



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: 31/10/2025 TO: 31/10/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/10/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/10/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/10/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/10/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/10/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
31/10/2025	2029 On 06-November-25			Bond Future	142.01		142.0444	142.0051	142.0444	2,387.00
31/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	2215		2	2	2	0.00
31/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
31/10/2025	2029 On 05-February-26			Bond Future	144.60		144.6483	144.5990	144.6483	1,833.00
31/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4489		5	4	5	0.00
31/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
31/10/2025	2029 On 07-May-26			Bond Future	145.83		145.8972	145.8328	145.8972	3,096.00
31/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	4013		4	4	4	0.00
31/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
31/10/2025	2029 On 06-August-26			Bond Future	148.51		148.5958	148.5092	148.5958	0.00
31/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4409		4	4	4	0.00
31/10/2025	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
31/10/2025	2029 On 05-November-26			Bond Future	149.67	149.7651	149.6679	149.7651	0.00
31/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	2108	2	2	2	0.00
31/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2030 On 06-November-25			Bond Future	7.71	103.1879	103.2424	103.1879	67,626.00
31/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6275	6	6	6	0.00
31/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5212	5	5	5	300.00
31/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	8037	8	8	8	0.00
31/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3522	3	4	3	300.00
31/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
31/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2030 On 05-February-26			Bond Future	7.74	101.0459	101.0947	101.0459	165,252.00
31/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5716	6	6	6	0.00
31/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2030 On 07-May-26			Bond Future	7.77	102.9159	102.9554	102.9159	5,220.00
31/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	5031	5	5	5	0.00
31/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	4	0	0	0	0.00
31/10/2025	2030 On 06-August-26			Bond Future	7.81	100.7851	100.8106	100.7851	338.00
31/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4139	4	4	4	0.00
31/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	33	0	0	0	0.00
31/10/2025	2030 On 05-November-26			Bond Future	7.86	102.5602	102.5796	102.5602	0.00
31/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	1916	2	2	2	0.00
31/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	452	1	0	1	0.00
31/10/2025	2031 On 06-November-25			Bond Future	112.63	112.6474	112.6343	112.6474	740.00
31/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2944	3	3	3	0.00
31/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2031 On 05-February-26			Bond Future	112.30	112.3225	112.3020	112.3225	1,013.00
31/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	813	1	1	1	0.00
31/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	271	0	0	0	0.00
31/10/2025	2031 On 07-May-26			Bond Future	114.40	114.4280	114.3959	114.4280	736.00
31/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	972	1	1	1	0.00
31/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	416	0	0	0	0.00
31/10/2025	2031 On 06-August-26			Bond Future	114.07	114.1158	114.0675	114.1158	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
31/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	895	1	1	1	0.00
31/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	637	1	1	1	0.00
31/10/2025	2031 On 05-November-26			Bond Future	116.10	116.1529	116.0962	116.1529	0.00
31/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4613	5	5	5	0.00
31/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	7	0	0	0	0.00
31/10/2025	2032 On 06-November-25			Bond Future	8.31	100.6006	100.6275	100.6006	14,397.00
31/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9632	10	10	10	0.00
31/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	5121	5	5	5	300.00
31/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7367	7	7	7	300.00
31/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11619	12	12	12	0.00
31/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
31/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2032 On 05-February-26			Bond Future	8.37	102.4197	102.4406	102.4197	122,181.00
31/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	8010	8	8	8	0.00
31/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2032 On 07-May-26			Bond Future	8.42	100.1549	100.1660	100.1549	38,369.00
31/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7472	7	7	7	0.00
31/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	10	0	0	0	0.00
31/10/2025	2032 On 06-August-26			Bond Future	8.48	101.9828	101.9797	101.9828	0.00
31/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6912	7	7	7	0.00
31/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	49	0	0	0	0.00
31/10/2025	2032 On 05-November-26			Bond Future	8.56	99.6217	99.6120	99.6217	0.00
31/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3222	3	3	3	0.00
31/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	721	1	1	1	0.00
31/10/2025	2033 On 06-November-25			Bond Future	135.76	136.0921	135.7623	136.0921	8,701.00
31/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2622	3	3	3	0.00
31/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2033 On 05-February-26			Bond Future	138.24	138.5869	138.2422	138.5869	2,694.00
31/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5362	6	5	6	0.00
31/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2033 On 07-May-26			Bond Future	139.26	139.6198	139.2550	139.6198	11,412.00
31/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	4095	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
31/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2033 On 06-August-26			Bond Future	141.81	142.2023	141.8108	142.2023	0.00
31/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7561	8	8	8	0.00
31/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2033 On 05-November-26			Bond Future	142.75	143.1537	142.7465	143.1537	0.00
31/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5487	6	5	6	0.00
31/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2037 On 06-November-25			Bond Future	9.33	96.5559	96.6268	96.5559	28,245.00
31/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	13620	14	14	14	0.00
31/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	7280	7	7	7	300.00
31/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	10168	10	10	10	300.00
31/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	16373	16	16	16	0.00
31/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
31/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2037 On 05-February-26			Bond Future	9.41	94.0435	94.1093	94.0435	114,457.00
31/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	10696	11	11	11	0.00
31/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	16288	16	16	16	0.00
31/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	9031	9	9	9	1,970.00
31/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	14209	14	14	14	0.00
31/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	11567	12	12	12	0.00
31/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	7614	8	8	8	0.00
31/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	18531	18	19	18	0.00
31/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	11783	12	12	12	1,030.00
31/10/2025	2037 On 05-February-26	9.65	Call	Bond Future	2275	2	2	2	0.00
31/10/2025	2037 On 05-February-26	10.10	Call	Bond Future	4493	4	4	4	0.00
31/10/2025	2037 On 05-February-26	10.10	Put	Bond Future	145	0	0	0	11,500.00
31/10/2025	2037 On 05-February-26	9.65	Put	Bond Future	715	1	1	1	11,500.00
31/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
31/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	12	0	0	0	0.00
31/10/2025	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
31/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
31/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	3	0	0	0	0.00
31/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	1	0	0	0	0.00
31/10/2025	2037 On 07-May-26			Bond Future	9.48	95.7839	95.8414	95.7839	87,488.00
31/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	10778	11	11	11	0.00
31/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	16294	16	16	16	0.00
31/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	8794	9	9	9	142.00
31/10/2025	2037 On 07-May-26	9.49	Call	Bond Future	1974	2	2	2	1,500.00
31/10/2025	2037 On 07-May-26	10.06	Call	Bond Future	4182	4	4	4	0.00
31/10/2025	2037 On 07-May-26	9.00	Call	Bond Future	881	1	1	1	1,500.00
31/10/2025	2037 On 07-May-26	9.49	Put	Bond Future	1908	2	2	2	0.00
31/10/2025	2037 On 07-May-26	10.06	Put	Bond Future	594	1	1	1	1,500.00
31/10/2025	2037 On 07-May-26	9.00	Put	Bond Future	3994	4	4	4	0.00
31/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
31/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	56	0	0	0	0.00
31/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	18	0	0	0	0.00
31/10/2025	2037 On 06-August-26			Bond Future	9.57	93.2721	93.3171	93.2721	2,539.00
31/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	12177	12	12	12	0.00
31/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	10101	10	10	10	0.00
31/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	7068	7	7	7	0.00
31/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3964	4	4	4	2,541.00
31/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	366	0	0	0	2,541.00
31/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1200	1	1	1	0.00
31/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	117	0	0	0	2,541.00
31/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	47	0	0	0	0.00
31/10/2025	2037 On 05-November-26			Bond Future	9.65	94.9144	94.9540	94.9144	0.00
31/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	6425	6	6	6	0.00
31/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	7386	7	7	7	0.00
31/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4765	5	5	5	0.00
31/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2304	2	2	2	4,490.00
31/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	1329	1	1	1	4,490.00
31/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	3479	4	3	4	0.00
31/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	565	1	1	1	4,490.00
31/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	768	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
31/10/2025	2038 On 06-November-25			Bond Future	147.38	147.3985	147.3832	147.3985	1,194.00
31/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	3503	4	4	4	0.00
31/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2038 On 05-February-26			Bond Future	147.91	147.9307	147.9058	147.9307	2,689.00
31/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4706	5	5	5	0.00
31/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2038 On 07-May-26			Bond Future	150.66	150.7036	150.6635	150.7036	440.00
31/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	6133	6	6	6	0.00
31/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2038 On 06-August-26			Bond Future	151.22	151.2863	151.2245	151.2863	0.00
31/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	6505	7	7	7	0.00
31/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2038 On 05-November-26			Bond Future	153.92	153.9880	153.9151	153.9880	0.00
31/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	7605	8	8	8	0.00
31/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2040 On 06-November-25			Bond Future	9.79	96.5258	96.5317	96.5258	22,606.00
31/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	13358	13	13	13	0.00
31/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2040 On 05-February-26			Bond Future	9.86	93.7623	93.7620	93.7623	87,803.00
31/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	10644	11	11	11	0.00
31/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	3737	4	4	4	680.00
31/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	6105	6	6	6	0.00
31/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	8581	9	9	9	0.00
31/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	12584	13	13	13	475.00
31/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	20155	20	20	20	0.00
31/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	1310	1	1	1	14,000.00
31/10/2025	2040 On 05-February-26	10.24	Call	Bond Future	3146	3	3	3	0.00
31/10/2025	2040 On 05-February-26	10.24	Put	Bond Future	518	1	1	1	14,000.00
31/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	1772	2	2	2	0.00
31/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
31/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	13	0	0	0	680.00
31/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	76	0	0	0	8,180.00
31/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	359	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
31/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	3	0	0	0	0.00
31/10/2025	2040 On 07-May-26			Bond Future	9.95	95.4976	95.4878	95.4976	0.00
31/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	11094	11	11	11	0.00
31/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	14189	14	14	14	0.00
31/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	11381	11	11	11	0.00
31/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5535	6	6	6	1,460.00
31/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	7902	8	8	8	0.00
31/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	13136	13	13	13	0.00
31/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	15868	16	16	16	0.00
31/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	2	0	0	0	0.00
31/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	11	0	0	0	0.00
31/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	149	0	0	0	0.00
31/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	28	0	0	0	1,460.00
31/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	443	1	0	1	0.00
31/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	5	0	0	0	1,460.00
31/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	32	0	0	0	0.00
31/10/2025	2040 On 06-August-26			Bond Future	10.04	92.7299	92.7063	92.7299	7,265.00
31/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	13328	13	13	13	0.00
31/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	56	0	0	0	0.00
31/10/2025	2040 On 05-November-26			Bond Future	10.13	94.3624	94.3324	94.3624	0.00
31/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	6927	7	7	7	0.00
31/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	7963	8	8	8	0.00
31/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	5135	5	5	5	0.00
31/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2512	3	3	3	2,300.00
31/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	1576	2	2	2	2,300.00
31/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	4021	4	4	4	0.00
31/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	678	1	1	1	2,300.00
31/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	920	1	1	1	0.00
31/10/2025	2043 On 06-November-25			Bond Future	114.96	114.9704	114.9583	114.9704	0.00
31/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4528	5	5	5	0.00
31/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2043 On 05-February-26			Bond Future	114.24	114.2628	114.2432	114.2628	0.00
31/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4664	5	5	5	0.00
31/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	80	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
31/10/2025	2043 On 07-May-26			Bond Future	116.37	116.4047	116.3733	116.4047	0.00
31/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4950	5	5	5	0.00
31/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	277	0	0	0	0.00
31/10/2025	2043 On 06-August-26			Bond Future	115.65	115.6967	115.6490	115.6967	0.00
31/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5264	5	5	5	0.00
31/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	495	1	0	1	0.00
31/10/2025	2043 On 05-November-26			Bond Future	117.71	117.7615	117.7055	117.7615	0.00
31/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5566	6	6	6	0.00
31/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	700	1	1	1	0.00
31/10/2025	2044 On 06-November-25			Bond Future	10.02	92.0290	91.9203	92.0290	68,098.00
31/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	12632	13	13	13	0.00
31/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	8698	9	9	9	11,000.00
31/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	11845	12	12	12	0.00
31/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	13346	13	13	13	0.00
31/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	14800	15	15	15	0.00
31/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	14513	15	15	15	0.00
31/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0	0	0	0	5,600.00
31/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	5,800.00
31/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0	0	0	0	5,800.00
31/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0	0	0	0	11,000.00
31/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2044 On 05-February-26			Bond Future	10.09	89.3094	89.1928	89.3094	61,040.00
31/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	10046	10	10	10	0.00
31/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	8097	8	8	8	0.00
31/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	9673	10	10	10	0.00
31/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1510	2	2	2	9,000.00
31/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	5865	6	6	6	9,000.00
31/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	9361	9	9	9	0.00
31/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	10	0	0	0	9,000.00
31/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	1688	2	2	2	0.00
31/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	111	0	0	0	0.00
31/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	8	0	0	0	4,500.00
31/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	25	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
31/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	6	0	0	0	0.00
31/10/2025	2044 On 07-May-26			Bond Future	10.17	90.9622	90.8345	90.9622	69,679.00
31/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	10929	11	11	11	0.00
31/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	46	0	0	0	0.00
31/10/2025	2044 On 06-August-26			Bond Future	10.26	88.2371	88.0940	88.2371	7,681.00
31/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	13826	14	14	14	0.00
31/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	62	0	0	0	0.00
31/10/2025	2044 On 05-November-26			Bond Future	10.35	89.7903	89.6390	89.7903	0.00
31/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	7584	8	8	8	0.00
31/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	918	1	1	1	0.00
31/10/2025	2046 On 06-November-25			Bond Future	126.58	126.5930	126.5801	126.5930	11,522.00
31/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	1170	1	1	1	0.00
31/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2046 On 05-February-26			Bond Future	128.89	128.9135	128.8924	128.9135	12,410.00
31/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	7242	7	7	7	0.00
31/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2046 On 07-May-26			Bond Future	129.00	129.0321	128.9980	129.0321	5,789.00
31/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	4048	4	4	4	0.00
31/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2046 On 06-August-26			Bond Future	131.37	131.4183	131.3651	131.4183	0.00
31/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	8985	9	9	9	0.00
31/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2046 On 05-November-26			Bond Future	131.37	131.4313	131.3695	131.4313	0.00
31/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	5890	6	6	6	0.00
31/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2050 On 06-November-25			Bond Future	128.23	128.2459	128.2326	128.2459	1,594.00
31/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	3813	4	4	4	0.00
31/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2050 On 05-February-26			Bond Future	128.16	128.1785	128.1568	128.1785	11,798.00
31/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	5337	5	5	5	0.00
31/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2050 On 07-May-26			Bond Future	130.55	130.5813	130.5461	130.5813	4,988.00
31/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	6476	7	6	7	0.00
31/10/2025	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
31/10/2025	2050 On 06-August-26			Bond Future	130.49	130.5398	130.4864	130.5398	0.00
31/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	7216	7	7	7	0.00
31/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
31/10/2025	2050 On 05-November-26			Bond Future	132.81	132.8709	132.8078	132.8709	0.00
31/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	8968	9	9	9	0.00
31/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
31/10/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	AL37 On 06-November-25			Index Future	1220.82	1220.1980	1220.8240	1220.1980	0.00
31/10/2025	AL37 On 05-February-26			Index Future	1242.82	1242.2630	1242.8200	1242.2630	0.00
31/10/2025	AL37 On 07-May-26			Index Future	1265.69	1265.2510	1265.6940	1265.2510	0.00
31/10/2025	AL37 On 06-August-26			Index Future	1288.39	1288.1150	1288.3860	1288.1150	0.00
31/10/2025	AL37 On 05-November-26			Index Future	1311.30	1311.1060	1311.2950	1311.1060	0.00
31/10/2025	AL7T On 06-November-25			Index Future	1533.73	1532.7850	1533.7320	1532.7850	0.00
31/10/2025	AL7T On 05-February-26			Index Future	1561.37	1560.5020	1561.3660	1560.5020	0.00
31/10/2025	AL7T On 07-May-26			Index Future	1590.10	1589.3790	1590.1030	1589.3790	0.00
31/10/2025	AL7T On 06-August-26			Index Future	1618.61	1618.1000	1618.6100	1618.1000	0.00
31/10/2025	AL7T On 05-November-26			Index Future	1647.39	1646.9810	1647.3910	1646.9810	0.00
31/10/2025	ALBI On 06-November-25			Index Future	1290.89	1290.8230	1290.8850	1290.8230	53.00
31/10/2025	ALBI On 05-February-26			Index Future	1314.14	1314.1650	1314.1430	1314.1650	23.00
31/10/2025	ALBI On 07-May-26			Index Future	1338.33	1338.4830	1338.3300	1338.4830	0.00
31/10/2025	ALBI On 06-August-26			Index Future	1362.32	1362.6700	1362.3230	1362.6700	0.00
31/10/2025	ALBI On 05-November-26			Index Future	1386.55	1386.9920	1386.5470	1386.9920	0.00
31/10/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	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
31/10/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/10/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
31/10/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/10/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	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
31/10/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	ES33 On 06-November-25			Bond Future	9.46	90.4435	90.4738	90.4435	0.00
31/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11824	12	12	12	0.00
31/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
31/10/2025	ES33 On 05-February-26			Bond Future	9.56	92.1014	92.1264	92.1014	0.00
31/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8931	9	9	9	0.00
31/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
31/10/2025	ES33 On 07-May-26			Bond Future	9.65	90.0331	90.0496	90.0331	0.00
31/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	9169	9	9	9	0.00
31/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
31/10/2025	ES33 On 06-August-26			Bond Future	9.75	91.6974	91.7012	91.6974	0.00
31/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9833	10	10	10	0.00
31/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
31/10/2025	ES33 On 05-November-26			Bond Future	9.87	89.5413	89.5393	89.5413	0.00
31/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	4211	4	4	4	0.00
31/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
31/10/2025	ES42 On 06-November-25			Bond Future	10.13	87.4903	87.4964	87.4903	0.00
31/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	14163	14	14	14	0.00
31/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
31/10/2025	ES42 On 05-February-26			Bond Future	10.21	89.0941	89.0946	89.0941	0.00
31/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	10495	10	10	10	0.00
31/10/2025	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
31/10/2025	ES42 On 07-May-26			Bond Future	10.29	86.4993	86.4910	86.4993	0.00
31/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	11850	12	12	12	0.00
31/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
31/10/2025	ES42 On 06-August-26			Bond Future	10.38	88.0975	88.0765	88.0975	0.00
31/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	13602	14	14	14	0.00
31/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
31/10/2025	ES42 On 05-November-26			Bond Future	10.48	85.4059	85.3788	85.4059	0.00
31/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	7414	7	7	7	0.00
31/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
31/10/2025	GOVI On 06-November-25			GOVI	1267.70	1267.6130	1267.7020	1267.6130	100.00
31/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1557020	156	156	156	0.00
31/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
31/10/2025	GOVI On 05-February-26			GOVI	1290.54	1290.5340	1290.5430	1290.5340	602.00
31/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1405430	141	141	141	0.00
31/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
31/10/2025	GOVI On 07-May-26			GOVI	1314.30	1314.4160	1314.2950	1314.4160	42.00
31/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1372950	137	137	137	0.00
31/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
31/10/2025	GOVI On 06-August-26			GOVI	1337.86	1338.1680	1337.8580	1338.1680	0.00
31/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1488580	149	149	149	0.00
31/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
31/10/2025	GOVI On 05-November-26			GOVI	1361.65	1362.0520	1361.6460	1362.0520	0.00
31/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	846460	85	85	85	0.00
31/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
31/10/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/10/2025	I258 On 06-November-25			Bond Future	116.50	116.8867	116.5033	116.8867	0.00
31/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	4113	4	4	4	0.00
31/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	0	0	0	0	0.00
31/10/2025	I258 On 05-February-26			Bond Future	115.82	116.2143	115.8164	116.2143	0.00
31/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	4543	5	5	5	0.00
31/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	376	0	0	0	0.00
31/10/2025	I258 On 07-May-26			Bond Future	117.98	118.3927	117.9758	118.3927	0.00
31/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	5108	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
31/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	862	1	1	1	0.00
31/10/2025	I258 On 06-August-26			Bond Future	117.28	117.7217	117.2810	117.7217	0.00
31/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5652	6	6	6	0.00
31/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1321	1	1	1	0.00
31/10/2025	I258 On 05-November-26			Bond Future	119.37	119.8227	119.3666	119.8227	0.00
31/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	6155	7	6	7	0.00
31/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	1738	2	2	2	0.00
31/10/2025	IGOV On 06-November-25			Index Future	404.07	404.1980	404.0720	404.1980	8.00
31/10/2025	IGOV On 05-February-26			Index Future	411.45	411.6080	411.4530	411.6080	242.00
31/10/2025	IGOV On 07-May-26			Index Future	419.12	419.3230	419.1240	419.3230	8.00
31/10/2025	IGOV On 06-August-26			Index Future	426.74	426.9970	426.7350	426.9970	0.00
31/10/2025	IGOV On 05-November-26			Index Future	434.42	434.7140	434.4180	434.7140	0.00
31/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/10/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
31/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
31/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
31/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
31/10/2025	R033 On 06-November-25			Bond Future	8.47	109.4140	109.4172	109.4140	20,832.00
31/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9962	10	10	10	0.00
31/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R033 On 05-February-26			Bond Future	8.53	111.3925	111.3886	111.3925	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
31/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	10186	10	10	10	0.00
31/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	7	0	0	0	0.00
31/10/2025	R033 On 07-May-26			Bond Future	8.58	108.4102	108.3953	108.4102	0.00
31/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9193	9	9	9	0.00
31/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	86	0	0	0	0.00
31/10/2025	R033 On 06-August-26			Bond Future	8.65	110.3886	110.3577	110.3886	0.00
31/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8267	8	8	8	0.00
31/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	364	0	0	0	0.00
31/10/2025	R033 On 05-November-26			Bond Future	8.72	107.2932	107.2548	107.2932	0.00
31/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4581	5	5	5	0.00
31/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1603	2	2	2	0.00
31/10/2025	R035 On 06-November-25			Bond Future	8.85	101.8050	101.8719	101.8050	16,179.00
31/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	13361	13	13	13	0.00
31/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	17127	17	17	17	0.00
31/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	14641	15	15	15	0.00
31/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	12054	12	12	12	250.00
31/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	8532	8	9	8	0.00
31/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	10614	11	11	11	0.00
31/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	9636	10	10	10	0.00
31/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	7693	8	8	8	0.00
31/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	5520	5	6	5	250.00
31/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	12318	12	12	12	0.00
31/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	9307	9	9	9	2,000.00
31/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	12002	12	12	12	2,000.00
31/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	17322	17	17	17	0.00
31/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	7298	7	7	7	300.00
31/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	10072	10	10	10	300.00
31/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	15747	16	16	16	0.00
31/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	6329	6	6	6	2,000.00
31/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	9141	9	9	9	2,000.00
31/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	14540	14	15	14	0.00
31/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
31/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0	0	0	0	0.00
31/10/2025	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
31/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
31/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
31/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0	0	0	0	250.00
31/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	250.00
31/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0	0	0	0	8,500.00
31/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0	0	0	0	50.00
31/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
31/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
31/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R035 On 05-February-26			Bond Future	8.92	103.6460	103.7074	103.6460	82,516.00
31/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	10613	11	11	11	0.00
31/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	11710	12	12	12	0.00
31/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	7275	7	7	7	250.00
31/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	12585	13	13	13	0.00
31/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	9978	10	10	10	0.00
31/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	8746	9	9	9	2,000.00
31/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	11398	11	11	11	2,000.00
31/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	18766	19	19	19	0.00
31/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2481	3	2	3	0.00
31/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1099	1	1	1	0.00
31/10/2025	R035 On 05-February-26	9.64	Call	Bond Future	4385	4	4	4	0.00
31/10/2025	R035 On 05-February-26	8.64	Call	Bond Future	653	1	1	1	350.00
31/10/2025	R035 On 05-February-26	9.14	Call	Bond Future	2032	2	2	2	0.00
31/10/2025	R035 On 05-February-26	9.14	Put	Bond Future	704	1	1	1	350.00
31/10/2025	R035 On 05-February-26	8.64	Put	Bond Future	2388	3	2	3	0.00
31/10/2025	R035 On 05-February-26	9.64	Put	Bond Future	113	0	0	0	350.00
31/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	495	1	0	1	16,000.00
31/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	1532	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
31/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
31/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	2	0	0	0	0.00
31/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	1	0	0	0	250.00
31/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	9	0	0	0	0.00
31/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
31/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R035 On 07-May-26			Bond Future	8.98	101.0607	101.1132	101.0607	31,963.00
31/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	10464	10	10	10	0.00
31/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	9435	9	9	9	0.00
31/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6844	7	7	7	0.00
31/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	4282	4	4	4	250.00
31/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	4375	4	4	4	200.00
31/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	9693	10	10	10	0.00
31/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	7102	7	7	7	0.00
31/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4608	5	5	5	350.00
31/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	9331	9	9	9	0.00
31/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	6741	7	7	7	0.00
31/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	110	0	0	0	250.00
31/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	434	1	0	1	0.00
31/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	24	0	0	0	250.00
31/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	90	0	0	0	350.00
31/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	364	0	0	0	0.00
31/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	19	0	0	0	350.00
31/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	104	0	0	0	200.00
31/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	413	0	0	0	0.00
31/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	22	0	0	0	200.00
31/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	11	0	0	0	0.00
31/10/2025	R035 On 06-August-26			Bond Future	9.05	102.9054	102.9442	102.9054	56.00
31/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	10905	11	11	11	0.00
31/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6796	7	7	7	0.00
31/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2668	3	3	3	250.00
31/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4528	5	5	5	0.00
31/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2395	3	2	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
31/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	6368	6	6	6	0.00
31/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	4156	4	4	4	0.00
31/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	849	1	1	1	200.00
31/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	1930	2	2	2	0.00
31/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	325	0	0	0	200.00
31/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	721	1	1	1	250.00
31/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	1683	2	2	2	0.00
31/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	271	0	0	0	250.00
31/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	42	0	0	0	0.00
31/10/2025	R035 On 05-November-26			Bond Future	9.13	100.2185	100.2515	100.2185	0.00
31/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5630	6	6	6	0.00
31/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	687	1	1	1	0.00
31/10/2025	R038 On 06-November-25			Bond Future	9.42	111.6166	111.7392	111.6166	2,851.00
31/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	12920	13	13	13	0.00
31/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	11212	11	11	11	1,770.00
31/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	19632	20	20	20	0.00
31/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
31/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R038 On 05-February-26			Bond Future	9.50	113.6349	113.7525	113.6349	3,627.00
31/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	13467	13	13	13	0.00
31/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R038 On 07-May-26			Bond Future	9.57	110.2528	110.3613	110.2528	2,395.00
31/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	12529	12	13	12	0.00
31/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	17	0	0	0	0.00
31/10/2025	R038 On 06-August-26			Bond Future	9.66	112.2647	112.3592	112.2647	0.00
31/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	14056	14	14	14	0.00
31/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	54	0	0	0	0.00
31/10/2025	R038 On 05-November-26			Bond Future	9.75	108.7611	108.8502	108.7611	0.00
31/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	7446	7	7	7	0.00
31/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	802	1	1	1	0.00
31/10/2025	R053 On 06-November-25			Bond Future	9.87	117.9319	117.7780	117.9319	28,843.00
31/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	17564	18	18	18	0.00
31/10/2025	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
31/10/2025	R053 On 05-February-26			Bond Future	9.94	120.0644	119.9000	120.0644	27,517.00
31/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	14571	15	15	15	0.00
31/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	5	0	0	0	0.00
31/10/2025	R053 On 07-May-26			Bond Future	10.01	116.4243	116.2450	116.4243	12,035.00
31/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	15524	16	16	16	0.00
31/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	54	0	0	0	0.00
31/10/2025	R053 On 06-August-26			Bond Future	10.09	118.5486	118.3493	118.5486	0.00
31/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	19316	19	19	19	0.00
31/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	78	0	0	0	0.00
31/10/2025	R053 On 05-November-26			Bond Future	10.17	114.7777	114.5673	114.7777	0.00
31/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	10908	11	11	11	0.00
31/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1117	1	1	1	0.00
31/10/2025	R186 On 06-November-25			Bond Future	7.38	107.3395	107.3504	107.3395	69,954.00
31/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	805	1	1	1	0.00
31/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	6	0	0	0	0.00
31/10/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
31/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	81	0	0	0	0.00
31/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	81	0	0	0	0.00
31/10/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
31/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	113	0	0	0	0.00
31/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	113	0	0	0	0.00
31/10/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
31/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	94	0	0	0	0.00
31/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	94	0	0	0	0.00
31/10/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
31/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	54	0	0	0	0.00
31/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	54	0	0	0	0.00
31/10/2025	R202 On 06-November-25			Bond Future	285.09	285.1221	285.0917	285.1221	511.00
31/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	9452	9	9	9	0.00
31/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R202 On 05-February-26			Bond Future	284.95	284.9983	284.9490	284.9983	565.00
31/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	7129	7	7	7	0.00
31/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R202 On 07-May-26			Bond Future	290.26	290.3405	290.2618	290.3405	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
31/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	12712	13	13	13	0.00
31/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R202 On 06-August-26			Bond Future	290.16	290.2800	290.1601	290.2800	0.00
31/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	11300	11	11	11	0.00
31/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R202 On 05-November-26			Bond Future	295.32	295.4640	295.3231	295.4640	0.00
31/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	14863	15	15	15	0.00
31/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R209 On 06-November-25			Bond Future	9.13	81.6184	81.6511	81.6184	5,657.00
31/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	11222	11	11	11	0.00
31/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R209 On 05-February-26			Bond Future	9.19	83.0943	83.1222	83.0943	33,607.00
31/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	9111	9	9	9	0.00
31/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	1	0	0	0	0.00
31/10/2025	R209 On 07-May-26			Bond Future	9.26	81.4803	81.5006	81.4803	6,221.00
31/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	9347	9	9	9	0.00
31/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	16	0	0	0	0.00
31/10/2025	R209 On 06-August-26			Bond Future	9.33	82.9675	82.9764	82.9675	2,732.00
31/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	10353	10	10	10	0.00
31/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	43	0	0	0	0.00
31/10/2025	R209 On 05-November-26			Bond Future	9.41	81.2795	81.2832	81.2795	0.00
31/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5388	5	5	5	0.00
31/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	692	1	1	1	0.00
31/10/2025	R210 On 06-November-25			Bond Future	253.91	254.3190	253.9119	254.3190	851.00
31/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1772	2	2	2	0.00
31/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R210 On 05-February-26			Bond Future	258.55	258.9810	258.5498	258.9810	289.00
31/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5450	6	5	6	0.00
31/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R210 On 07-May-26			Bond Future	259.89	260.3520	259.8876	260.3520	300.00
31/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4488	5	4	5	0.00
31/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R210 On 06-August-26			Bond Future	264.66	265.1673	264.6569	265.1673	0.00
31/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4817	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
31/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R210 On 05-November-26			Bond Future	265.83	266.3656	265.8303	266.3656	0.00
31/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12500	13	13	13	0.00
31/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R213 On 06-November-25			Bond Future	8.00	97.0470	97.1319	97.0470	80,141.00
31/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	8062	8	8	8	0.00
31/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R213 On 05-February-26			Bond Future	8.04	98.8018	98.8820	98.8018	4,252.00
31/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	7012	7	7	7	0.00
31/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R213 On 07-May-26			Bond Future	8.08	97.0783	97.1503	97.0783	64,746.00
31/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6311	6	6	6	0.00
31/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	6	0	0	0	0.00
31/10/2025	R213 On 06-August-26			Bond Future	8.13	98.8506	98.9098	98.8506	0.00
31/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5528	5	6	5	0.00
31/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	35	0	0	0	0.00
31/10/2025	R213 On 05-November-26			Bond Future	8.19	97.0435	97.0975	97.0435	0.00
31/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2491	3	2	3	0.00
31/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	583	1	1	1	0.00
31/10/2025	R214 On 06-November-25			Bond Future	9.78	75.4816	75.4865	75.4816	6,431.00
31/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	10554	11	11	11	0.00
31/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R214 On 05-February-26			Bond Future	9.86	76.8465	76.8465	76.8465	9,574.00
31/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	8078	8	8	8	0.00
31/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	6	0	0	0	0.00
31/10/2025	R214 On 07-May-26			Bond Future	9.93	74.9704	74.9630	74.9704	30,674.00
31/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	9056	9	9	9	0.00
31/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	37	0	0	0	0.00
31/10/2025	R214 On 06-August-26			Bond Future	10.01	76.3389	76.3205	76.3389	0.00
31/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	10767	11	11	11	0.00
31/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	72	0	0	0	0.00
31/10/2025	R214 On 05-November-26			Bond Future	10.09	74.3881	74.3646	74.3881	0.00
31/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5876	6	6	6	0.00
31/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	862	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
31/10/2025	R248 On 06-November-25			Bond Future	9.97	90.9512	90.8358	90.9512	50,985.00
31/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	12594	13	13	13	0.00
31/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0	0	0	0	0.00
31/10/2025	R248 On 05-February-26			Bond Future	10.05	92.5959	92.4724	92.5959	211,515.00
31/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	10173	10	10	10	0.00
31/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1485	2	1	2	1,400.00
31/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3783	4	4	4	0.00
31/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	379	0	0	0	1,400.00
31/10/2025	R248 On 05-February-26	9.65	Call	Bond Future	593	1	1	1	12,500.00
31/10/2025	R248 On 05-February-26	9.65	Put	Bond Future	3893	4	4	4	0.00
31/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	1897	2	2	2	0.00
31/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	4962	5	5	5	0.00
31/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	469	1	0	1	1,400.00
31/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	8	0	0	0	0.00
31/10/2025	R248 On 07-May-26			Bond Future	10.12	89.8696	89.7349	89.8696	37,542.00
31/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	11309	11	11	11	0.00
31/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	54	0	0	0	0.00
31/10/2025	R248 On 06-August-26			Bond Future	10.20	91.5099	91.3598	91.5099	0.00
31/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	14573	15	15	15	0.00
31/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	63	0	0	0	0.00
31/10/2025	R248 On 05-November-26			Bond Future	10.29	88.6852	88.5268	88.6852	0.00
31/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	8192	8	8	8	0.00
31/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	890	1	1	1	0.00
31/10/2025	R2R9 On 06-November-25			Bond Future	103.17	103.0469	103.1666	103.0469	0.00
31/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	2014	2	2	2	0.00
31/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	7	0	0	0	0.00
31/10/2025	R2R9 On 05-February-26			Bond Future	105.03	104.9103	105.0254	104.9103	0.00
31/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2786	3	3	3	0.00
31/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	750	1	1	1	0.00
31/10/2025	R2R9 On 07-May-26			Bond Future	101.98	101.8720	101.9790	101.8720	0.00
31/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	3384	3	3	3	0.00
31/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1315	1	1	1	0.00
31/10/2025	R2R9 On 06-August-26			Bond Future	103.83	103.7310	103.8251	103.7310	0.00
31/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3882	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
31/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	1797	2	2	2	0.00
31/10/2025	R2R9 On 05-November-26			Bond Future	100.67	100.5812	100.6703	100.5812	0.00
31/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	4323	4	4	4	0.00
31/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2212	2	2	2	0.00
31/10/2025	R4R2 On 06-November-25			Bond Future	103.11	103.1070	103.1139	103.1070	0.00
31/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1569	2	2	2	0.00
31/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	35	0	0	0	0.00
31/10/2025	R4R2 On 05-February-26			Bond Future	104.97	104.9714	104.9717	104.9714	0.00
31/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2576	3	3	3	0.00
31/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1035	1	1	1	0.00
31/10/2025	R4R2 On 07-May-26			Bond Future	101.80	101.8083	101.7982	101.8083	0.00
31/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	3251	3	3	3	0.00
31/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	1683	2	2	2	0.00
31/10/2025	R4R2 On 06-August-26			Bond Future	103.64	103.6661	103.6410	103.6661	0.00
31/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3809	4	4	4	0.00
31/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2228	2	2	2	0.00
31/10/2025	R4R2 On 05-November-26			Bond Future	100.36	100.3889	100.3569	100.3889	0.00
31/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4295	4	4	4	0.00
31/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	2698	3	3	3	0.00
31/10/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/10/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00