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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	2029 On 06-November-25			Bond Future	141.9237	141.6625	141.9237	141.6625	4,523
14/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	2133.6800	1872.4800	2.1337	1.8725	0
14/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2029 On 05-February-26			Bond Future	144.5382	144.2721	144.5382	144.2721	0
14/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4428.2400	4162.1000	4.4282	4.1621	0
14/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2029 On 07-May-26			Bond Future	145.7716	145.5002	145.7716	145.5002	0
14/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3951.5800	3680.2000	3.9516	3.6802	0
14/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2029 On 06-August-26			Bond Future	148.4761	148.1993	148.4761	148.1993	0
14/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4376.0900	4099.2800	4.3761	4.0993	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2029 On 05-November-26			Bond Future	149.6493	149.3668	149.6493	149.3668	0
14/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	2089.2600	1806.7500	2.0893	1.8068	0
14/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2030 On 06-November-25			Bond Future	7.8487	7.8389	102.7547	102.7896	120,755
14/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3034.0400	3068.9300	3.0340	3.0689	300
14/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	4724.5600	4759.4500	4.7246	4.7595	300
14/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	5787.6300	5822.5200	5.7876	5.8225	0
14/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	7548.9100	7583.8000	7.5489	7.5838	0
14/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
14/10/2025	2030 On 05-February-26			Bond Future	7.8815	7.8710	100.6144	100.6498	74,850
14/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5235.6400	5271.0700	5.2356	5.2711	0
14/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.1200	0.1200	0.0001	0.0001	0
14/10/2025	2030 On 07-May-26			Bond Future	7.9196	7.9082	102.4678	102.5038	0
14/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	4549.1800	4584.9000	4.5492	4.5849	0
14/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	8.8400	8.5600	0.0088	0.0086	0
14/10/2025	2030 On 06-August-26			Bond Future	7.9736	7.9614	100.3348	100.3712	0
14/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	3691.5300	3726.3000	3.6915	3.7263	0
14/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	60.4800	58.8300	0.0605	0.0588	0
14/10/2025	2030 On 05-November-26			Bond Future	8.0327	8.0195	102.1068	102.1436	0
14/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	1656.8600	1682.0600	1.6569	1.6821	0
14/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	665.5100	653.9100	0.6655	0.6539	0
14/10/2025	2031 On 06-November-25			Bond Future	112.4283	112.4058	112.4283	112.4058	2,442
14/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2738.2900	2715.8000	2.7383	2.7158	0
14/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2031 On 05-February-26			Bond Future	112.1086	112.0854	112.1086	112.0854	0
14/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	733.6000	721.9600	0.7336	0.7220	0
14/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	385.0100	396.6000	0.3850	0.3966	0
14/10/2025	2031 On 07-May-26			Bond Future	114.2006	114.1768	114.2006	114.1768	0
14/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	880.5200	868.2900	0.8805	0.8683	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	519.9500	531.4900	0.5200	0.5315	0
14/10/2025	2031 On 06-August-26			Bond Future	113.8882	113.8632	113.8882	113.8632	0
14/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	829.0900	817.5200	0.8291	0.8175	0
14/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	750.9300	764.3200	0.7509	0.7643	0
14/10/2025	2031 On 05-November-26			Bond Future	115.9265	115.9008	115.9265	115.9008	0
14/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4449.4400	4424.2900	4.4494	4.4243	0
14/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	12.9300	13.4800	0.0129	0.0135	0
14/10/2025	2032 On 06-November-25			Bond Future	8.4556	8.4512	99.9381	99.9595	122,929
14/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	4431.4100	4452.8000	4.4314	4.4528	300
14/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
14/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	6677.1900	6698.5800	6.6772	6.6986	300
14/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	8942.2400	8963.6300	8.9422	8.9636	0
14/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	10929.6200	10951.0100	10.9296	10.9510	0
14/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
14/10/2025	2032 On 05-February-26			Bond Future	8.5143	8.5096	101.7546	101.7763	38,937
14/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	7325.5200	7347.2000	7.3255	7.3472	0
14/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	1.3500	1.3700	0.0014	0.0014	0
14/10/2025	2032 On 07-May-26			Bond Future	8.5716	8.5667	99.4691	99.4911	0
14/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	6788.4300	6810.4400	6.7884	6.8104	0
14/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	22.8600	22.8300	0.0229	0.0228	0
14/10/2025	2032 On 06-August-26			Bond Future	8.6405	8.6353	101.2902	101.3125	0
14/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6256.3100	6278.1200	6.2563	6.2781	0
14/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	83.4900	83.0600	0.0835	0.0831	0
14/10/2025	2032 On 05-November-26			Bond Future	8.7213	8.7160	98.9218	98.9441	0
14/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	2832.7600	2849.7700	2.8328	2.8498	0
14/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	1021.5500	1016.2100	1.0216	1.0162	0
14/10/2025	2033 On 06-November-25			Bond Future	135.5713	135.4974	135.5713	135.4974	20,091
14/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2431.3100	2357.3600	2.4313	2.3574	0
14/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2033 On 05-February-26			Bond Future	138.0688	137.9934	138.0688	137.9934	155
14/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5188.8400	5113.4100	5.1888	5.1134	0

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14/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2033 On 07-May-26			Bond Future	139.0795	139.0023	139.0795	139.0023	0
14/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3919.4500	3842.2500	3.9195	3.8423	0
14/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2033 On 06-August-26			Bond Future	141.6598	141.5808	141.6598	141.5808	0
14/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7409.8100	7330.8400	7.4098	7.3308	0
14/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2033 On 05-November-26			Bond Future	142.6069	142.5258	142.6069	142.5258	0
14/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5346.8500	5265.7700	5.3469	5.2658	0
14/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2037 On 06-November-25			Bond Future	9.6820	9.6576	94.3723	94.5281	169,219
14/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	5026.1600	5181.9400	5.0262	5.1819	300
14/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0.4100	0.3800	0.0004	0.0004	0
14/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	7913.2300	8069.0400	7.9132	8.0690	300
14/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	11365.5600	11521.3700	11.3656	11.5214	0
14/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	14118.4600	14274.2700	14.1185	14.2743	0
14/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
14/10/2025	2037 On 05-February-26			Bond Future	9.7645	9.7392	91.8291	91.9876	26,978
14/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	5431.1600	5581.5100	5.4312	5.5815	0
14/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	109.4700	101.3300	0.1095	0.1013	0
14/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	6788.0300	6943.2400	6.7880	6.9432	1,970
14/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	40.7800	37.5000	0.0408	0.0375	0
14/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	8426.5200	8584.0500	8.4265	8.5841	0
14/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	11.1200	10.1600	0.0111	0.0102	0
14/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	9291.8200	9449.8500	9.2918	9.4499	0
14/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	5.2400	4.7800	0.0052	0.0048	0
14/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	9506.7200	9664.8300	9.5067	9.6648	1,030
14/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	4.3200	3.9400	0.0043	0.0039	0
14/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	11929.1100	12087.5700	11.9291	12.0876	0
14/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.3700	0.3400	0.0004	0.0003	0
14/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	14007.8700	14166.3500	14.0079	14.1664	0
14/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	1,970

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14/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	16250.9700	16409.4600	16.2510	16.4095	0
14/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
14/10/2025	2037 On 07-May-26			Bond Future	9.8515	9.8252	93.5206	93.6820	0
14/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	6630.3300	6779.6400	6.6303	6.7796	142
14/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	213.6400	201.5300	0.2136	0.2015	0
14/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	8519.3100	8675.6900	8.5193	8.6757	0
14/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	80.5800	75.5400	0.0806	0.0755	0
14/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	13975.1200	14136.3800	13.9751	14.1364	0
14/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	2.1500	1.9900	0.0022	0.0020	142
14/10/2025	2037 On 06-August-26			Bond Future	9.9498	9.9225	90.9729	91.1371	0
14/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	2685.6400	2779.3900	2.6856	2.7794	2,541
14/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	2265.4500	2195.0600	2.2655	2.1951	0
14/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	5178.8700	5309.9700	5.1789	5.3100	0
14/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	821.0900	788.0500	0.8211	0.7881	2,541
14/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	7922.7800	8073.5300	7.9228	8.0735	0
14/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	282.3000	268.9100	0.2823	0.2689	2,541
14/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	9909.3600	10067.0900	9.9094	10.0671	0
14/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	123.3700	116.9600	0.1234	0.1170	0
14/10/2025	2037 On 05-November-26			Bond Future	10.0480	10.0197	92.5789	92.7457	0
14/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	1571.7700	1631.7000	1.5718	1.6317	4,490
14/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	5121.2300	5014.3900	5.1212	5.0144	0
14/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	3399.5100	3499.6900	3.3995	3.4997	0
14/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	2337.7700	2271.1800	2.3378	2.2712	4,490
14/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	4732.5200	4852.1400	4.7325	4.8521	0
14/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	1451.1900	1404.0400	1.4512	1.4040	0
14/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	5545.2400	5673.9800	5.5452	5.6740	0
14/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	1099.6100	1061.5800	1.0996	1.0616	4,490
14/10/2025	2038 On 06-November-25			Bond Future	146.5252	146.3444	146.5252	146.3444	2,931
14/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	2645.2000	2464.3700	2.6452	2.4644	0
14/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2038 On 05-February-26			Bond Future	147.0539	146.8694	147.0539	146.8694	163
14/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	3853.8900	3669.3500	3.8539	3.6694	0
14/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2038 On 07-May-26			Bond Future	149.7980	149.6100	149.7980	149.6100	0

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14/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5267.9800	5079.9500	5.2680	5.0800	0
14/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2038 On 06-August-26			Bond Future	150.3701	150.1777	150.3701	150.1777	0
14/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	5650.1200	5457.7200	5.6501	5.4577	0
14/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2038 On 05-November-26			Bond Future	153.0625	152.8663	153.0625	152.8663	0
14/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	6752.5200	6556.2600	6.7525	6.5563	0
14/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2040 On 06-November-25			Bond Future	10.1188	10.0793	94.1517	94.4284	48,554
14/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	10978.1700	11254.8800	10.9782	11.2549	0
14/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2040 On 05-February-26			Bond Future	10.2079	10.1671	91.3540	91.6356	43,811
14/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	654.6600	737.4400	0.6547	0.7374	14,000
14/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	3524.7800	3325.9500	3.5248	3.3260	0
14/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	2161.9400	2342.1200	2.1619	2.3421	680
14/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	1191.7700	1090.3400	1.1918	1.0903	0
14/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	4019.9500	4258.5600	4.0200	4.2586	0
14/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	398.4500	355.4500	0.3985	0.3555	8,180
14/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	6262.1900	6530.6100	6.2622	6.5306	0
14/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	102.0000	88.8100	0.1020	0.0888	680
14/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	8260.4800	8538.2100	8.2605	8.5382	0
14/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	26.8500	22.9700	0.0269	0.0230	0
14/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	10181.3500	10461.9700	10.1814	10.4620	475
14/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	6.2400	5.2500	0.0062	0.0053	0
14/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	17747.3200	18028.9300	17.7473	18.0289	0
14/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
14/10/2025	2040 On 07-May-26			Bond Future	10.3009	10.2586	93.0368	93.3236	0
14/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	3768.1000	3974.5100	3.7681	3.9745	1,460
14/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	1126.8000	1046.4500	1.1268	1.0465	0
14/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	5768.2600	6015.1100	5.7683	6.0151	0
14/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	466.4700	426.5600	0.4665	0.4266	0
14/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	8732.1000	9006.4300	8.7321	9.0064	0
14/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	121.3800	108.9500	0.1214	0.1090	0
14/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	9008.3700	9284.0900	9.0084	9.2841	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	106.2700	95.2300	0.1063	0.0952	1,460
14/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	10719.6100	11001.3300	10.7196	11.0013	0
14/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	44.8200	39.7800	0.0448	0.0398	0
14/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	11758.6500	12042.4200	11.7587	12.0424	0
14/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	25.5200	22.5300	0.0255	0.0225	1,460
14/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	13424.5800	13710.1800	13.4246	13.7102	0
14/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	9.1300	7.9700	0.0091	0.0080	0
14/10/2025	2040 On 06-August-26			Bond Future	10.4048	10.3609	90.2295	90.5213	0
14/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	10931.4600	11211.4900	10.9315	11.2115	0
14/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	135.7800	124.0300	0.1358	0.1240	0
14/10/2025	2040 On 05-November-26			Bond Future	10.5077	10.4622	91.8221	92.1189	0
14/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	1686.8300	1790.7000	1.6868	1.7907	2,300
14/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	5705.5000	5512.6200	5.7055	5.5126	0
14/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	3697.7100	3873.0100	3.6977	3.8730	0
14/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	2649.0100	2527.5600	2.6490	2.5276	2,300
14/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	5158.3700	5368.3200	5.1584	5.3683	0
14/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	1661.8000	1575.0000	1.6618	1.5750	0
14/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	6039.9600	6266.2100	6.0400	6.2662	0
14/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	1265.8600	1195.3600	1.2659	1.1954	2,300
14/10/2025	2043 On 06-November-25			Bond Future	114.5777	114.5534	114.5777	114.5534	0
14/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4148.8120	4124.7920	4.1488	4.1248	0
14/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	1.0920	1.4320	0.0011	0.0014	0
14/10/2025	2043 On 05-February-26			Bond Future	113.8721	113.8469	113.8721	113.8469	0
14/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4367.3738	4347.2599	4.3674	4.3473	0
14/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	155.3038	160.3199	0.1553	0.1603	0
14/10/2025	2043 On 07-May-26			Bond Future	115.9970	115.9713	115.9970	115.9713	0
14/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4695.5164	4676.7813	4.6955	4.6768	0
14/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	398.5564	405.5013	0.3986	0.4055	0
14/10/2025	2043 On 06-August-26			Bond Future	115.2851	115.2582	115.2851	115.2582	0
14/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5049.8765	5031.0578	5.0499	5.0311	0
14/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	644.7365	652.8678	0.6447	0.6529	0
14/10/2025	2043 On 05-November-26			Bond Future	117.3480	117.3202	117.3480	117.3202	0
14/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5374.7105	5355.7752	5.3747	5.3558	0
14/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	866.7005	875.5452	0.8667	0.8755	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	2044 On 06-November-25			Bond Future	10.3232	10.2737	89.6171	89.9810	124,103
14/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	6394.9300	6758.7700	6.3949	6.7588	11,000
14/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0.1200	0.0700	0.0001	0.0001	0
14/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	9542.1200	9906.0100	9.5421	9.9060	0
14/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
14/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	10328.3400	10692.2300	10.3283	10.6922	0
14/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	11042.7700	11406.6600	11.0428	11.4067	0
14/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
14/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	12209.9100	12573.8000	12.2099	12.5738	0
14/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
14/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	12497.1700	12861.0600	12.4972	12.8611	0
14/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
14/10/2025	2044 On 05-February-26			Bond Future	10.4102	10.3590	86.8621	87.2326	6,058
14/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	810.0700	932.5700	0.8101	0.9326	9,000
14/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	3318.1700	3070.2300	3.3182	3.0702	0
14/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	3909.5900	4215.3200	3.9096	4.2153	9,000
14/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	486.6500	421.9400	0.4867	0.4219	0
14/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	5893.1900	6239.4400	5.8932	6.2394	0
14/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	152.4800	128.2900	0.1525	0.1283	4,500
14/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	7093.5000	7451.3200	7.0935	7.4513	0
14/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	73.8400	61.2200	0.0738	0.0612	9,000
14/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	7395.4000	7755.2300	7.3954	7.7552	0
14/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	61.0200	50.4100	0.0610	0.0504	4,500
14/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	7757.7900	8119.6500	7.7578	8.1197	0
14/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	48.3400	39.7600	0.0483	0.0398	0
14/10/2025	2044 On 07-May-26			Bond Future	10.5004	10.4475	88.4622	88.8394	0
14/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	8667.4700	9024.9400	8.6675	9.0249	0
14/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	157.0400	137.2500	0.1570	0.1373	0
14/10/2025	2044 On 06-August-26			Bond Future	10.6003	10.5455	85.6964	86.0804	0
14/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	11501.9200	11871.0700	11.5019	11.8711	0
14/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	135.0700	120.2500	0.1351	0.1203	0
14/10/2025	2044 On 05-November-26			Bond Future	10.6986	10.6420	87.2090	87.5994	0
14/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	5788.7700	6074.7400	5.7888	6.0747	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	1552.8100	1448.3100	1.5528	1.4483	0
14/10/2025	2046 On 06-November-25			Bond Future	125.3024	125.4592	125.3024	125.4592	11,659
14/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	49.2300	0.0000	0.0492	0
14/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	107.6400	0.0000	0.1076	0.0000	0
14/10/2025	2046 On 05-February-26			Bond Future	127.6108	127.7704	127.6108	127.7704	12,207
14/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	5960.8100	6120.4000	5.9608	6.1204	0
14/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2046 On 07-May-26			Bond Future	127.6919	127.8540	127.6919	127.8540	0
14/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	2741.8600	2903.9600	2.7419	2.9040	0
14/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2046 On 06-August-26			Bond Future	130.0604	130.2254	130.0604	130.2254	0
14/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	7680.4000	7845.4100	7.6804	7.8454	0
14/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2046 On 05-November-26			Bond Future	130.0538	130.2207	130.0538	130.2207	0
14/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	4573.7500	4740.6800	4.5738	4.7407	0
14/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2050 On 06-November-25			Bond Future	126.8287	127.0101	126.8287	127.0101	7,481
14/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	2408.7100	2590.1200	2.4087	2.5901	0
14/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2050 On 05-February-26			Bond Future	126.7461	126.9306	126.7461	126.9306	10,839
14/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	3926.0600	4110.5700	3.9261	4.1106	0
14/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2050 On 07-May-26			Bond Future	129.1111	129.2991	129.1111	129.2991	0
14/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	5041.0500	5229.0700	5.0411	5.2291	0
14/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2050 On 06-August-26			Bond Future	129.0471	129.2378	129.0471	129.2378	0
14/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	5777.0500	5967.8400	5.7771	5.9678	0
14/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	2050 On 05-November-26			Bond Future	131.3575	131.5514	131.3575	131.5514	0
14/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	7517.4900	7711.4000	7.5175	7.7114	0
14/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	AL37 On 06-November-25			Index Future	1213.5640	1213.9390	1213.5640	1,213.9390	0
14/10/2025	AL37 On 05-February-26			Index Future	1235.6240	1236.0050	1235.6240	1,236.0050	0
14/10/2025	AL37 On 07-May-26			Index Future	1258.3900	1258.7770	1258.3900	1,258.7770	0
14/10/2025	AL37 On 06-August-26			Index Future	1281.2080	1281.6000	1281.2080	1,281.6000	0
14/10/2025	AL37 On 05-November-26			Index Future	1304.1470	1304.5420	1304.1470	1,304.5420	0
14/10/2025	AL7T On 06-November-25			Index Future	1504.0430	1506.3160	1504.0430	1,506.3160	0
14/10/2025	AL7T On 05-February-26			Index Future	1531.3830	1533.6950	1531.3830	1,533.6950	0
14/10/2025	AL7T On 07-May-26			Index Future	1559.5980	1561.9530	1559.5980	1,561.9530	0
14/10/2025	AL7T On 06-August-26			Index Future	1587.8790	1590.2720	1587.8790	1,590.2720	0
14/10/2025	AL7T On 05-November-26			Index Future	1616.3070	1618.7400	1616.3070	1,618.7400	0
14/10/2025	ALBI On 06-November-25			Index Future	1270.2080	1272.5240	1270.2080	1,272.5240	76
14/10/2025	ALBI On 05-February-26			Index Future	1293.2980	1295.6540	1293.2980	1,295.6540	0
14/10/2025	ALBI On 07-May-26			Index Future	1317.1260	1319.5250	1317.1260	1,319.5250	0
14/10/2025	ALBI On 06-August-26			Index Future	1341.0100	1343.4500	1341.0100	1,343.4500	0
14/10/2025	ALBI On 05-November-26			Index Future	1365.0190	1367.4990	1365.0190	1,367.4990	0
14/10/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/10/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/10/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/10/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	ES33 On 06-November-25			Bond Future	9.7430	9.7188	89.0578	89.1782	0
14/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	10407.5900	10527.9800	10.4076	10.5280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	ES33 On 05-February-26			Bond Future	9.8489	9.8236	90.6985	90.8211	0
14/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	7503.0600	7625.5800	7.5031	7.6256	0
14/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	ES33 On 07-May-26			Bond Future	9.9527	9.9263	88.5963	88.7211	0
14/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	7715.7600	7840.5200	7.7158	7.8405	0
14/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	ES33 On 06-August-26			Bond Future	10.0693	10.0416	90.2390	90.3658	0
14/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	8370.3600	8497.2000	8.3704	8.4972	0
14/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	ES33 On 05-November-26			Bond Future	10.2013	10.1723	88.0609	88.1898	0
14/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	2732.4800	2861.3800	2.7325	2.8614	0
14/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	ES42 On 06-November-25			Bond Future	10.4293	10.3899	85.3619	85.6341	0
14/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	12027.9800	12300.2400	12.0280	12.3002	0
14/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	ES42 On 05-February-26			Bond Future	10.5209	10.4801	86.9344	87.2116	0
14/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	8334.7000	8611.8800	8.3347	8.6119	0
14/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	ES42 On 07-May-26			Bond Future	10.6143	10.5721	84.2919	84.5742	0
14/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	9650.4700	9932.7800	9.6505	9.9328	0
14/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	ES42 On 06-August-26			Bond Future	10.7139	10.6703	85.8541	86.1414	0
14/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	11379.7600	11667.1100	11.3798	11.6671	0
14/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	ES42 On 05-November-26			Bond Future	10.8205	10.7753	83.1263	83.4186	0
14/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	5161.4800	5453.7500	5.1615	5.4538	0
14/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	GOVI On 06-November-25			GOVI	1248.0480	1250.2090	1248.0480	1,250.2090	619
14/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1360480.0000	1382090.0000	136.0480	138.2090	0
14/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	GOVI On 05-February-26			GOVI	1270.7340	1272.9340	1270.7340	1,272.9340	8
14/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1207340.0000	1229340.0000	120.7340	122.9340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	GOVI On 07-May-26			GOVI	1294.1470	1296.3870	1294.1470	1,296.3870	42
14/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1171470.0000	1193870.0000	117.1470	119.3870	0
14/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	GOVI On 06-August-26			GOVI	1317.6140	1319.8920	1317.6140	1,319.8920	0
14/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1286140.0000	1308920.0000	128.6140	130.8920	0
14/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	GOVI On 05-November-26			GOVI	1341.2040	1343.5190	1341.2040	1,343.5190	0
14/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	642040.0000	665190.0000	64.2040	66.5190	0
14/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/10/2025	I258 On 06-November-25			Bond Future	115.9984	115.6051	115.9984	115.6051	0
14/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	3646.5281	3279.7354	3.6465	3.2797	0
14/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	38.1381	64.6054	0.0381	0.0646	0
14/10/2025	I258 On 05-February-26			Bond Future	115.3190	114.9181	115.3190	114.9181	0
14/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	4264.4192	3960.4176	4.2644	3.9604	0
14/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	595.3792	692.3376	0.5954	0.6923	0
14/10/2025	I258 On 07-May-26			Bond Future	117.4708	117.0622	117.4708	117.0622	0
14/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4877.2402	4589.8944	4.8772	4.5899	0
14/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	1136.4702	1257.6644	1.1365	1.2577	0
14/10/2025	I258 On 06-August-26			Bond Future	116.7864	116.3694	116.7864	116.3694	0
14/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5460.2396	5178.2857	5.4602	5.1783	0
14/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1623.8896	1758.8957	1.6239	1.7589	0
14/10/2025	I258 On 05-November-26			Bond Future	118.8761	118.4516	118.8761	118.4516	0
14/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	5973.5988	5693.2127	5.9736	5.6932	0
14/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	2047.4588	2191.6527	2.0475	2.1917	0
14/10/2025	IGOV On 06-November-25			Index Future	401.4570	401.4680	401.4570	401.4680	762
14/10/2025	IGOV On 05-February-26			Index Future	408.8540	408.8640	408.8540	408.8640	0
14/10/2025	IGOV On 07-May-26			Index Future	416.4840	416.4940	416.4840	416.4940	0
14/10/2025	IGOV On 06-August-26			Index Future	424.1320	424.1410	424.1320	424.1410	0
14/10/2025	IGOV On 05-November-26			Index Future	431.8190	431.8280	431.8190	431.8280	0
14/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/10/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
14/10/2025	R033 On 06-November-25			Bond Future	8.6216	8.6173	108.5508	108.5755	28,018
14/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9095.3500	9120.0900	9.0954	9.1201	0
14/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R033 On 05-February-26			Bond Future	8.6841	8.6795	110.5238	110.5489	0
14/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	9332.4700	9357.8700	9.3325	9.3579	0
14/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	18.4500	18.7500	0.0185	0.0188	0
14/10/2025	R033 On 07-May-26			Bond Future	8.7455	8.7407	107.5164	107.5419	0
14/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	8372.8700	8398.4500	8.3729	8.3985	0
14/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	144.7300	144.8200	0.1447	0.1448	0
14/10/2025	R033 On 06-August-26			Bond Future	8.8176	8.8125	109.4847	109.5104	0
14/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	7531.6400	7556.3500	7.5316	7.5564	0
14/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	501.2300	500.2400	0.5012	0.5002	0
14/10/2025	R033 On 05-November-26			Bond Future	8.9003	8.8951	106.3785	106.4044	0
14/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4142.5500	4162.4400	4.1426	4.1624	0
14/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	2040.9400	2034.9100	2.0409	2.0349	0
14/10/2025	R035 On 06-November-25			Bond Future	9.1453	9.1208	100.0724	100.2220	96,202
14/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	3724.6200	3873.8800	3.7246	3.8739	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	3.7700	3.3900	0.0038	0.0034	0
14/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	4529.7400	4679.3300	4.5297	4.6793	2,000
14/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0.6500	0.6000	0.0007	0.0006	0
14/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	5498.3200	5647.9600	5.4983	5.6480	300
14/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	0
14/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	5893.5000	6043.1300	5.8935	6.0431	0
14/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	250
14/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	6732.8400	6882.4800	6.7328	6.8825	0
14/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50
14/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	7341.9400	7491.5800	7.3419	7.4916	2,000
14/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	7507.1300	7656.7700	7.5071	7.6568	2,000
14/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	7836.2900	7985.9300	7.8363	7.9859	0
14/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
14/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	8272.7100	8422.3500	8.2727	8.4224	300
14/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	8814.3000	8963.9400	8.8143	8.9639	0
14/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
14/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	10202.2000	10351.8400	10.2022	10.3518	2,000
14/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	10255.0000	10404.6400	10.2550	10.4046	250
14/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	10518.3800	10668.0200	10.5184	10.6680	0
14/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	11561.4200	11711.0600	11.5614	11.7111	0
14/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	12740.4600	12890.1000	12.7405	12.8901	0
14/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
14/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	12841.9600	12991.6000	12.8420	12.9916	0
14/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
14/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	13947.8800	14097.5200	13.9479	14.0975	0
14/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
14/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	15327.6700	15477.3100	15.3277	15.4773	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
14/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	15522.2900	15671.9300	15.5223	15.6719	0
14/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
14/10/2025	R035 On 05-February-26			Bond Future	9.2215	9.1960	101.8913	102.0435	37,602
14/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	597.4500	645.7000	0.5975	0.6457	0
14/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	2847.1700	2743.2000	2.8472	2.7432	0
14/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	1480.0700	1567.5600	1.4801	1.5676	0
14/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	1310.4200	1245.6900	1.3104	1.2457	16,000
14/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	5528.4300	5674.5100	5.5284	5.6745	250
14/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	78.7600	72.6200	0.0788	0.0726	0
14/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	6954.6100	7104.5700	6.9546	7.1046	2,000
14/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	27.1600	24.9000	0.0272	0.0249	0
14/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	8171.7500	8323.1000	8.1718	8.3231	0
14/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	10.0800	9.2100	0.0101	0.0092	250
14/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	8802.6200	8954.3200	8.8026	8.9543	0
14/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	5.8400	5.3200	0.0058	0.0053	0
14/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	9585.1500	9737.1100	9.5852	9.7371	2,000
14/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	2.8700	2.6100	0.0029	0.0026	0
14/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	9896.0400	10048.0700	9.8960	10.0481	0
14/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	2.1400	1.9500	0.0021	0.0020	0
14/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	10769.7000	10921.8400	10.7697	10.9218	0
14/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.8300	0.7500	0.0008	0.0008	250
14/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	16950.3900	17102.6100	16.9504	17.1026	0
14/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
14/10/2025	R035 On 07-May-26			Bond Future	9.2922	9.2656	99.2652	99.4202	0
14/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	3019.1900	3128.8500	3.0192	3.1289	250
14/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	1018.8600	973.5200	1.0189	0.9735	0
14/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	3093.2900	3204.2700	3.0933	3.2043	200
14/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	979.5700	935.5500	0.9796	0.9356	0
14/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	3282.0400	3396.2600	3.2820	3.3963	350
14/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	885.6200	844.8400	0.8856	0.8448	0
14/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	5125.1800	5261.3500	5.1252	5.2614	0
14/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	342.3900	323.5600	0.3424	0.3236	250
14/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	5218.0100	5354.9300	5.2180	5.3549	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	326.1500	308.0700	0.3262	0.3081	200
14/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	5451.9400	5590.6700	5.4519	5.5907	0
14/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	288.1500	271.8800	0.2882	0.2719	350
14/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	7555.1400	7704.0600	7.5551	7.7041	0
14/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	95.6400	89.5600	0.0956	0.0896	250
14/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	7654.9500	7804.1600	7.6550	7.8042	0
14/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	90.5200	84.7300	0.0905	0.0847	200
14/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	7904.9500	8054.8400	7.9050	8.0548	0
14/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	78.8900	73.7800	0.0789	0.0738	350
14/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	8656.4600	8808.0100	8.6565	8.8080	0
14/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	51.5400	48.0900	0.0515	0.0481	0
14/10/2025	R035 On 06-August-26			Bond Future	9.3732	9.3455	101.0828	101.2405	0
14/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	1676.9500	1747.1400	1.6770	1.7471	200
14/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	3072.8800	2985.4100	3.0729	2.9854	0
14/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	1876.0600	1951.7700	1.8761	1.9518	250
14/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	2752.4700	2670.5200	2.7525	2.6705	0
14/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3019.4100	3120.5100	3.0194	3.1205	0
14/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	1573.7100	1517.1500	1.5737	1.5172	200
14/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	3317.9300	3424.3200	3.3179	3.4243	0
14/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	1372.1400	1320.8700	1.3721	1.3209	250
14/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	4881.6300	5008.8400	4.8816	5.0088	0
14/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	700.4200	669.9700	0.7004	0.6700	200
14/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	5258.4400	5389.4000	5.2584	5.3894	0
14/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	595.7600	569.0600	0.5958	0.5691	250
14/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	9118.2000	9269.4800	9.1182	9.2695	0
14/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	116.1600	109.7800	0.1162	0.1098	0
14/10/2025	R035 On 05-November-26			Bond Future	9.4662	9.4373	98.3684	98.5286	0
14/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	4329.5700	4444.9200	4.3296	4.4449	0
14/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	1269.6600	1224.8500	1.2697	1.2249	0
14/10/2025	R038 On 06-November-25			Bond Future	9.7483	9.7239	109.2343	109.4171	6,698
14/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	8706.9300	8889.7600	8.7069	8.8898	1,770
14/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	10414.8400	10597.6700	10.4148	10.5977	0
14/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	17127.2700	17310.1000	17.1273	17.3101	0
14/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
14/10/2025	R038 On 05-February-26			Bond Future	9.8356	9.8103	111.2197	111.4057	0
14/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	10938.8000	11124.4400	10.9388	11.1244	0
14/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	4.4100	3.9900	0.0044	0.0040	0
14/10/2025	R038 On 07-May-26			Bond Future	9.9230	9.8968	107.7838	107.9731	0
14/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	10010.3800	10194.6900	10.0104	10.1947	0
14/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	75.8300	70.7900	0.0758	0.0708	0
14/10/2025	R038 On 06-August-26			Bond Future	10.0194	9.9921	109.7568	109.9494	0
14/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	11532.8800	11718.3800	11.5329	11.7184	0
14/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	133.0300	125.8600	0.1330	0.1259	0
14/10/2025	R038 On 05-November-26			Bond Future	10.1235	10.0952	106.2141	106.4098	0
14/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	5507.5400	5650.7400	5.5075	5.6507	0
14/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	1499.3500	1446.8600	1.4994	1.4469	0
14/10/2025	R053 On 06-November-25			Bond Future	10.1609	10.1113	114.7703	115.2816	28,343
14/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	14556.0000	15067.3500	14.5560	15.0674	0
14/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R053 On 05-February-26			Bond Future	10.2388	10.1876	116.8564	117.3768	20,000
14/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	11566.1100	12078.4400	11.5661	12.0784	0
14/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	43.5300	35.3900	0.0435	0.0354	0
14/10/2025	R053 On 07-May-26			Bond Future	10.3161	10.2632	113.1471	113.6772	10,000
14/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	12531.9600	13040.4900	12.5320	13.0405	0
14/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	160.0000	138.4300	0.1600	0.1384	0
14/10/2025	R053 On 06-August-26			Bond Future	10.3996	10.3450	115.2183	115.7578	0
14/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	16270.5200	16791.4700	16.2705	16.7915	0
14/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	163.5200	144.9700	0.1635	0.1450	0
14/10/2025	R053 On 05-November-26			Bond Future	10.4880	10.4315	111.3939	111.9427	0
14/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	8508.2300	8923.7700	8.5082	8.9238	0
14/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1890.0700	1756.7800	1.8901	1.7568	0
14/10/2025	R186 On 06-November-25			Bond Future	7.5000	7.5058	107.2230	107.2168	70,706
14/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	672.1100	665.9000	0.6721	0.6659	0
14/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R186 On 05-February-26			Bond Future	7.5447	7.5524	103.8683	103.8619	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	735.9500	729.5400	0.7360	0.7295	0
14/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	0
14/10/2025	R186 On 07-May-26			Bond Future	7.5909	7.6020	105.7818	105.7752	0
14/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	653.3300	646.8400	0.6533	0.6468	0
14/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	1.5400	1.6600	0.0015	0.0017	0
14/10/2025	R186 On 06-August-26			Bond Future	7.7168	7.7363	102.4136	102.4066	0
14/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	314.9000	308.6800	0.3149	0.3087	0
14/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	10.6300	11.3900	0.0106	0.0114	0
14/10/2025	R186 On 05-November-26			Bond Future	8.7792	8.8429	104.2222	104.2148	0
14/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	20.1800	18.3200	0.0202	0.0183	0
14/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	96.6500	102.1800	0.0967	0.1022	0
14/10/2025	R202 On 06-November-25			Bond Future	283.2485	283.4797	283.2485	283.4797	1,033
14/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	7608.5000	7839.6600	7.6085	7.8397	0
14/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R202 On 05-February-26			Bond Future	283.1153	283.3506	283.1153	283.3506	274
14/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5295.3400	5530.6300	5.2953	5.5306	0
14/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R202 On 07-May-26			Bond Future	288.3986	288.6379	288.3986	288.6379	0
14/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	10848.5600	11087.9300	10.8486	11.0879	0
14/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R202 On 06-August-26			Bond Future	288.3110	288.5534	288.3110	288.5534	0
14/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	9451.0400	9693.3600	9.4510	9.6934	0
14/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R202 On 05-November-26			Bond Future	293.4738	293.7196	293.4738	293.7196	0
14/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	13013.8000	13259.6100	13.0138	13.2596	0
14/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R209 On 06-November-25			Bond Future	9.4046	9.3801	80.0814	80.2192	33,386
14/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	9652.2000	9790.0100	9.6522	9.7900	0
14/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R209 On 05-February-26			Bond Future	9.4778	9.4524	81.5369	81.6772	2,303
14/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	7533.4300	7672.9600	7.5334	7.6730	0
14/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	8.3400	7.6100	0.0083	0.0076	0
14/10/2025	R209 On 07-May-26			Bond Future	9.5505	9.5242	79.8875	80.0303	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	7772.6800	7911.8900	7.7727	7.9119	0
14/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	55.0500	51.4600	0.0551	0.0515	0
14/10/2025	R209 On 06-August-26			Bond Future	9.6315	9.6043	81.3502	81.4954	0
14/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	8782.6300	8922.5500	8.7826	8.9226	0
14/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	98.9100	93.6200	0.0989	0.0936	0
14/10/2025	R209 On 05-November-26			Bond Future	9.7200	9.6917	79.6376	79.7852	0
14/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	4232.0900	4339.7100	4.2321	4.3397	0
14/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	1181.5600	1141.6100	1.1816	1.1416	0
14/10/2025	R210 On 06-November-25			Bond Future	253.6174	253.7446	253.6174	253.7446	1,203
14/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1477.4000	1604.5800	1.4774	1.6046	0
14/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R210 On 05-February-26			Bond Future	258.2897	258.4189	258.2897	258.4189	0
14/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5189.7000	5318.9400	5.1897	5.3189	0
14/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R210 On 07-May-26			Bond Future	259.6226	259.7536	259.6226	259.7536	0
14/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4222.6100	4353.5900	4.2226	4.3536	0
14/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R210 On 06-August-26			Bond Future	264.4390	264.5718	264.4390	264.5718	0
14/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4598.9800	4731.7800	4.5990	4.7318	0
14/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R210 On 05-November-26			Bond Future	265.6344	265.7679	265.6344	265.7679	0
14/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12304.3800	12437.9300	12.3044	12.4379	0
14/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R213 On 06-November-25			Bond Future	8.1538	8.1442	96.4886	96.5281	84,123
14/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	7419.0200	7458.4800	7.4190	7.4585	0
14/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R213 On 05-February-26			Bond Future	8.2055	8.1954	98.2424	98.2825	18
14/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	6372.6300	6412.7300	6.3726	6.4127	0
14/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.4600	0.4600	0.0005	0.0005	0
14/10/2025	R213 On 07-May-26			Bond Future	8.2492	8.2384	96.5005	96.5412	0
14/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	5669.8300	5710.2500	5.6698	5.7103	0
14/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	14.1400	13.7900	0.0141	0.0138	0
14/10/2025	R213 On 06-August-26			Bond Future	8.3052	8.2937	98.2677	98.3090	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	4919.4800	4959.1900	4.9195	4.9592	0
14/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	67.9000	66.3400	0.0679	0.0663	0
14/10/2025	R213 On 05-November-26			Bond Future	8.3798	8.3677	96.4550	96.4968	0
14/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2127.7000	2156.5300	2.1277	2.1565	0
14/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	862.0900	849.1400	0.8621	0.8491	0
14/10/2025	R214 On 06-November-25			Bond Future	10.0974	10.0580	73.5383	73.7802	37,193
14/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	8605.9900	8847.8400	8.6060	8.8478	0
14/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R214 On 05-February-26			Bond Future	10.1812	10.1404	74.8750	75.1211	1,305
14/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	6149.7100	6388.9900	6.1497	6.3890	0
14/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	49.8700	42.9800	0.0499	0.0430	0
14/10/2025	R214 On 07-May-26			Bond Future	10.2601	10.2181	72.9562	73.2069	0
14/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	7144.7300	7382.1500	7.1447	7.3822	0
14/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	131.9600	118.7400	0.1320	0.1187	0
14/10/2025	R214 On 06-August-26			Bond Future	10.3471	10.3037	74.2921	74.5472	0
14/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	8823.0800	9064.9400	8.8231	9.0649	0
14/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	156.7800	143.5600	0.1568	0.1436	0
14/10/2025	R214 On 05-November-26			Bond Future	10.4417	10.3968	72.3087	72.5681	0
14/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	4431.1400	4613.9400	4.4311	4.6139	0
14/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	1473.5600	1396.9700	1.4736	1.3970	0
14/10/2025	R248 On 06-November-25			Bond Future	10.2827	10.2332	88.4014	88.7859	121,978
14/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	10159.1300	10543.6200	10.1591	10.5436	0
14/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R248 On 05-February-26			Bond Future	10.3675	10.3163	90.0081	90.3995	143,775
14/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	194.7800	235.5600	0.1948	0.2356	1,400
14/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	7242.5600	6892.0300	7.2426	6.8920	0
14/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	784.6000	906.9400	0.7846	0.9069	1,400
14/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	3660.4500	3391.4800	3.6605	3.3915	0
14/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	2244.4700	2487.5100	2.2445	2.4875	0
14/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	1394.4300	1246.1600	1.3944	1.2462	1,400
14/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	7762.5800	8142.9600	7.7626	8.1430	0
14/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	61.9600	51.0300	0.0620	0.0510	0
14/10/2025	R248 On 07-May-26			Bond Future	10.4474	10.3945	87.2265	87.6250	260

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	8917.2700	9294.0900	8.9173	9.2941	0
14/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	171.0300	149.3600	0.1710	0.1494	0
14/10/2025	R248 On 06-August-26			Bond Future	10.5349	10.4803	88.8236	89.2292	0
14/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	12113.0500	12503.3400	12.1131	12.5033	0
14/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	138.6900	123.3300	0.1387	0.1233	0
14/10/2025	R248 On 05-November-26			Bond Future	10.6293	10.5729	85.9556	86.3681	0
14/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	6256.6500	6564.1700	6.2567	6.5642	0
14/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	1525.8400	1420.8000	1.5258	1.4208	0
14/10/2025	R2R9 On 06-November-25			Bond Future	101.1600	101.1600	101.1600	101.1600	0
14/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R2R9 On 05-February-26			Bond Future	102.9900	102.9900	102.9900	102.9900	0
14/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R2R9 On 07-May-26			Bond Future	99.9100	99.9100	99.9100	99.9100	0
14/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R2R9 On 06-August-26			Bond Future	101.7400	101.7400	101.7400	101.7400	0
14/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R2R9 On 05-November-26			Bond Future	98.5600	98.5600	98.5600	98.5600	0
14/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R4R2 On 06-November-25			Bond Future	101.5800	101.5800	101.5800	101.5800	0
14/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R4R2 On 05-February-26			Bond Future	103.4300	103.4300	103.4300	103.4300	0
14/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R4R2 On 07-May-26			Bond Future	100.2300	100.2300	100.2300	100.2300	0
14/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R4R2 On 06-August-26			Bond Future	102.0600	102.0600	102.0600	102.0600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R4R2 On 05-November-26			Bond Future	98.7600	98.7600	98.7600	98.7600	0
14/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/10/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/10/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0