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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
15/10/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	2029 On 06-November-25			Bond Future	141.7300	141.9237	141.7300	141.9237	4,273
15/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	1940.0000	2133.6800	1.9400	2.1337	0
15/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2029 On 05-February-26			Bond Future	144.3415	144.5382	144.3415	144.5382	0
15/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4231.4800	4428.2400	4.2315	4.4282	0
15/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2029 On 07-May-26			Bond Future	145.5715	145.7716	145.5715	145.7716	0
15/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3751.4500	3951.5800	3.7515	3.9516	0
15/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2029 On 06-August-26			Bond Future	148.2733	148.4761	148.2733	148.4761	0
15/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4173.2900	4376.0900	4.1733	4.3761	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2029 On 05-November-26			Bond Future	149.4441	149.6493	149.4441	149.6493	0
15/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	1884.1000	2089.2600	1.8841	2.0893	0
15/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2030 On 06-November-25			Bond Future	7.7765	7.8487	103.0115	102.7547	120,232
15/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3290.8300	3034.0400	3.2908	3.0340	300
15/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	4981.3500	4724.5600	4.9814	4.7246	300
15/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6044.4200	5787.6300	6.0444	5.7876	0
15/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	7805.7000	7548.9100	7.8057	7.5489	0
15/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
15/10/2025	2030 On 05-February-26			Bond Future	7.8039	7.8815	100.8761	100.6144	75,157
15/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5497.3300	5235.6400	5.4973	5.2356	0
15/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0900	0.1200	0.0001	0.0001	0
15/10/2025	2030 On 07-May-26			Bond Future	7.8357	7.9196	102.7346	102.4678	0
15/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	4814.1800	4549.1800	4.8142	4.5492	0
15/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	7.1100	8.8400	0.0071	0.0088	0
15/10/2025	2030 On 06-August-26			Bond Future	7.8824	7.9736	100.6071	100.3348	0
15/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	3954.8000	3691.5300	3.9548	3.6915	0
15/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	51.4200	60.4800	0.0514	0.0605	0
15/10/2025	2030 On 05-November-26			Bond Future	7.9333	8.0327	102.3847	102.1068	0
15/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	1855.5100	1656.8600	1.8555	1.6569	0
15/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	586.1800	665.5100	0.5862	0.6655	0
15/10/2025	2031 On 06-November-25			Bond Future	112.5219	112.4283	112.5219	112.4283	2,442
15/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2831.8800	2738.2900	2.8319	2.7383	0
15/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2031 On 05-February-26			Bond Future	112.2043	112.1086	112.2043	112.1086	0
15/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	792.7600	733.6000	0.7928	0.7336	0
15/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	348.4700	385.0100	0.3485	0.3850	0
15/10/2025	2031 On 07-May-26			Bond Future	114.2983	114.2006	114.2983	114.2006	0
15/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	943.8100	880.5200	0.9438	0.8805	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	485.5400	519.9500	0.4855	0.5200	0
15/10/2025	2031 On 06-August-26			Bond Future	113.9886	113.8882	113.9886	113.8882	0
15/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	889.0700	829.0900	0.8891	0.8291	0
15/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	710.4400	750.9300	0.7104	0.7509	0
15/10/2025	2031 On 05-November-26			Bond Future	116.0297	115.9265	116.0297	115.9265	0
15/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4551.3900	4449.4400	4.5514	4.4494	0
15/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	11.6500	12.9300	0.0117	0.0129	0
15/10/2025	2032 On 06-November-25			Bond Future	8.3829	8.4556	100.2902	99.9381	122,929
15/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	4783.4300	4431.4100	4.7834	4.4314	300
15/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
15/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7029.2200	6677.1900	7.0292	6.6772	300
15/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9294.2700	8942.2400	9.2943	8.9422	0
15/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11281.6500	10929.6200	11.2817	10.9296	0
15/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
15/10/2025	2032 On 05-February-26			Bond Future	8.4376	8.5143	102.1133	101.7546	38,937
15/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	7683.6400	7325.5200	7.6836	7.3255	0
15/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.8000	1.3500	0.0008	0.0014	0
15/10/2025	2032 On 07-May-26			Bond Future	8.4907	8.5716	99.8346	99.4691	0
15/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7148.8300	6788.4300	7.1488	6.7884	0
15/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	17.7500	22.8600	0.0178	0.0229	0
15/10/2025	2032 On 06-August-26			Bond Future	8.5548	8.6405	101.6631	101.2902	0
15/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6617.7400	6256.3100	6.6177	6.2563	0
15/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	72.0100	83.4900	0.0720	0.0835	0
15/10/2025	2032 On 05-November-26			Bond Future	8.6305	8.7213	99.3021	98.9218	0
15/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3108.9500	2832.7600	3.1090	2.8328	0
15/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	917.4400	1021.5500	0.9174	1.0216	0
15/10/2025	2033 On 06-November-25			Bond Future	135.3859	135.5713	135.3859	135.5713	20,091
15/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2245.9400	2431.3100	2.2459	2.4313	0
15/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2033 On 05-February-26			Bond Future	137.8805	138.0688	137.8805	138.0688	155
15/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5000.5100	5188.8400	5.0005	5.1888	0

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15/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2033 On 07-May-26			Bond Future	138.8878	139.0795	138.8878	139.0795	0
15/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3727.8200	3919.4500	3.7278	3.9195	0
15/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2033 On 06-August-26			Bond Future	141.4657	141.6598	141.4657	141.6598	0
15/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7215.6600	7409.8100	7.2157	7.4098	0
15/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2033 On 05-November-26			Bond Future	142.4104	142.6069	142.4104	142.6069	0
15/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5150.4300	5346.8500	5.1504	5.3469	0
15/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2037 On 06-November-25			Bond Future	9.6137	9.6820	94.8093	94.3723	169,219
15/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	5462.9100	5026.1600	5.4629	5.0262	300
15/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0.1400	0.4100	0.0001	0.0004	0
15/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	8350.2500	7913.2300	8.3503	7.9132	300
15/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	11802.5800	11365.5600	11.8026	11.3656	0
15/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	14555.4800	14118.4600	14.5555	14.1185	0
15/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
15/10/2025	2037 On 05-February-26			Bond Future	9.6936	9.7645	92.2743	91.8291	37,098
15/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	5852.1100	5431.1600	5.8521	5.4312	0
15/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	85.2300	109.4700	0.0852	0.1095	0
15/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	7223.3200	6788.0300	7.2233	6.7880	1,970
15/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	30.8800	40.7800	0.0309	0.0408	0
15/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	8868.7700	8426.5200	8.8688	8.4265	0
15/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	8.1800	11.1200	0.0082	0.0111	0
15/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	9735.5700	9291.8200	9.7356	9.2918	0
15/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	3.8000	5.2400	0.0038	0.0052	0
15/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	9950.7100	9506.7200	9.9507	9.5067	1,030
15/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	3.1200	4.3200	0.0031	0.0043	0
15/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	12374.1900	11929.1100	12.3742	11.9291	0
15/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.2600	0.3700	0.0003	0.0004	0
15/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	14453.0500	14007.8700	14.4531	14.0079	0
15/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	1,970

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15/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	16696.1600	16250.9700	16.6962	16.2510	0
15/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
15/10/2025	2037 On 07-May-26			Bond Future	9.7778	9.8515	93.9742	93.5206	0
15/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	7051.1800	6630.3300	7.0512	6.6303	142
15/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	180.9200	213.6400	0.1809	0.2136	0
15/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	8959.6500	8519.3100	8.9597	8.5193	0
15/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	67.3500	80.5800	0.0674	0.0806	0
15/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	14428.2900	13975.1200	14.4283	13.9751	0
15/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	1.7500	2.1500	0.0018	0.0022	142
15/10/2025	2037 On 06-August-26			Bond Future	9.8731	9.9498	91.4355	90.9729	0
15/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	2982.9200	2685.6400	2.9829	2.6856	2,541
15/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	2100.1900	2265.4500	2.1002	2.2655	0
15/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	5556.2800	5178.8700	5.5563	5.1789	0
15/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	735.9600	821.0900	0.7360	0.8211	2,541
15/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	8345.1900	7922.7800	8.3452	7.9228	0
15/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	242.1700	282.3000	0.2422	0.2823	2,541
15/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	10352.4000	9909.3600	10.3524	9.9094	0
15/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	103.8700	123.3700	0.1039	0.1234	0
15/10/2025	2037 On 05-November-26			Bond Future	9.9682	10.0480	93.0504	92.5789	0
15/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	1760.1200	1571.7700	1.7601	1.5718	4,490
15/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	4838.1100	5121.2300	4.8381	5.1212	0
15/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	3702.4200	3399.5100	3.7024	3.3995	0
15/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	2169.2100	2337.7700	2.1692	2.3378	4,490
15/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5087.3200	4732.5200	5.0873	4.7325	0
15/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	1334.5200	1451.1900	1.3345	1.4512	0
15/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	5922.5500	5545.2400	5.9226	5.5452	0
15/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	1005.4500	1099.6100	1.0055	1.0996	4,490
15/10/2025	2038 On 06-November-25			Bond Future	146.6194	146.5252	146.6194	146.5252	2,931
15/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	2739.4200	2645.2000	2.7394	2.6452	0
15/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2038 On 05-February-26			Bond Future	147.1504	147.0539	147.1504	147.0539	163
15/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	3950.3900	3853.8900	3.9504	3.8539	0
15/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2038 On 07-May-26			Bond Future	149.8965	149.7980	149.8965	149.7980	0

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15/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5366.5200	5267.9800	5.3665	5.2680	0
15/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2038 On 06-August-26			Bond Future	150.4717	150.3701	150.4717	150.3701	0
15/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	5751.7300	5650.1200	5.7517	5.6501	0
15/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2038 On 05-November-26			Bond Future	153.1672	153.0625	153.1672	153.0625	0
15/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	6857.1600	6752.5200	6.8572	6.7525	0
15/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2040 On 06-November-25			Bond Future	10.0453	10.1188	94.6681	94.1517	48,554
15/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	11494.5400	10978.1700	11.4945	10.9782	0
15/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2040 On 05-February-26			Bond Future	10.1318	10.2079	91.8800	91.3540	43,811
15/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	849.3600	654.6600	0.8494	0.6547	14,000
15/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	3193.5100	3524.7800	3.1935	3.5248	0
15/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	2520.8800	2161.9400	2.5209	2.1619	680
15/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	1024.7400	1191.7700	1.0247	1.1918	0
15/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	4468.8700	4019.9500	4.4689	4.0200	0
15/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	321.4000	398.4500	0.3214	0.3985	8,180
15/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	6762.2100	6262.1900	6.7622	6.2622	0
15/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	76.0500	102.0000	0.0761	0.1020	680
15/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	8778.2800	8260.4800	8.7783	8.2605	0
15/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	18.6800	26.8500	0.0187	0.0269	0
15/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	10705.2400	10181.3500	10.7052	10.1814	475
15/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	4.1600	6.2400	0.0042	0.0062	0
15/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	18273.2900	17747.3200	18.2733	17.7473	0
15/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
15/10/2025	2040 On 07-May-26			Bond Future	10.2220	10.3009	93.5726	93.0368	0
15/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	4160.8400	3768.1000	4.1608	3.7681	1,460
15/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	983.7200	1126.8000	0.9837	1.1268	0
15/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	6234.1100	5768.2600	6.2341	5.7683	0
15/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	396.5000	466.4700	0.3965	0.4665	0
15/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	9246.7800	8732.1000	9.2468	8.7321	0
15/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	100.2400	121.3800	0.1002	0.1214	0
15/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	9525.5100	9008.3700	9.5255	9.0084	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	87.5900	106.2700	0.0876	0.1063	1,460
15/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	11247.0900	10719.6100	11.2471	10.7196	0
15/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	36.4800	44.8200	0.0365	0.0448	0
15/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	12289.5900	11758.6500	12.2896	11.7587	0
15/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	20.6400	25.5200	0.0206	0.0255	1,460
15/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	13958.5500	13424.5800	13.9586	13.4246	0
15/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	7.2800	9.1300	0.0073	0.0091	0
15/10/2025	2040 On 06-August-26			Bond Future	10.3228	10.4048	90.7759	90.2295	0
15/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	11455.6000	10931.4600	11.4556	10.9315	0
15/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	113.5500	135.7800	0.1136	0.1358	0
15/10/2025	2040 On 05-November-26			Bond Future	10.4226	10.5077	92.3789	91.8221	0
15/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	1965.2500	1686.8300	1.9653	1.6868	2,300
15/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	5427.1500	5705.5000	5.4272	5.7055	0
15/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4067.2000	3697.7100	4.0672	3.6977	0
15/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	2461.7300	2649.0100	2.4617	2.6490	2,300
15/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	5572.7600	5158.3700	5.5728	5.1584	0
15/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	1519.4200	1661.8000	1.5194	1.6618	0
15/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	6481.3700	6039.9600	6.4814	6.0400	0
15/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	1150.5000	1265.8600	1.1505	1.2659	2,300
15/10/2025	2043 On 06-November-25			Bond Future	114.6506	114.5777	114.6506	114.5777	0
15/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4221.3747	4148.8120	4.2214	4.1488	0
15/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0.7747	1.0920	0.0008	0.0011	0
15/10/2025	2043 On 05-February-26			Bond Future	113.9468	113.8721	113.9468	113.8721	0
15/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4433.6102	4367.3738	4.4336	4.3674	0
15/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	146.7702	155.3038	0.1468	0.1553	0
15/10/2025	2043 On 07-May-26			Bond Future	116.0733	115.9970	116.0733	115.9970	0
15/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4758.9560	4695.5164	4.7590	4.6955	0
15/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	385.6960	398.5564	0.3857	0.3986	0
15/10/2025	2043 On 06-August-26			Bond Future	115.3639	115.2851	115.3639	115.2851	0
15/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5110.2435	5049.8765	5.1102	5.0499	0
15/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	626.3235	644.7365	0.6263	0.6447	0
15/10/2025	2043 On 05-November-26			Bond Future	117.4292	117.3480	117.4292	117.3480	0
15/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5435.1026	5374.7105	5.4351	5.3747	0
15/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	845.8926	866.7005	0.8459	0.8667	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	2044 On 06-November-25			Bond Future	10.2499	10.3232	90.1569	89.6171	117,424
15/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	6934.6500	6394.9300	6.9347	6.3949	11,000
15/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0.0300	0.1200	0.0000	0.0001	0
15/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	10081.9300	9542.1200	10.0819	9.5421	0
15/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
15/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	10868.1500	10328.3400	10.8682	10.3283	0
15/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	11582.5800	11042.7700	11.5826	11.0428	0
15/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
15/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	12749.7200	12209.9100	12.7497	12.2099	0
15/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
15/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	13036.9800	12497.1700	13.0370	12.4972	0
15/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
15/10/2025	2044 On 05-February-26			Bond Future	10.3343	10.4102	87.4121	86.8621	31,058
15/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1033.9300	810.0700	1.0339	0.8101	9,000
15/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	2992.0700	3318.1700	2.9921	3.3182	0
15/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	4369.2800	3909.5900	4.3693	3.9096	9,000
15/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	396.3800	486.6500	0.3964	0.4867	0
15/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	6408.8000	5893.1900	6.4088	5.8932	0
15/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	118.1300	152.4800	0.1181	0.1525	4,500
15/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	7623.1600	7093.5000	7.6232	7.0935	0
15/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	53.5400	73.8400	0.0535	0.0738	9,000
15/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	7927.7400	7395.4000	7.9277	7.3954	0
15/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	43.4000	61.0200	0.0434	0.0610	4,500
15/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	8293.4500	7757.7900	8.2935	7.7578	0
15/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	34.0400	48.3400	0.0340	0.0483	0
15/10/2025	2044 On 07-May-26			Bond Future	10.4219	10.5004	89.0224	88.4622	0
15/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	9197.0600	8667.4700	9.1971	8.6675	0
15/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	126.4500	157.0400	0.1265	0.1570	0
15/10/2025	2044 On 06-August-26			Bond Future	10.5190	10.6003	86.2675	85.6964	0
15/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	12053.4400	11501.9200	12.0534	11.5019	0
15/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	115.4900	135.0700	0.1155	0.1351	0
15/10/2025	2044 On 05-November-26			Bond Future	10.6144	10.6986	87.7909	87.2090	0
15/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	6231.2300	5788.7700	6.2312	5.7888	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	1413.3900	1552.8100	1.4134	1.5528	0
15/10/2025	2046 On 06-November-25			Bond Future	125.4757	125.3024	125.4757	125.3024	11,659
15/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	65.7200	0.0000	0.0657	0.0000	0
15/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	107.6400	0.0000	0.1076	0
15/10/2025	2046 On 05-February-26			Bond Future	127.7876	127.6108	127.7876	127.6108	12,207
15/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	6137.5500	5960.8100	6.1376	5.9608	0
15/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2046 On 07-May-26			Bond Future	127.8722	127.6919	127.8722	127.6919	0
15/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	2922.2100	2741.8600	2.9222	2.7419	0
15/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2046 On 06-August-26			Bond Future	130.2451	130.0604	130.2451	130.0604	0
15/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	7865.1100	7680.4000	7.8651	7.6804	0
15/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2046 On 05-November-26			Bond Future	130.2430	130.0538	130.2430	130.0538	0
15/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	4762.9900	4573.7500	4.7630	4.5738	0
15/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2050 On 06-November-25			Bond Future	126.9103	126.8287	126.9103	126.8287	7,481
15/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	2490.3300	2408.7100	2.4903	2.4087	0
15/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2050 On 05-February-26			Bond Future	126.8295	126.7461	126.8295	126.7461	10,839
15/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	4009.5300	3926.0600	4.0095	3.9261	0
15/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2050 On 07-May-26			Bond Future	129.1965	129.1111	129.1965	129.1111	0
15/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	5126.5200	5041.0500	5.1265	5.0411	0
15/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2050 On 06-August-26			Bond Future	129.1351	129.0471	129.1351	129.0471	0
15/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	5865.0600	5777.0500	5.8651	5.7771	0
15/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	2050 On 05-November-26			Bond Future	131.4482	131.3575	131.4482	131.3575	0
15/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	7608.1600	7517.4900	7.6082	7.5175	0
15/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	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
15/10/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	AL37 On 06-November-25			Index Future	1217.1940	1213.5640	1217.1940	1,213.5640	0
15/10/2025	AL37 On 05-February-26			Index Future	1239.3210	1235.6240	1239.3210	1,235.6240	0
15/10/2025	AL37 On 07-May-26			Index Future	1262.1560	1258.3900	1262.1560	1,258.3900	0
15/10/2025	AL37 On 06-August-26			Index Future	1285.0460	1281.2080	1285.0460	1,281.2080	0
15/10/2025	AL37 On 05-November-26			Index Future	1308.0560	1304.1470	1308.0560	1,304.1470	0
15/10/2025	AL7T On 06-November-25			Index Future	1511.0140	1504.0430	1511.0140	1,504.0430	0
15/10/2025	AL7T On 05-February-26			Index Future	1538.4820	1531.3830	1538.4820	1,531.3830	0
15/10/2025	AL7T On 07-May-26			Index Future	1566.8290	1559.5980	1566.8290	1,559.5980	0
15/10/2025	AL7T On 06-August-26			Index Future	1595.2440	1587.8790	1595.2440	1,587.8790	0
15/10/2025	AL7T On 05-November-26			Index Future	1623.8090	1616.3070	1623.8090	1,616.3070	0
15/10/2025	ALBI On 06-November-25			Index Future	1275.5200	1270.2080	1275.5200	1,270.2080	76
15/10/2025	ALBI On 05-February-26			Index Future	1298.7070	1293.2980	1298.7070	1,293.2980	0
15/10/2025	ALBI On 07-May-26			Index Future	1322.6360	1317.1260	1322.6360	1,317.1260	0
15/10/2025	ALBI On 06-August-26			Index Future	1346.6230	1341.0100	1346.6230	1,341.0100	0
15/10/2025	ALBI On 05-November-26			Index Future	1370.7360	1365.0190	1370.7360	1,365.0190	0
15/10/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/10/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	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
15/10/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/10/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/10/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	ES33 On 06-November-25			Bond Future	9.6638	9.7430	89.4527	89.0578	0
15/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	10802.4800	10407.5900	10.8025	10.4076	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	ES33 On 05-February-26			Bond Future	9.7660	9.8489	91.1009	90.6985	0
15/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	7905.4600	7503.0600	7.9055	7.5031	0
15/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	ES33 On 07-May-26			Bond Future	9.8659	9.9527	89.0064	88.5963	0
15/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	8125.8500	7715.7600	8.1259	7.7158	0
15/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	ES33 On 06-August-26			Bond Future	9.9781	10.0693	90.6574	90.2390	0
15/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	8788.7300	8370.3600	8.7887	8.3704	0
15/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	ES33 On 05-November-26			Bond Future	10.1054	10.2013	88.4875	88.0609	0
15/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	3159.1000	2732.4800	3.1591	2.7325	0
15/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	ES42 On 06-November-25			Bond Future	10.3559	10.4293	85.8703	85.3619	0
15/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	12536.4500	12027.9800	12.5365	12.0280	0
15/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	ES42 On 05-February-26			Bond Future	10.4449	10.5209	87.4526	86.9344	0
15/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	8852.8800	8334.7000	8.8529	8.3347	0
15/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	ES42 On 07-May-26			Bond Future	10.5356	10.6143	84.8199	84.2919	0
15/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	10178.5000	9650.4700	10.1785	9.6505	0
15/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	ES42 On 06-August-26			Bond Future	10.6323	10.7139	86.3925	85.8541	0
15/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	11918.2000	11379.7600	11.9182	11.3798	0
15/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	ES42 On 05-November-26			Bond Future	10.7359	10.8205	83.6751	83.1263	0
15/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	5710.2700	5161.4800	5.7103	5.1615	0
15/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	GOVI On 06-November-25			GOVI	1253.1240	1248.0480	1253.1240	1,248.0480	619
15/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1411240.0000	1360480.0000	141.1240	136.0480	0
15/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	GOVI On 05-February-26			GOVI	1275.9040	1270.7340	1275.9040	1,270.7340	8
15/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1259040.0000	1207340.0000	125.9040	120.7340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	GOVI On 07-May-26			GOVI	1299.4130	1294.1470	1299.4130	1,294.1470	42
15/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1224130.0000	1171470.0000	122.4130	117.1470	0
15/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	GOVI On 06-August-26			GOVI	1322.9780	1317.6140	1322.9780	1,317.6140	0
15/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1339780.0000	1286140.0000	133.9780	128.6140	0
15/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	GOVI On 05-November-26			GOVI	1346.6680	1341.2040	1346.6680	1,341.2040	0
15/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	696680.0000	642040.0000	69.6680	64.2040	0
15/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/10/2025	I258 On 06-November-25			Bond Future	116.0723	115.9984	116.0723	115.9984	0
15/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	3714.1191	3646.5281	3.7141	3.6465	0
15/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	31.8091	38.1381	0.0318	0.0381	0
15/10/2025	I258 On 05-February-26			Bond Future	115.3948	115.3190	115.3948	115.3190	0
15/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	4319.9280	4264.4192	4.3199	4.2644	0
15/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	575.1780	595.3792	0.5752	0.5954	0
15/10/2025	I258 On 07-May-26			Bond Future	117.5481	117.4708	117.5481	117.4708	0
15/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4925.4351	4877.2402	4.9254	4.8772	0
15/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	1107.3151	1136.4702	1.1073	1.1365	0
15/10/2025	I258 On 06-August-26			Bond Future	116.8662	116.7864	116.8662	116.7864	0
15/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5500.3099	5460.2396	5.5003	5.4602	0
15/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1584.1299	1623.8896	1.5841	1.6239	0
15/10/2025	I258 On 05-November-26			Bond Future	118.9583	118.8761	118.9583	118.8761	0
15/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	6025.1711	5973.5988	6.0252	5.9736	0
15/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	2016.8811	2047.4588	2.0169	2.0475	0
15/10/2025	IGOV On 06-November-25			Index Future	401.3190	401.4570	401.3190	401.4570	762
15/10/2025	IGOV On 05-February-26			Index Future	408.7130	408.8540	408.7130	408.8540	0
15/10/2025	IGOV On 07-May-26			Index Future	416.3410	416.4840	416.3410	416.4840	0
15/10/2025	IGOV On 06-August-26			Index Future	423.9870	424.1320	423.9870	424.1320	0
15/10/2025	IGOV On 05-November-26			Index Future	431.6730	431.8190	431.6730	431.8190	0
15/10/2025	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
15/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
15/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
15/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
15/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/10/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
15/10/2025	R033 On 06-November-25			Bond Future	8.5488	8.6216	108.9622	108.5508	28,018
15/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9506.7300	9095.3500	9.5067	9.0954	0
15/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R033 On 05-February-26			Bond Future	8.6076	8.6841	110.9429	110.5238	287
15/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	9750.7900	9332.4700	9.7508	9.3325	0
15/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	17.6200	18.4500	0.0176	0.0185	0
15/10/2025	R033 On 07-May-26			Bond Future	8.6652	8.7455	107.9434	107.5164	0
15/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	8779.0400	8372.8700	8.7790	8.3729	0
15/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	123.8300	144.7300	0.1238	0.1447	0
15/10/2025	R033 On 06-August-26			Bond Future	8.7328	8.8176	109.9203	109.4847	0
15/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	7922.6800	7531.6400	7.9227	7.5316	0
15/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	456.6300	501.2300	0.4566	0.5012	0
15/10/2025	R033 On 05-November-26			Bond Future	8.8109	8.9003	106.8227	106.3785	0
15/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4445.7800	4142.5500	4.4458	4.1426	0
15/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1899.9100	2040.9400	1.8999	2.0409	0
15/10/2025	R035 On 06-November-25			Bond Future	9.0671	9.1453	100.5516	100.0724	96,202
15/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	4201.3400	3724.6200	4.2013	3.7246	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	1.2700	3.7700	0.0013	0.0038	0
15/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	5008.4900	4529.7400	5.0085	4.5297	2,000
15/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0.1800	0.6500	0.0002	0.0007	0
15/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	5977.4900	5498.3200	5.9775	5.4983	300
15/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0.0100	0.0600	0.0000	0.0001	0
15/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	6372.6900	5893.5000	6.3727	5.8935	0
15/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	250
15/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	7212.0600	6732.8400	7.2121	6.7328	0
15/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50
15/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	7821.1600	7341.9400	7.8212	7.3419	2,000
15/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	7986.3500	7507.1300	7.9864	7.5071	2,000
15/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	8315.5100	7836.2900	8.3155	7.8363	0
15/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
15/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	8751.9300	8272.7100	8.7519	8.2727	300
15/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	9293.5200	8814.3000	9.2935	8.8143	0
15/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
15/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	10681.4200	10202.2000	10.6814	10.2022	2,000
15/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	10734.2200	10255.0000	10.7342	10.2550	250
15/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	10997.6000	10518.3800	10.9976	10.5184	0
15/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	12040.6400	11561.4200	12.0406	11.5614	0
15/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	13219.6800	12740.4600	13.2197	12.7405	0
15/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
15/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	13321.1800	12841.9600	13.3212	12.8420	0
15/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
15/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	14427.1000	13947.8800	14.4271	13.9479	0
15/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
15/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	15806.8900	15327.6700	15.8069	15.3277	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
15/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	16001.5100	15522.2900	16.0015	15.5223	0
15/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
15/10/2025	R035 On 05-February-26			Bond Future	9.1400	9.2215	102.3795	101.8913	37,602
15/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	782.0000	597.4500	0.7820	0.5975	0
15/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	2543.5100	2847.1700	2.5435	2.8472	0
15/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	1775.5800	1480.0700	1.7756	1.4801	0
15/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	1117.7200	1310.4200	1.1177	1.3104	16,000
15/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	5991.9800	5528.4300	5.9920	5.5284	250
15/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	54.1000	78.7600	0.0541	0.0788	0
15/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	7432.8500	6954.6100	7.4329	6.9546	2,000
15/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	17.1900	27.1600	0.0172	0.0272	0
15/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	8655.9400	8171.7500	8.6559	8.1718	0
15/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	6.0600	10.0800	0.0061	0.0101	250
15/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	9288.4000	8802.6200	9.2884	8.8026	0
15/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	3.4100	5.8400	0.0034	0.0058	0
15/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	10072.1200	9585.1500	10.0721	9.5852	2,000
15/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	1.6300	2.8700	0.0016	0.0029	0
15/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	10383.3100	9896.0400	10.3833	9.8960	0
15/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	1.2000	2.1400	0.0012	0.0021	0
15/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	11257.5700	10769.7000	11.2576	10.7697	0
15/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.4900	0.8300	0.0005	0.0008	250
15/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	17438.6000	16950.3900	17.4386	16.9504	0
15/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
15/10/2025	R035 On 07-May-26			Bond Future	9.2072	9.2922	99.7626	99.2652	0
15/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	3372.2700	3019.1900	3.3723	3.0192	250
15/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	874.5300	1018.8600	0.8745	1.0189	0
15/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	3450.6000	3093.2900	3.4506	3.0933	200
15/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	839.4700	979.5700	0.8395	0.9796	0
15/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	3650.1900	3282.0400	3.6502	3.2820	350
15/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	756.3600	885.6200	0.7564	0.8856	0
15/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	5561.0600	5125.1800	5.5611	5.1252	0
15/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	280.8600	342.3900	0.2809	0.3424	250
15/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	5656.0600	5218.0100	5.6561	5.2180	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	266.7900	326.1500	0.2668	0.3262	200
15/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	5895.6100	5451.9400	5.8956	5.4519	0
15/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	234.4100	288.1500	0.2344	0.2882	350
15/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	8032.0800	7555.1400	8.0321	7.5551	0
15/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	75.1700	95.6400	0.0752	0.0956	250
15/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	8132.8700	7654.9500	8.1329	7.6550	0
15/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	71.0300	90.5200	0.0710	0.0905	200
15/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	8385.1400	7904.9500	8.3851	7.9050	0
15/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	61.6700	78.8900	0.0617	0.0789	350
15/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	9142.1600	8656.4600	9.1422	8.6565	0
15/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	39.8300	51.5400	0.0398	0.0515	0
15/10/2025	R035 On 06-August-26			Bond Future	9.2843	9.3732	101.5900	101.0828	0
15/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	1918.0300	1676.9500	1.9180	1.6770	200
15/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2806.7200	3072.8800	2.8067	3.0729	0
15/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2135.0900	1876.0600	2.1351	1.8761	250
15/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	2504.2600	2752.4700	2.5043	2.7525	0
15/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3357.5800	3019.4100	3.3576	3.0194	0
15/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	1404.6400	1573.7100	1.4046	1.5737	200
15/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	3673.9800	3317.9300	3.6740	3.3179	0
15/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	1220.9500	1372.1400	1.2210	1.3721	250
15/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	5299.5000	4881.6300	5.2995	4.8816	0
15/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	611.0500	700.4200	0.6111	0.7004	200
15/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	5687.4200	5258.4400	5.6874	5.2584	0
15/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	517.5000	595.7600	0.5175	0.5958	250
15/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	9605.9900	9118.2000	9.6060	9.1182	0
15/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	96.7100	116.1600	0.0967	0.1162	0
15/10/2025	R035 On 05-November-26			Bond Future	9.3732	9.4662	98.8854	98.3684	0
15/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	4709.8700	4329.5700	4.7099	4.3296	0
15/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	1132.9200	1269.6600	1.1329	1.2697	0
15/10/2025	R038 On 06-November-25			Bond Future	9.6799	9.7483	109.7494	109.2343	6,698
15/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	9222.0500	8706.9300	9.2221	8.7069	1,770
15/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	10929.9600	10414.8400	10.9300	10.4148	0
15/10/2025	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
15/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	17642.3900	17127.2700	17.6424	17.1273	0
15/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
15/10/2025	R038 On 05-February-26			Bond Future	9.7645	9.8356	111.7445	111.2197	0
15/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	11462.3500	10938.8000	11.4624	10.9388	0
15/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	3.1600	4.4100	0.0032	0.0044	0
15/10/2025	R038 On 07-May-26			Bond Future	9.8492	9.9230	108.3184	107.7838	0
15/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	10528.9700	10010.3800	10.5290	10.0104	0
15/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	59.8100	75.8300	0.0598	0.0758	0
15/10/2025	R038 On 06-August-26			Bond Future	9.9424	10.0194	110.3020	109.7568	0
15/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	12056.6100	11532.8800	12.0566	11.5329	0
15/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	111.5600	133.0300	0.1116	0.1330	0
15/10/2025	R038 On 05-November-26			Bond Future	10.0433	10.1235	106.7698	106.2141	0
15/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	5932.6600	5507.5400	5.9327	5.5075	0
15/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	1368.7700	1499.3500	1.3688	1.4994	0
15/10/2025	R053 On 06-November-25			Bond Future	10.0878	10.1609	115.5247	114.7703	28,343
15/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	15310.4600	14556.0000	15.3105	14.5560	0
15/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R053 On 05-February-26			Bond Future	10.1633	10.2388	117.6248	116.8564	20,000
15/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	12320.1700	11566.1100	12.3202	11.5661	0
15/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	29.1400	43.5300	0.0291	0.0435	0
15/10/2025	R053 On 07-May-26			Bond Future	10.2381	10.3161	113.9300	113.1471	10,000
15/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	13290.7200	12531.9600	13.2907	12.5320	0
15/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	135.8600	160.0000	0.1359	0.1600	0
15/10/2025	R053 On 06-August-26			Bond Future	10.3189	10.3996	116.0163	115.2183	0
15/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	17037.7200	16270.5200	17.0377	16.2705	0
15/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	132.6900	163.5200	0.1327	0.1635	0
15/10/2025	R053 On 05-November-26			Bond Future	10.4045	10.4880	112.2070	111.3939	0
15/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	9133.0800	8508.2300	9.1331	8.5082	0
15/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1701.8500	1890.0700	1.7019	1.8901	0
15/10/2025	R186 On 06-November-25			Bond Future	7.4722	7.5000	107.2528	107.2230	70,706
15/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	701.9100	672.1100	0.7019	0.6721	0
15/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R186 On 05-February-26			Bond Future	8.4300	7.5447	103.1324	103.8683	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	87.6800	735.9500	0.0877	0.7360	0
15/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	87.6800	0.0300	0.0877	0.0000	0
15/10/2025	R186 On 07-May-26			Bond Future	8.6900	7.5909	105.1300	105.7818	0
15/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	117.9000	653.3300	0.1179	0.6533	0
15/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	117.9000	1.5400	0.1179	0.0015	0
15/10/2025	R186 On 06-August-26			Bond Future	8.5700	7.7168	102.1093	102.4136	0
15/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	96.6800	314.9000	0.0967	0.3149	0
15/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	96.6800	10.6300	0.0967	0.0106	0
15/10/2025	R186 On 05-November-26			Bond Future	8.1200	8.7792	104.2987	104.2222	0
15/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	54.7700	20.1800	0.0548	0.0202	0
15/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	54.7700	96.6500	0.0548	0.0967	0
15/10/2025	R202 On 06-November-25			Bond Future	283.1379	283.2485	283.1379	283.2485	1,033
15/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	7497.8900	7608.5000	7.4979	7.6085	0
15/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R202 On 05-February-26			Bond Future	283.0037	283.1153	283.0037	283.1153	274
15/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5183.6900	5295.3400	5.1837	5.2953	0
15/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R202 On 07-May-26			Bond Future	288.2854	288.3986	288.2854	288.3986	0
15/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	10735.3900	10848.5600	10.7354	10.8486	0
15/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R202 On 06-August-26			Bond Future	288.1981	288.3110	288.1981	288.3110	0
15/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	9338.0500	9451.0400	9.3381	9.4510	0
15/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R202 On 05-November-26			Bond Future	293.3610	293.4738	293.3610	293.4738	0
15/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	12901.0300	13013.8000	12.9010	13.0138	0
15/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R209 On 06-November-25			Bond Future	9.3266	9.4046	80.5220	80.0814	33,499
15/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	10092.8100	9652.2000	10.0928	9.6522	0
15/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R209 On 05-February-26			Bond Future	9.3968	9.4778	81.9858	81.5369	2,303
15/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	7979.4100	7533.4300	7.9794	7.5334	0
15/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	5.4300	8.3400	0.0054	0.0083	0
15/10/2025	R209 On 07-May-26			Bond Future	9.4665	9.5505	80.3447	79.8875	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	8218.8700	7772.6800	8.2189	7.7727	0
15/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	43.9800	55.0500	0.0440	0.0551	0
15/10/2025	R209 On 06-August-26			Bond Future	9.5443	9.6315	81.8164	81.3502	0
15/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	9230.2400	8782.6300	9.2302	8.7826	0
15/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	80.3400	98.9100	0.0803	0.0989	0
15/10/2025	R209 On 05-November-26			Bond Future	9.6292	9.7200	80.1127	79.6376	0
15/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	4588.8700	4232.0900	4.5889	4.2321	0
15/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	1063.2600	1181.5600	1.0633	1.1816	0
15/10/2025	R210 On 06-November-25			Bond Future	253.7110	253.6174	253.7110	253.6174	1,203
15/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1571.0100	1477.4000	1.5710	1.4774	0
15/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R210 On 05-February-26			Bond Future	258.3859	258.2897	258.3859	258.2897	0
15/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5285.8500	5189.7000	5.2859	5.1897	0
15/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R210 On 07-May-26			Bond Future	259.7211	259.6226	259.7211	259.6226	0
15/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4321.1000	4222.6100	4.3211	4.2226	0
15/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R210 On 06-August-26			Bond Future	264.5412	264.4390	264.5412	264.4390	0
15/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4701.1600	4598.9800	4.7012	4.5990	0
15/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R210 On 05-November-26			Bond Future	265.7407	265.6344	265.7407	265.6344	0
15/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12410.7300	12304.3800	12.4107	12.3044	0
15/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R213 On 06-November-25			Bond Future	8.0811	8.1538	96.7878	96.4886	84,123
15/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	7718.1800	7419.0200	7.7182	7.4190	0
15/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R213 On 05-February-26			Bond Future	8.1284	8.2055	98.5473	98.2424	18
15/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	6677.3600	6372.6300	6.6774	6.3726	0
15/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.2900	0.4600	0.0003	0.0005	0
15/10/2025	R213 On 07-May-26			Bond Future	8.1672	8.2492	96.8111	96.5005	0
15/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	5977.5200	5669.8300	5.9775	5.6698	0
15/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	11.1700	14.1400	0.0112	0.0141	0
15/10/2025	R213 On 06-August-26			Bond Future	8.2177	8.3052	98.5847	98.2677	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5226.1000	4919.4800	5.2261	4.9195	0
15/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	57.5000	67.9000	0.0575	0.0679	0
15/10/2025	R213 On 05-November-26			Bond Future	8.2862	8.3798	96.7784	96.4550	0
15/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2380.0200	2127.7000	2.3800	2.1277	0
15/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	790.9900	862.0900	0.7910	0.8621	0
15/10/2025	R214 On 06-November-25			Bond Future	10.0242	10.0974	73.9882	73.5383	37,193
15/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	9055.8700	8605.9900	9.0559	8.6060	0
15/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R214 On 05-February-26			Bond Future	10.1055	10.1812	75.3332	74.8750	1,305
15/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	6593.5500	6149.7100	6.5936	6.1497	0
15/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	35.5000	49.8700	0.0355	0.0499	0
15/10/2025	R214 On 07-May-26			Bond Future	10.1820	10.2601	73.4230	72.9562	0
15/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	7582.2800	7144.7300	7.5823	7.1447	0
15/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	102.7500	131.9600	0.1028	0.1320	0
15/10/2025	R214 On 06-August-26			Bond Future	10.2662	10.3471	74.7680	74.2921	0
15/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	9276.9500	8823.0800	9.2770	8.8231	0
15/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	134.8000	156.7800	0.1348	0.1568	0
15/10/2025	R214 On 05-November-26			Bond Future	10.3581	10.4417	72.7936	72.3087	0
15/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	4791.3000	4431.1400	4.7913	4.4311	0
15/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	1348.8400	1473.5600	1.3488	1.4736	0
15/10/2025	R248 On 06-November-25			Bond Future	10.2094	10.2827	88.9711	88.4014	92,095
15/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	10728.8300	10159.1300	10.7288	10.1591	0
15/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/10/2025	R248 On 05-February-26			Bond Future	10.2917	10.3675	90.5884	90.0081	193,775
15/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	255.9100	194.7800	0.2559	0.1948	1,400
15/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	6723.4100	7242.5600	6.7234	7.2426	0
15/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	964.7400	784.6000	0.9647	0.7846	1,400
15/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	3260.3100	3660.4500	3.2603	3.6605	0
15/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	2602.2200	2244.4700	2.6022	2.2445	0
15/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	1171.9000	1394.4300	1.1719	1.3944	1,400
15/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	8326.3000	7762.5800	8.3263	7.7626	0
15/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	45.4000	61.9600	0.0454	0.0620	0
15/10/2025	R248 On 07-May-26			Bond Future	10.3691	10.4474	87.8176	87.2265	260

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	9473.1800	8917.2700	9.4732	8.9173	0
15/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	135.8500	171.0300	0.1359	0.1710	0
15/10/2025	R248 On 06-August-26			Bond Future	10.4540	10.5349	89.4262	88.8236	0
15/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	12691.4000	12113.0500	12.6914	12.1131	0
15/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	114.4500	138.6900	0.1145	0.1387	0
15/10/2025	R248 On 05-November-26			Bond Future	10.5456	10.6293	86.5695	85.9556	0
15/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	6724.5000	6256.6500	6.7245	6.2567	0
15/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	1379.7400	1525.8400	1.3797	1.5258	0
15/10/2025	R2R9 On 06-November-25			Bond Future	101.1525	101.1600	101.1525	101.1600	0
15/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	769.0600	0.0000	0.7691	0.0000	0
15/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	776.5200	0.0000	0.7765	0.0000	0
15/10/2025	R2R9 On 05-February-26			Bond Future	102.9914	102.9900	102.9914	102.9900	0
15/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	1742.5800	0.0000	1.7426	0.0000	0
15/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	1741.2300	0.0000	1.7412	0.0000	0
15/10/2025	R2R9 On 07-May-26			Bond Future	99.9094	99.9100	99.9094	99.9100	0
15/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	2368.2900	0.0000	2.3683	0.0000	0
15/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	2368.9100	0.0000	2.3689	0.0000	0
15/10/2025	R2R9 On 06-August-26			Bond Future	101.7390	101.7400	101.7390	101.7400	0
15/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	2885.2100	0.0000	2.8852	0.0000	0
15/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	2886.1900	0.0000	2.8862	0.0000	0
15/10/2025	R2R9 On 05-November-26			Bond Future	98.5595	98.5600	98.5595	98.5600	0
15/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	3326.5800	0.0000	3.3266	0.0000	0
15/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	3327.0500	0.0000	3.3271	0.0000	0
15/10/2025	R4R2 On 06-November-25			Bond Future	101.0605	101.5800	101.0605	101.5800	0
15/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	600.3900	0.0000	0.6004	0.0000	0
15/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	1119.9400	0.0000	1.1199	0.0000	0
15/10/2025	R4R2 On 05-February-26			Bond Future	102.8977	103.4300	102.8977	103.4300	0
15/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	1627.9800	0.0000	1.6280	0.0000	0
15/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	2160.3300	0.0000	2.1603	0.0000	0
15/10/2025	R4R2 On 07-May-26			Bond Future	99.6878	100.2300	99.6878	100.2300	0
15/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	2304.4400	0.0000	2.3044	0.0000	0
15/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	2846.6000	0.0000	2.8466	0.0000	0
15/10/2025	R4R2 On 06-August-26			Bond Future	101.5133	102.0600	101.5133	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
15/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	2862.0600	0.0000	2.8621	0.0000	0
15/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	3408.7300	0.0000	3.4087	0.0000	0
15/10/2025	R4R2 On 05-November-26			Bond Future	98.2039	98.7600	98.2039	98.7600	0
15/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	3343.5200	0.0000	3.3435	0.0000	0
15/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	3899.6700	0.0000	3.8997	0.0000	0
15/10/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/10/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0