	0	8,180.00
30/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	425	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
30/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	2	0	0	0	0.00
30/10/2025	2040 On 07-May-26			Bond Future	9.94	95.8320	95.4976	95.8320	0.00
30/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	11105	11	11	11	0.00
30/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	14199	15	14	15	0.00
30/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	11391	12	11	12	0.00
30/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5604	6	6	6	1,460.00
30/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	7931	8	8	8	0.00
30/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	13146	13	13	13	0.00
30/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	15878	16	16	16	0.00
30/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	2	0	0	0	0.00
30/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	10	0	0	0	0.00
30/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	169	0	0	0	0.00
30/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	28	0	0	0	1,460.00
30/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	502	0	1	0	0.00
30/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	5	0	0	0	1,460.00
30/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	33	0	0	0	0.00
30/10/2025	2040 On 06-August-26			Bond Future	10.04	93.0702	92.7299	93.0702	7,265.00
30/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	13344	14	13	14	0.00
30/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	48	0	0	0	0.00
30/10/2025	2040 On 05-November-26			Bond Future	10.13	94.7084	94.3624	94.7084	0.00
30/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	7017	7	7	7	0.00
30/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	8031	8	8	8	0.00
30/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	5284	6	5	6	0.00
30/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2702	3	3	3	2,300.00
30/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	1695	2	2	2	2,300.00
30/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	4180	4	4	4	0.00
30/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	716	1	1	1	2,300.00
30/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	980	1	1	1	0.00
30/10/2025	2043 On 06-November-25			Bond Future	114.97	114.9822	114.9704	114.9822	0.00
30/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4540	5	5	5	0.00
30/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2043 On 05-February-26			Bond Future	114.26	114.2748	114.2628	114.2748	0.00
30/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4691	5	5	5	0.00
30/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	88	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
30/10/2025	2043 On 07-May-26			Bond Future	116.40	116.4168	116.4047	116.4168	0.00
30/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	5003	5	5	5	0.00
30/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	298	0	0	0	0.00
30/10/2025	2043 On 06-August-26			Bond Future	115.70	115.7098	115.6967	115.7098	0.00
30/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5342	5	5	5	0.00
30/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	526	1	1	1	0.00
30/10/2025	2043 On 05-November-26			Bond Future	117.76	117.7745	117.7615	117.7745	0.00
30/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5660	6	6	6	0.00
30/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	738	1	1	1	0.00
30/10/2025	2044 On 06-November-25			Bond Future	10.00	92.3683	92.0290	92.3683	93,098.00
30/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	12740	13	13	13	0.00
30/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	8807	9	9	9	11,000.00
30/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	11954	12	12	12	0.00
30/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	13455	14	13	14	0.00
30/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	14909	15	15	15	0.00
30/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	14622	15	15	15	0.00
30/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0	0	0	0	5,600.00
30/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	5,800.00
30/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0	0	0	0	5,800.00
30/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0	0	0	0	11,000.00
30/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2044 On 05-February-26			Bond Future	10.08	89.6548	89.3094	89.6548	61,040.00
30/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	10162	11	10	11	0.00
30/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	8214	9	8	9	0.00
30/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	9789	10	10	10	0.00
30/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1712	2	2	2	9,000.00
30/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	5995	6	6	6	9,000.00
30/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	9476	10	9	10	0.00
30/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	9	0	0	0	9,000.00
30/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	1773	2	2	2	0.00
30/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	124	0	0	0	0.00
30/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	7	0	0	0	4,500.00
30/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	26	0	0	0	4,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	5	0	0	0	0.00
30/10/2025	2044 On 07-May-26			Bond Future	10.16	91.3140	90.9622	91.3140	1,500.00
30/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	11055	11	11	11	0.00
30/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	45	0	0	0	0.00
30/10/2025	2044 On 06-August-26			Bond Future	10.24	88.5951	88.2371	88.5951	7,681.00
30/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	13958	14	14	14	0.00
30/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	50	0	0	0	0.00
30/10/2025	2044 On 05-November-26			Bond Future	10.33	90.1545	89.7903	90.1545	0.00
30/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	7732	8	8	8	0.00
30/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	915	1	1	1	0.00
30/10/2025	2046 On 06-November-25			Bond Future	126.59	126.9773	126.5930	126.9773	11,522.00
30/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	1183	2	1	2	0.00
30/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2046 On 05-February-26			Bond Future	128.91	129.3049	128.9135	129.3049	12,424.00
30/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	7264	8	7	8	0.00
30/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2046 On 07-May-26			Bond Future	129.03	129.4311	129.0321	129.4311	5,789.00
30/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	4082	4	4	4	0.00
30/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2046 On 06-August-26			Bond Future	131.42	131.8244	131.4183	131.8244	0.00
30/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	9038	9	9	9	0.00
30/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2046 On 05-November-26			Bond Future	131.43	131.8453	131.4313	131.8453	0.00
30/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	5951	6	6	6	0.00
30/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2050 On 06-November-25			Bond Future	128.25	128.3643	128.2459	128.3643	1,594.00
30/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	3826	4	4	4	0.00
30/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2050 On 05-February-26			Bond Future	128.18	128.2990	128.1785	128.2990	11,810.00
30/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	5359	5	5	5	0.00
30/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2050 On 07-May-26			Bond Future	130.58	130.7039	130.5813	130.7039	4,988.00
30/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	6511	7	7	7	0.00
30/10/2025	2050 On 07-May-26	124.07	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
30/10/2025	2050 On 06-August-26			Bond Future	130.54	130.6653	130.5398	130.6653	0.00
30/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	7270	7	7	7	0.00
30/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
30/10/2025	2050 On 05-November-26			Bond Future	132.87	132.9980	132.8709	132.9980	0.00
30/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	9031	9	9	9	0.00
30/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
30/10/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	AL37 On 06-November-25			Index Future	1220.20	1221.8890	1220.1980	1221.8890	0.00
30/10/2025	AL37 On 05-February-26			Index Future	1242.26	1243.9820	1242.2630	1243.9820	0.00
30/10/2025	AL37 On 07-May-26			Index Future	1265.25	1267.0030	1265.2510	1267.0030	0.00
30/10/2025	AL37 On 06-August-26			Index Future	1288.12	1289.8950	1288.1150	1289.8950	0.00
30/10/2025	AL37 On 05-November-26			Index Future	1311.11	1312.9140	1311.1060	1312.9140	0.00
30/10/2025	AL7T On 06-November-25			Index Future	1532.79	1535.8850	1532.7850	1535.8850	0.00
30/10/2025	AL7T On 05-February-26			Index Future	1560.50	1563.6560	1560.5020	1563.6560	0.00
30/10/2025	AL7T On 07-May-26			Index Future	1589.38	1592.5920	1589.3790	1592.5920	0.00
30/10/2025	AL7T On 06-August-26			Index Future	1618.10	1621.3670	1618.1000	1621.3670	0.00
30/10/2025	AL7T On 05-November-26			Index Future	1646.98	1650.3020	1646.9810	1650.3020	0.00
30/10/2025	ALBI On 06-November-25			Index Future	1290.82	1293.7870	1290.8230	1293.7870	63.00
30/10/2025	ALBI On 05-February-26			Index Future	1314.17	1317.1810	1314.1650	1317.1810	13.00
30/10/2025	ALBI On 07-May-26			Index Future	1338.48	1341.5560	1338.4830	1341.5560	0.00
30/10/2025	ALBI On 06-August-26			Index Future	1362.67	1365.7950	1362.6700	1365.7950	0.00
30/10/2025	ALBI On 05-November-26			Index Future	1386.99	1390.1690	1386.9920	1390.1690	0.00
30/10/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C030 On 31-January-30			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
30/10/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/10/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
30/10/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/10/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	C818 On 21-December-27			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
30/10/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	ES33 On 06-November-25			Bond Future	9.47	90.5913	90.4435	90.5913	0.00
30/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11793	12	12	12	0.00
30/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
30/10/2025	ES33 On 05-February-26			Bond Future	9.56	92.2518	92.1014	92.2518	0.00
30/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8906	9	9	9	0.00
30/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
30/10/2025	ES33 On 07-May-26			Bond Future	9.65	90.1864	90.0331	90.1864	0.00
30/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	9153	9	9	9	0.00
30/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
30/10/2025	ES33 On 06-August-26			Bond Future	9.75	91.8533	91.6974	91.8533	0.00
30/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9829	10	10	10	0.00
30/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
30/10/2025	ES33 On 05-November-26			Bond Future	9.87	89.6996	89.5413	89.6996	0.00
30/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	4213	4	4	4	0.00
30/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
30/10/2025	ES42 On 06-November-25			Bond Future	10.13	87.8076	87.4903	87.8076	0.00
30/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	14156	14	14	14	0.00
30/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
30/10/2025	ES42 On 05-February-26			Bond Future	10.21	89.4172	89.0941	89.4172	0.00
30/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	10494	11	10	11	0.00
30/10/2025	ES42 On 05-February-26	11.85	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
30/10/2025	ES42 On 07-May-26			Bond Future	10.29	86.8284	86.4993	86.8284	0.00
30/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	11858	12	12	12	0.00
30/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
30/10/2025	ES42 On 06-August-26			Bond Future	10.38	88.4325	88.0975	88.4325	0.00
30/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	13623	14	14	14	0.00
30/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
30/10/2025	ES42 On 05-November-26			Bond Future	10.47	85.7466	85.4059	85.7466	0.00
30/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	7441	8	7	8	0.00
30/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
30/10/2025	GOVI On 06-November-25			GOVI	1267.61	1270.3970	1267.6130	1270.3970	138.00
30/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1556130	158	156	158	0.00
30/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
30/10/2025	GOVI On 05-February-26			GOVI	1290.53	1293.3680	1290.5340	1293.3680	563.00
30/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1405340	143	141	143	0.00
30/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
30/10/2025	GOVI On 07-May-26			GOVI	1314.42	1317.3030	1314.4160	1317.3030	42.00
30/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1374160	140	137	140	0.00
30/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
30/10/2025	GOVI On 06-August-26			GOVI	1338.17	1341.1040	1338.1680	1341.1040	0.00
30/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1491680	152	149	152	0.00
30/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
30/10/2025	GOVI On 05-November-26			GOVI	1362.05	1365.0370	1362.0520	1365.0370	0.00
30/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	850520	88	85	88	0.00
30/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
30/10/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/10/2025	I258 On 06-November-25			Bond Future	116.89	116.8988	116.8867	116.8988	0.00
30/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	4497	5	4	5	0.00
30/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	0	0	0	0	0.00
30/10/2025	I258 On 05-February-26			Bond Future	116.21	116.2265	116.2143	116.2265	0.00
30/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	4909	5	5	5	0.00
30/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	345	0	0	0	0.00
30/10/2025	I258 On 07-May-26			Bond Future	118.39	118.4053	118.3927	118.4053	0.00
30/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	5487	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	824	1	1	1	0.00
30/10/2025	I258 On 06-August-26			Bond Future	117.72	117.7349	117.7217	117.7349	0.00
30/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	6048	6	6	6	0.00
30/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1276	1	1	1	0.00
30/10/2025	I258 On 05-November-26			Bond Future	119.82	119.8358	119.8227	119.8358	0.00
30/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	6566	7	7	7	0.00
30/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	1693	2	2	2	0.00
30/10/2025	IGOV On 06-November-25			Index Future	404.20	404.4700	404.1980	404.4700	13.00
30/10/2025	IGOV On 05-February-26			Index Future	411.61	411.8840	411.6080	411.8840	229.00
30/10/2025	IGOV On 07-May-26			Index Future	419.32	419.6040	419.3230	419.6040	8.00
30/10/2025	IGOV On 06-August-26			Index Future	427.00	427.2830	426.9970	427.2830	0.00
30/10/2025	IGOV On 05-November-26			Index Future	434.71	435.0030	434.7140	435.0030	0.00
30/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/10/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
30/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
30/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
30/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
30/10/2025	R033 On 06-November-25			Bond Future	8.47	109.5823	109.4140	109.5823	20,832.00
30/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9959	10	10	10	0.00
30/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R033 On 05-February-26			Bond Future	8.53	111.5637	111.3925	111.5637	14,967.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	10190	10	10	10	0.00
30/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	7	0	0	0	0.00
30/10/2025	R033 On 07-May-26			Bond Future	8.58	108.5846	108.4102	108.5846	0.00
30/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9205	9	9	9	0.00
30/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	83	0	0	0	0.00
30/10/2025	R033 On 06-August-26			Bond Future	8.64	110.5659	110.3886	110.5659	0.00
30/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8300	8	8	8	0.00
30/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	366	0	0	0	0.00
30/10/2025	R033 On 05-November-26			Bond Future	8.72	107.4733	107.2932	107.4733	0.00
30/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4701	5	5	5	0.00
30/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1684	2	2	2	0.00
30/10/2025	R035 On 06-November-25			Bond Future	8.86	101.9576	101.8050	101.9576	21,160.00
30/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	13294	13	13	13	0.00
30/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	17060	17	17	17	0.00
30/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	14575	15	15	15	0.00
30/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	11988	12	12	12	250.00
30/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	8465	9	8	9	0.00
30/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	10547	11	11	11	0.00
30/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	9569	10	10	10	0.00
30/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	7626	8	8	8	0.00
30/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	5453	6	5	6	250.00
30/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	12251	12	12	12	0.00
30/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	9240	9	9	9	2,000.00
30/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	11935	12	12	12	2,000.00
30/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	17255	17	17	17	0.00
30/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	7231	7	7	7	300.00
30/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	10005	10	10	10	300.00
30/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	15680	16	16	16	0.00
30/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	6262	6	6	6	2,000.00
30/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	9075	9	9	9	2,000.00
30/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	14473	15	14	15	0.00
30/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
30/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R035 On 06-November-25	9.91	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
30/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
30/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
30/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0	0	0	0	250.00
30/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	250.00
30/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0	0	0	0	8,500.00
30/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0	0	0	0	50.00
30/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
30/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
30/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R035 On 05-February-26			Bond Future	8.93	103.8012	103.6460	103.8012	82,441.00
30/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	10552	11	11	11	0.00
30/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	11649	12	12	12	0.00
30/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	7217	7	7	7	250.00
30/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	12524	13	13	13	0.00
30/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	9917	10	10	10	0.00
30/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	8685	9	9	9	2,000.00
30/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	11337	11	11	11	2,000.00
30/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	18705	19	19	19	0.00
30/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2510	3	3	3	0.00
30/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1173	1	1	1	0.00
30/10/2025	R035 On 05-February-26	9.64	Call	Bond Future	4356	4	4	4	0.00
30/10/2025	R035 On 05-February-26	8.64	Call	Bond Future	732	1	1	1	350.00
30/10/2025	R035 On 05-February-26	9.14	Call	Bond Future	2078	2	2	2	0.00
30/10/2025	R035 On 05-February-26	9.14	Put	Bond Future	811	1	1	1	350.00
30/10/2025	R035 On 05-February-26	8.64	Put	Bond Future	2529	2	3	2	0.00
30/10/2025	R035 On 05-February-26	9.64	Put	Bond Future	146	0	0	0	350.00
30/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	586	1	1	1	16,000.00
30/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	1668	2	2	2	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
30/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
30/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	3	0	0	0	0.00
30/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	1	0	0	0	250.00
30/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	13	0	0	0	0.00
30/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
30/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R035 On 07-May-26			Bond Future	8.99	101.2188	101.0607	101.2188	27,162.00
30/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	10415	11	10	11	0.00
30/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	9387	10	9	10	0.00
30/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6814	7	7	7	0.00
30/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	4303	4	4	4	250.00
30/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	4393	5	4	5	200.00
30/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	9645	10	10	10	0.00
30/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	7068	7	7	7	0.00
30/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4620	5	5	5	350.00
30/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	9284	9	9	9	0.00
30/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	6712	7	7	7	0.00
30/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	134	0	0	0	250.00
30/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	508	0	1	0	0.00
30/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	29	0	0	0	250.00
30/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	109	0	0	0	350.00
30/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	428	0	0	0	0.00
30/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	23	0	0	0	350.00
30/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	126	0	0	0	200.00
30/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	484	0	0	0	0.00
30/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	27	0	0	0	200.00
30/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	14	0	0	0	0.00
30/10/2025	R035 On 06-August-26			Bond Future	9.06	103.0662	102.9054	103.0662	56.00
30/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	10871	11	11	11	0.00
30/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6790	7	7	7	0.00
30/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2774	3	3	3	250.00
30/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4573	5	5	5	0.00
30/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2510	3	3	3	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	6371	7	6	7	0.00
30/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	4213	4	4	4	0.00
30/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	944	1	1	1	200.00
30/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2083	2	2	2	0.00
30/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	367	0	0	0	200.00
30/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	805	1	1	1	250.00
30/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	1828	2	2	2	0.00
30/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	304	0	0	0	250.00
30/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	47	0	0	0	0.00
30/10/2025	R035 On 05-November-26			Bond Future	9.14	100.3818	100.2185	100.3818	0.00
30/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5683	6	6	6	0.00
30/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	773	1	1	1	0.00
30/10/2025	R038 On 06-November-25			Bond Future	9.44	111.9215	111.6166	111.9215	3,051.00
30/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	12797	13	13	13	0.00
30/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	11089	11	11	11	1,770.00
30/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	19510	20	20	20	0.00
30/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
30/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R038 On 05-February-26			Bond Future	9.51	113.9452	113.6349	113.9452	3,610.00
30/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	13350	14	13	14	0.00
30/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R038 On 07-May-26			Bond Future	9.59	110.5689	110.2528	110.5689	0.00
30/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	12422	13	12	13	0.00
30/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	18	0	0	0	0.00
30/10/2025	R038 On 06-August-26			Bond Future	9.67	112.5862	112.2647	112.5862	0.00
30/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	13955	14	14	14	0.00
30/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	47	0	0	0	0.00
30/10/2025	R038 On 05-November-26			Bond Future	9.76	109.0880	108.7611	109.0880	0.00
30/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	7422	8	7	8	0.00
30/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	867	1	1	1	0.00
30/10/2025	R053 On 06-November-25			Bond Future	9.86	118.4658	117.9319	118.4658	28,843.00
30/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	17718	18	18	18	0.00
30/10/2025	R053 On 06-November-25	11.76	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
30/10/2025	R053 On 05-February-26			Bond Future	9.93	120.6079	120.0644	120.6079	27,517.00
30/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	14735	15	15	15	0.00
30/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	4	0	0	0	0.00
30/10/2025	R053 On 07-May-26			Bond Future	10.00	116.9777	116.4243	116.9777	10,000.00
30/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	15698	16	16	16	0.00
30/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	49	0	0	0	0.00
30/10/2025	R053 On 06-August-26			Bond Future	10.07	119.1120	118.5486	119.1120	0.00
30/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	19496	20	19	20	0.00
30/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	59	0	0	0	0.00
30/10/2025	R053 On 05-November-26			Bond Future	10.15	115.3506	114.7777	115.3506	0.00
30/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	11117	12	11	12	0.00
30/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1115	1	1	1	0.00
30/10/2025	R186 On 06-November-25			Bond Future	7.39	107.3721	107.3395	107.3721	69,954.00
30/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	789	1	1	1	0.00
30/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
30/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	82	0	0	0	0.00
30/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	82	0	0	0	0.00
30/10/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
30/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	113	0	0	0	0.00
30/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	113	0	0	0	0.00
30/10/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
30/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	94	0	0	0	0.00
30/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	94	0	0	0	0.00
30/10/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
30/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	54	0	0	0	0.00
30/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	54	0	0	0	0.00
30/10/2025	R202 On 06-November-25			Bond Future	285.12	285.1515	285.1221	285.1515	511.00
30/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	9482	10	9	10	0.00
30/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R202 On 05-February-26			Bond Future	285.00	285.0280	284.9983	285.0280	573.00
30/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	7178	7	7	7	0.00
30/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R202 On 07-May-26			Bond Future	290.34	290.3709	290.3405	290.3709	460.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	12790	13	13	13	0.00
30/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R202 On 06-August-26			Bond Future	290.28	290.3114	290.2800	290.3114	0.00
30/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	11420	11	11	11	0.00
30/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R202 On 05-November-26			Bond Future	295.46	295.4954	295.4640	295.4954	0.00
30/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	15004	15	15	15	0.00
30/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R209 On 06-November-25			Bond Future	9.13	81.7882	81.6184	81.7882	5,657.00
30/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	11189	11	11	11	0.00
30/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R209 On 05-February-26			Bond Future	9.20	83.2671	83.0943	83.2671	33,542.00
30/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	9083	9	9	9	0.00
30/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	1	0	0	0	0.00
30/10/2025	R209 On 07-May-26			Bond Future	9.26	81.6563	81.4803	81.6563	6,221.00
30/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	9327	10	9	10	0.00
30/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	17	0	0	0	0.00
30/10/2025	R209 On 06-August-26			Bond Future	9.33	83.1465	82.9675	83.1465	2,732.00
30/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	10341	11	10	11	0.00
30/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	40	0	0	0	0.00
30/10/2025	R209 On 05-November-26			Bond Future	9.41	81.4615	81.2795	81.4615	0.00
30/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5441	6	5	6	0.00
30/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	749	1	1	1	0.00
30/10/2025	R210 On 06-November-25			Bond Future	254.32	254.0275	254.3190	254.0275	851.00
30/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	2179	2	2	2	0.00
30/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R210 On 05-February-26			Bond Future	258.98	258.6838	258.9810	258.6838	289.00
30/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5881	6	6	6	0.00
30/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R210 On 07-May-26			Bond Future	260.35	260.0499	260.3520	260.0499	300.00
30/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4952	5	5	5	0.00
30/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R210 On 06-August-26			Bond Future	265.17	264.8588	265.1673	264.8588	0.00
30/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	5327	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
30/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R210 On 05-November-26			Bond Future	266.37	266.0525	266.3656	266.0525	0.00
30/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	13036	13	13	13	0.00
30/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R213 On 06-November-25			Bond Future	8.02	97.1906	97.0470	97.1906	80,141.00
30/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	7977	8	8	8	0.00
30/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R213 On 05-February-26			Bond Future	8.06	98.9480	98.8018	98.9480	3,983.00
30/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	6932	7	7	7	0.00
30/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R213 On 07-May-26			Bond Future	8.10	97.2273	97.0783	97.2273	1,500.00
30/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6240	6	6	6	0.00
30/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	6	0	0	0	0.00
30/10/2025	R213 On 06-August-26			Bond Future	8.14	99.0020	98.8506	99.0020	0.00
30/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5475	6	5	6	0.00
30/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	41	0	0	0	0.00
30/10/2025	R213 On 05-November-26			Bond Future	8.21	97.1973	97.0435	97.1973	0.00
30/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2538	3	3	3	0.00
30/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	684	1	1	1	0.00
30/10/2025	R214 On 06-November-25			Bond Future	9.79	75.7638	75.4816	75.7638	32,551.00
30/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	10549	11	11	11	0.00
30/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R214 On 05-February-26			Bond Future	9.86	77.1338	76.8465	77.1338	9,574.00
30/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	8077	8	8	8	0.00
30/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	6	0	0	0	0.00
30/10/2025	R214 On 07-May-26			Bond Future	9.93	75.2630	74.9704	75.2630	0.00
30/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	9064	9	9	9	0.00
30/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	37	0	0	0	0.00
30/10/2025	R214 On 06-August-26			Bond Future	10.00	76.6367	76.3389	76.6367	0.00
30/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	10776	11	11	11	0.00
30/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	63	0	0	0	0.00
30/10/2025	R214 On 05-November-26			Bond Future	10.09	74.6909	74.3881	74.6909	0.00
30/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5940	6	6	6	0.00
30/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	903	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2025	R248 On 06-November-25			Bond Future	9.96	91.3117	90.9512	91.3117	58,287.00
30/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	12709	13	13	13	0.00
30/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0	0	0	0	0.00
30/10/2025	R248 On 05-February-26			Bond Future	10.04	92.9628	92.5959	92.9628	211,515.00
30/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	10296	11	10	11	0.00
30/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1644	2	2	2	1,400.00
30/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3938	4	4	4	0.00
30/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	467	1	0	1	1,400.00
30/10/2025	R248 On 05-February-26	9.65	Call	Bond Future	706	1	1	1	12,500.00
30/10/2025	R248 On 05-February-26	9.65	Put	Bond Future	3881	4	4	4	0.00
30/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	1932	2	2	2	0.00
30/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	4927	5	5	5	0.00
30/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	501	0	1	0	1,400.00
30/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	7	0	0	0	0.00
30/10/2025	R248 On 07-May-26			Bond Future	10.10	90.2433	89.8696	90.2433	21,959.00
30/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	11437	12	11	12	0.00
30/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	48	0	0	0	0.00
30/10/2025	R248 On 06-August-26			Bond Future	10.18	91.8902	91.5099	91.8902	0.00
30/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	14710	15	15	15	0.00
30/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	49	0	0	0	0.00
30/10/2025	R248 On 05-November-26			Bond Future	10.26	89.0720	88.6852	89.0720	0.00
30/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	8342	9	8	9	0.00
30/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	882	1	1	1	0.00
30/10/2025	R2R9 On 06-November-25			Bond Future	103.05	103.3439	103.0469	103.3439	0.00
30/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	1907	2	2	2	0.00
30/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	20	0	0	0	0.00
30/10/2025	R2R9 On 05-February-26			Bond Future	104.91	105.2126	104.9103	105.2126	0.00
30/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2773	3	3	3	0.00
30/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	853	1	1	1	0.00
30/10/2025	R2R9 On 07-May-26			Bond Future	101.87	102.1800	101.8720	102.1800	0.00
30/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	3415	4	3	4	0.00
30/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1453	1	1	1	0.00
30/10/2025	R2R9 On 06-August-26			Bond Future	103.73	104.0443	103.7310	104.0443	0.00
30/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3945	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
30/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	1954	2	2	2	0.00
30/10/2025	R2R9 On 05-November-26			Bond Future	100.58	100.8996	100.5812	100.8996	0.00
30/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	4404	5	4	5	0.00
30/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2382	2	2	2	0.00
30/10/2025	R4R2 On 06-November-25			Bond Future	103.11	103.4690	103.1070	103.4690	0.00
30/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1583	2	2	2	0.00
30/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	56	0	0	0	0.00
30/10/2025	R4R2 On 05-February-26			Bond Future	104.97	105.3399	104.9714	105.3399	0.00
30/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2647	3	3	3	0.00
30/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1105	1	1	1	0.00
30/10/2025	R4R2 On 07-May-26			Bond Future	101.81	102.1836	101.8083	102.1836	0.00
30/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	3365	4	3	4	0.00
30/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	1786	2	2	2	0.00
30/10/2025	R4R2 On 06-August-26			Bond Future	103.67	104.0480	103.6661	104.0480	0.00
30/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3949	4	4	4	0.00
30/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2343	2	2	2	0.00
30/10/2025	R4R2 On 05-November-26			Bond Future	100.39	100.7773	100.3889	100.7773	0.00
30/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4456	5	4	5	0.00
30/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	2827	3	3	3	0.00
30/10/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/10/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00