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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
17/10/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	2029 On 06-November-25			Bond Future	141.6465	141.6658	141.6465	141.6658	3,907
17/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	1856.4700	1875.8000	1.8565	1.8758	0
17/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2029 On 05-February-26			Bond Future	144.2493	144.2762	144.2493	144.2762	1,136
17/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4139.3100	4166.2400	4.1393	4.1662	0
17/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2029 On 07-May-26			Bond Future	145.4824	145.5051	145.4824	145.5051	0
17/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3662.4000	3685.0900	3.6624	3.6851	0
17/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2029 On 06-August-26			Bond Future	148.1688	148.2060	148.1688	148.2060	0
17/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4068.7600	4106.0100	4.0688	4.1060	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2029 On 05-November-26			Bond Future	149.3216	149.3759	149.3216	149.3759	0
17/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	1761.5600	1815.9400	1.7616	1.8159	0
17/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2030 On 06-November-25			Bond Future	7.7457	7.7457	103.1210	103.1212	117,325
17/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3400.3200	3400.4600	3.4003	3.4005	300
17/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5090.8400	5090.9800	5.0908	5.0910	300
17/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6153.9100	6154.0500	6.1539	6.1541	0
17/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	7915.1900	7915.3300	7.9152	7.9153	0
17/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
17/10/2025	2030 On 05-February-26			Bond Future	7.7724	7.7708	100.9825	100.9879	72,006
17/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5603.6600	5609.0600	5.6037	5.6091	0
17/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	0
17/10/2025	2030 On 07-May-26			Bond Future	7.8007	7.8000	102.8463	102.8484	0
17/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	4924.6300	4926.8700	4.9246	4.9269	0
17/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	5.8500	5.9500	0.0059	0.0060	0
17/10/2025	2030 On 06-August-26			Bond Future	7.8476	7.8436	100.7111	100.7233	338
17/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4053.0100	4065.0500	4.0530	4.0651	0
17/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	45.6500	45.5000	0.0457	0.0455	0
17/10/2025	2030 On 05-November-26			Bond Future	7.8996	7.8910	102.4790	102.5032	0
17/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	1917.7700	1935.8500	1.9178	1.9359	0
17/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	554.1300	548.0300	0.5541	0.5480	0
17/10/2025	2031 On 06-November-25			Bond Future	112.4613	112.5965	112.4613	112.5965	1,762
17/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2771.2500	2906.5300	2.7713	2.9065	0
17/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2031 On 05-February-26			Bond Future	112.1371	112.2805	112.1371	112.2805	0
17/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	746.3900	839.3500	0.7464	0.8394	0
17/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	369.2900	318.8900	0.3693	0.3189	0
17/10/2025	2031 On 07-May-26			Bond Future	114.2335	114.3759	114.2335	114.3759	0
17/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	901.6600	989.9900	0.9017	0.9900	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	508.1200	454.1100	0.5081	0.4541	0
17/10/2025	2031 On 06-August-26			Bond Future	113.9123	114.0679	113.9123	114.0679	680
17/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	845.8200	931.1100	0.8458	0.9311	0
17/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	743.4800	673.1700	0.7435	0.6732	0
17/10/2025	2031 On 05-November-26			Bond Future	115.9393	116.1107	115.9393	116.1107	0
17/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4462.1200	4631.1200	4.4621	4.6311	0
17/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	12.8600	10.3800	0.0129	0.0104	0
17/10/2025	2032 On 06-November-25			Bond Future	8.3415	8.3519	100.4912	100.4404	118,843
17/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	4984.4500	4933.6600	4.9845	4.9337	300
17/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7230.2400	7179.4500	7.2302	7.1795	300
17/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9495.2900	9444.5000	9.4953	9.4445	0
17/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11482.6700	11431.8800	11.4827	11.4319	0
17/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
17/10/2025	2032 On 05-February-26			Bond Future	8.3951	8.4050	102.3129	102.2663	39,668
17/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	7883.0200	7836.5200	7.8830	7.8365	0
17/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.5400	0.6100	0.0005	0.0006	0
17/10/2025	2032 On 07-May-26			Bond Future	8.4451	8.4563	100.0412	99.9905	0
17/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7352.1500	7302.3000	7.3522	7.3023	0
17/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	14.4300	15.3300	0.0144	0.0153	0
17/10/2025	2032 On 06-August-26			Bond Future	8.5088	8.5184	101.8640	101.8222	0
17/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6809.1500	6769.5500	6.8092	6.7696	0
17/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	62.6000	64.8100	0.0626	0.0648	0
17/10/2025	2032 On 05-November-26			Bond Future	8.5845	8.5919	99.4950	99.4641	0
17/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3240.2100	3220.3700	3.2402	3.2204	0
17/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	855.7300	866.8000	0.8557	0.8668	0
17/10/2025	2033 On 06-November-25			Bond Future	135.1711	135.2340	135.1711	135.2340	20,091
17/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2031.0800	2094.0000	2.0311	2.0940	0
17/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2033 On 05-February-26			Bond Future	137.6550	137.7260	137.6550	137.7260	260
17/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	4774.9600	4846.0000	4.7750	4.8460	0

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17/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2033 On 07-May-26			Bond Future	138.6627	138.7305	138.6627	138.7305	0
17/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3502.6600	3570.5100	3.5027	3.5705	0
17/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2033 On 06-August-26			Bond Future	141.2232	141.3058	141.2232	141.3058	0
17/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	6973.1600	7055.7700	6.9732	7.0558	0
17/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2033 On 05-November-26			Bond Future	142.1483	142.2480	142.1483	142.2480	0
17/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	4888.2900	4987.9600	4.8883	4.9880	0
17/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2037 On 06-November-25			Bond Future	9.5618	9.5625	95.1439	95.1396	120,055
17/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	5797.3900	5793.0900	5.7974	5.7931	300
17/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	0
17/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	8684.8400	8680.5200	8.6848	8.6805	300
17/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	12137.1700	12132.8500	12.1372	12.1329	0
17/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	14890.0700	14885.7500	14.8901	14.8858	0
17/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
17/10/2025	2037 On 05-February-26			Bond Future	9.6404	9.6404	92.6102	92.6106	82,835
17/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	6168.6900	6170.5800	6.1687	6.1706	0
17/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	65.8400	67.3500	0.0658	0.0674	0
17/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	7551.2600	7552.3400	7.5513	7.5523	1,970
17/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	22.8500	23.5500	0.0229	0.0236	0
17/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	9202.3100	9202.9200	9.2023	9.2029	0
17/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	5.7500	5.9800	0.0058	0.0060	0
17/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	10070.3300	10070.8400	10.0703	10.0708	0
17/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	2.5900	2.7200	0.0026	0.0027	0
17/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	10285.6700	10286.1600	10.2857	10.2862	1,030
17/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	2.1100	2.2200	0.0021	0.0022	0
17/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	12710.0600	12710.4500	12.7101	12.7105	0
17/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.1600	0.1700	0.0002	0.0002	0
17/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	14789.0100	14789.3900	14.7890	14.7894	0
17/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,970

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17/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	17032.1300	17032.5100	17.0321	17.0325	0
17/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
17/10/2025	2037 On 07-May-26			Bond Future	9.7221	9.7225	94.3195	94.3168	0
17/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	7368.2400	7367.3900	7.3682	7.3674	142
17/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	152.6600	154.4800	0.1527	0.1545	0
17/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	9292.8600	9291.0700	9.2929	9.2911	0
17/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	55.2400	56.1200	0.0552	0.0561	0
17/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	14773.1600	14770.5300	14.7732	14.7705	0
17/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	1.3000	1.3400	0.0013	0.0013	142
17/10/2025	2037 On 06-August-26			Bond Future	9.8165	9.8155	91.7781	91.7846	2,539
17/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3173.1900	3181.2300	3.1732	3.1812	2,541
17/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1947.8400	1949.3800	1.9478	1.9494	0
17/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	5826.0100	5834.1600	5.8260	5.8342	0
17/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	663.0700	664.7200	0.6631	0.6647	2,541
17/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	8657.9400	8665.4600	8.6579	8.6655	0
17/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	212.3000	213.3200	0.2123	0.2133	2,541
17/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	10680.5100	10687.6200	10.6805	10.6876	0
17/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	89.3600	89.9700	0.0894	0.0900	0
17/10/2025	2037 On 05-November-26			Bond Future	9.9112	9.9083	93.3886	93.4060	0
17/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	1876.9200	1887.1900	1.8769	1.8872	4,490
17/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	4616.7000	4609.5800	4.6167	4.6096	0
17/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	3900.9900	3915.3400	3.9010	3.9153	0
17/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	2029.5700	2026.5300	2.0296	2.0265	4,490
17/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5325.7100	5341.5300	5.3257	5.3415	0
17/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	1234.7000	1233.1300	1.2347	1.2331	0
17/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6179.7500	6196.1500	6.1798	6.1962	0
17/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	924.4400	923.4500	0.9244	0.9235	4,490
17/10/2025	2038 On 06-November-25			Bond Future	146.0837	146.6508	146.0837	146.6508	2,931
17/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	2203.7100	2770.8000	2.2037	2.7708	0
17/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2038 On 05-February-26			Bond Future	146.5976	147.1824	146.5976	147.1824	163
17/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	3397.6000	3982.4300	3.3976	3.9824	0
17/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2038 On 07-May-26			Bond Future	149.3384	149.9293	149.3384	149.9293	0

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17/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	4808.3600	5399.2600	4.8084	5.3993	0
17/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2038 On 06-August-26			Bond Future	149.8894	150.5054	149.8894	150.5054	0
17/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	5169.4100	5785.4200	5.1694	5.7854	0
17/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2038 On 05-November-26			Bond Future	152.5575	153.2018	152.5575	153.2018	0
17/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	6247.5200	6891.8000	6.2475	6.8918	0
17/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2040 On 06-November-25			Bond Future	9.9882	9.9839	95.0726	95.1030	47,877
17/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	11899.0500	11929.4600	11.8991	11.9295	0
17/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2040 On 05-February-26			Bond Future	10.0733	10.0681	92.2871	92.3229	47,843
17/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	967.1000	986.5800	0.9671	0.9866	14,000
17/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	2904.1500	2887.8000	2.9042	2.8878	0
17/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	2778.6500	2809.9200	2.7787	2.8099	680
17/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	875.4100	870.8500	0.8754	0.8709	0
17/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	4812.7800	4847.9600	4.8128	4.8480	0
17/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	258.2100	257.5600	0.2582	0.2576	8,180
17/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	7150.2300	7186.2400	7.1502	7.1862	0
17/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	56.9700	57.1500	0.0570	0.0572	680
17/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	9179.8600	9215.8200	9.1799	9.2158	0
17/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	13.1600	13.2900	0.0132	0.0133	0
17/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	11110.9400	11146.8200	11.1109	11.1468	475
17/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	2.7600	2.8100	0.0028	0.0028	0
17/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	18680.3900	18716.2200	18.6804	18.7162	0
17/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
17/10/2025	2040 On 07-May-26			Bond Future	10.1610	10.1561	93.9904	94.0238	0
17/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	4460.3400	4489.8600	4.4603	4.4899	1,460
17/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	865.4900	861.6300	0.8655	0.8616	0
17/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	6592.9400	6625.1200	6.5929	6.6251	0
17/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	337.6000	336.4000	0.3376	0.3364	0
17/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	9645.9300	9679.2200	9.6459	9.6792	0
17/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	81.6600	81.5700	0.0817	0.0816	0
17/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	9926.7200	9960.0400	9.9267	9.9600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	71.0700	71.0100	0.0711	0.0710	1,460
17/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	11657.1900	11690.6100	11.6572	11.6906	0
17/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	28.8500	28.8900	0.0289	0.0289	0
17/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	12702.7500	12736.1700	12.7028	12.7362	0
17/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	16.0700	16.1100	0.0161	0.0161	1,460
17/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	14374.5000	14407.9100	14.3745	14.4079	0
17/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	5.5000	5.5300	0.0055	0.0055	0
17/10/2025	2040 On 06-August-26			Bond Future	10.2608	10.2544	91.1923	91.2355	7,265
17/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	11854.9700	11897.6000	11.8550	11.8976	0
17/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	96.4900	95.9300	0.0965	0.0959	0
17/10/2025	2040 On 05-November-26			Bond Future	10.3599	10.3517	92.7923	92.8469	0
17/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2109.6000	2134.5100	2.1096	2.1345	2,300
17/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	5158.1200	5128.4200	5.1581	5.1284	0
17/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4309.7200	4347.4700	4.3097	4.3475	0
17/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	2290.8700	2274.0100	2.2909	2.2740	2,300
17/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	5863.6400	5907.0000	5.8636	5.9070	0
17/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	1396.9200	1385.6700	1.3969	1.3857	0
17/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	6795.0200	6840.8500	6.7950	6.8409	0
17/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	1050.7700	1041.9900	1.0508	1.0420	2,300
17/10/2025	2043 On 06-November-25			Bond Future	114.7632	114.2196	114.7632	114.2196	0
17/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4333.4869	3791.1832	4.3335	3.7912	0
17/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0.3369	1.6332	0.0003	0.0016	0
17/10/2025	2043 On 05-February-26			Bond Future	114.0558	113.5079	114.0558	113.5079	0
17/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4528.0203	4037.6770	4.5280	4.0377	0
17/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	132.2303	189.7970	0.1322	0.1898	0
17/10/2025	2043 On 07-May-26			Bond Future	116.1881	115.6262	116.1881	115.6262	0
17/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4850.6514	4385.3952	4.8507	4.3854	0
17/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	362.5614	459.1752	0.3626	0.4592	0
17/10/2025	2043 On 06-August-26			Bond Future	115.4704	114.9087	115.4704	114.9087	0
17/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5190.7257	4747.7755	5.1907	4.7478	0
17/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	600.3557	719.0555	0.6004	0.7191	0
17/10/2025	2043 On 05-November-26			Bond Future	117.5245	116.9661	117.5245	116.9661	0
17/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5504.4212	5078.0678	5.5044	5.0781	0
17/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	819.8912	951.9778	0.8199	0.9520	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	2044 On 06-November-25			Bond Future	10.1626	10.1785	90.8060	90.6875	117,559
17/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	7583.7300	7465.2500	7.5837	7.4653	11,000
17/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
17/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	10731.0400	10612.5500	10.7310	10.6126	0
17/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
17/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	11517.2600	11398.7700	11.5173	11.3988	0
17/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	12231.6900	12113.2000	12.2317	12.1132	0
17/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
17/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	13398.8300	13280.3400	13.3988	13.2803	0
17/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
17/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	13686.0900	13567.6000	13.6861	13.5676	0
17/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
17/10/2025	2044 On 05-February-26			Bond Future	10.2447	10.2605	88.0685	87.9525	32,808
17/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1262.8100	1224.9900	1.2628	1.2250	9,000
17/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	2564.5800	2642.7500	2.5646	2.6428	0
17/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	4919.0500	4822.8100	4.9191	4.8228	9,000
17/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	289.7800	309.5300	0.2898	0.3095	0
17/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	7026.4300	6917.6100	7.0264	6.9176	0
17/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	79.3900	86.5600	0.0794	0.0866	4,500
17/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	8260.1800	8147.7600	8.2602	8.1478	0
17/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	34.1900	37.7600	0.0342	0.0378	9,000
17/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	8568.0600	8455.0300	8.5681	8.4550	0
17/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	27.3500	30.3100	0.0274	0.0303	4,500
17/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	8936.9300	8823.3200	8.9369	8.8233	0
17/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	21.1500	23.5300	0.0212	0.0235	0
17/10/2025	2044 On 07-May-26			Bond Future	10.3289	10.3456	89.6939	89.5728	0
17/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	9836.3300	9721.2700	9.8363	9.7213	0
17/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	94.2000	100.2500	0.0942	0.1003	0
17/10/2025	2044 On 06-August-26			Bond Future	10.4238	10.4399	86.9428	86.8282	7,681
17/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	12703.8400	12593.7300	12.7038	12.5937	0
17/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	90.6300	95.0800	0.0906	0.0951	0
17/10/2025	2044 On 05-November-26			Bond Future	10.5175	10.5326	88.4681	88.3617	0
17/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	6732.4100	6654.8600	6.7324	6.6549	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	1237.3200	1266.1600	1.2373	1.2662	0
17/10/2025	2046 On 06-November-25			Bond Future	125.8048	125.7792	125.8048	125.7792	11,659
17/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	394.8000	369.2400	0.3948	0.3692	0
17/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2046 On 05-February-26			Bond Future	128.1167	128.0969	128.1167	128.0969	12,207
17/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	6466.6800	6446.9000	6.4667	6.4469	0
17/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2046 On 07-May-26			Bond Future	128.2119	128.1874	128.2119	128.1874	0
17/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	3261.8700	3237.3600	3.2619	3.2374	0
17/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2046 On 06-August-26			Bond Future	130.5788	130.5664	130.5788	130.5664	0
17/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	8198.7700	8186.4300	8.1988	8.1864	0
17/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2046 On 05-November-26			Bond Future	130.5686	130.5702	130.5686	130.5702	0
17/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	5088.5900	5090.1500	5.0886	5.0902	0
17/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2050 On 06-November-25			Bond Future	126.9633	127.1465	126.9633	127.1465	6,892
17/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	2543.3400	2726.4500	2.5433	2.7265	0
17/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2050 On 05-February-26			Bond Future	126.8774	127.0701	126.8774	127.0701	11,428
17/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	4057.3500	4250.1200	4.0574	4.2501	0
17/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2050 On 07-May-26			Bond Future	129.2494	129.4417	129.2494	129.4417	0
17/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	5179.4000	5371.7400	5.1794	5.3717	0
17/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2050 On 06-August-26			Bond Future	129.1771	129.3851	129.1771	129.3851	0
17/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	5907.1400	6115.0700	5.9071	6.1151	0
17/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	2050 On 05-November-26			Bond Future	131.4766	131.7028	131.4766	131.7028	0
17/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	7636.5700	7862.8400	7.6366	7.8628	0
17/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	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
17/10/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	AL37 On 06-November-25			Index Future	1219.0640	1218.7670	1219.0640	1,218.7670	0
17/10/2025	AL37 On 05-February-26			Index Future	1241.1640	1240.9230	1241.1640	1,240.9230	0
17/10/2025	AL37 On 07-May-26			Index Future	1264.0720	1263.7880	1264.0720	1,263.7880	0
17/10/2025	AL37 On 06-August-26			Index Future	1286.8780	1286.7100	1286.8780	1,286.7100	0
17/10/2025	AL37 On 05-November-26			Index Future	1309.7770	1309.7540	1309.7770	1,309.7540	0
17/10/2025	AL7T On 06-November-25			Index Future	1514.8960	1515.1440	1514.8960	1,515.1440	0
17/10/2025	AL7T On 05-February-26			Index Future	1542.3590	1542.6880	1542.3590	1,542.6880	0
17/10/2025	AL7T On 07-May-26			Index Future	1570.8270	1571.1130	1570.8270	1,571.1130	0
17/10/2025	AL7T On 06-August-26			Index Future	1599.1670	1599.6100	1599.1670	1,599.6100	0
17/10/2025	AL7T On 05-November-26			Index Future	1627.6230	1628.2570	1627.6230	1,628.2570	0
17/10/2025	ALBI On 06-November-25			Index Future	1279.7880	1279.6460	1279.7880	1,279.6460	76
17/10/2025	ALBI On 05-February-26			Index Future	1302.9880	1302.9090	1302.9880	1,302.9090	0
17/10/2025	ALBI On 07-May-26			Index Future	1327.0380	1326.9160	1327.0380	1,326.9160	0
17/10/2025	ALBI On 06-August-26			Index Future	1350.9800	1350.9830	1350.9800	1,350.9830	0
17/10/2025	ALBI On 05-November-26			Index Future	1375.0190	1375.1770	1375.0190	1,375.1770	0
17/10/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/10/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/10/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C044 On 31-January-44			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
17/10/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/10/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/10/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/10/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/10/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	CS26 On 02-April-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
17/10/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	ES33 On 06-November-25			Bond Future	9.6466	9.6374	89.5384	89.5846	0
17/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	10888.1500	10934.3300	10.8882	10.9343	0
17/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	ES33 On 05-February-26			Bond Future	9.7490	9.7384	91.1837	91.2353	0
17/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	7988.2300	8039.8500	7.9882	8.0399	0
17/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	ES33 On 07-May-26			Bond Future	9.8475	9.8370	89.0937	89.1434	0
17/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	8213.1800	8262.8300	8.2132	8.2628	0
17/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	ES33 On 06-August-26			Bond Future	9.9606	9.9477	90.7378	90.7971	0
17/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	8869.1300	8928.4600	8.8691	8.9285	0
17/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	ES33 On 05-November-26			Bond Future	10.0894	10.0735	88.5593	88.6300	0
17/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	3230.8800	3301.5700	3.2309	3.3016	0
17/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	ES42 On 06-November-25			Bond Future	10.3189	10.3146	86.1282	86.1579	0
17/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	12794.3300	12824.0300	12.7943	12.8240	0
17/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	ES42 On 05-February-26			Bond Future	10.4072	10.4022	87.7109	87.7455	0
17/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	9111.1600	9145.7700	9.1112	9.1458	0
17/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	ES42 On 07-May-26			Bond Future	10.4962	10.4914	85.0858	85.1183	0
17/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	10444.3900	10476.9000	10.4444	10.4769	0
17/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	ES42 On 06-August-26			Bond Future	10.5928	10.5866	86.6552	86.6967	0
17/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	12180.8700	12222.4000	12.1809	12.2224	0
17/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	ES42 On 05-November-26			Bond Future	10.6965	10.6885	83.9327	83.9849	0
17/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	5967.9100	6020.1200	5.9679	6.0201	0
17/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	GOVI On 06-November-25			GOVI	1257.1700	1256.9870	1257.1700	1,256.9870	271

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1451700.0000	1449870.0000	145.1700	144.9870	0
17/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	GOVI On 05-February-26			GOVI	1279.9600	1279.8380	1279.9600	1,279.8380	356
17/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1299600.0000	1298380.0000	129.9600	129.8380	0
17/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	GOVI On 07-May-26			GOVI	1303.5850	1303.4200	1303.5850	1,303.4200	42
17/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1265850.0000	1264200.0000	126.5850	126.4200	0
17/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	GOVI On 06-August-26			GOVI	1327.1030	1327.0610	1327.1030	1,327.0610	0
17/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1381030.0000	1380610.0000	138.1030	138.0610	0
17/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	GOVI On 05-November-26			GOVI	1350.7180	1350.8270	1350.7180	1,350.8270	0
17/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	737180.0000	738270.0000	73.7180	73.8270	0
17/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/10/2025	I258 On 06-November-25			Bond Future	115.5678	116.0970	115.5678	116.0970	0
17/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	3222.9698	3734.1262	3.2230	3.7341	0
17/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	45.1398	27.1562	0.0451	0.0272	0
17/10/2025	I258 On 05-February-26			Bond Future	114.8751	115.4199	114.8751	115.4199	0
17/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	3903.4828	4333.7805	3.9035	4.3338	0
17/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	678.3528	563.9005	0.6784	0.5639	0
17/10/2025	I258 On 07-May-26			Bond Future	117.0228	117.5739	117.0228	117.5739	0
17/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4536.9292	4939.0033	4.5369	4.9390	0
17/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	1244.1192	1095.1233	1.2441	1.0951	0
17/10/2025	I258 On 06-August-26			Bond Future	116.3206	116.8925	116.3206	116.8925	0
17/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5114.3960	5514.0488	5.1144	5.5140	0
17/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1743.7860	1571.5388	1.7438	1.5715	0
17/10/2025	I258 On 05-November-26			Bond Future	118.3898	118.9855	118.3898	118.9855	0
17/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	5634.6620	6039.4456	5.6347	6.0394	0
17/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	2194.8520	2003.9056	2.1949	2.0039	0
17/10/2025	IGOV On 06-November-25			Index Future	401.2050	401.5850	401.2050	401.5850	553
17/10/2025	IGOV On 05-February-26			Index Future	408.5780	408.9850	408.5780	408.9850	209
17/10/2025	IGOV On 07-May-26			Index Future	416.2170	416.6180	416.2170	416.6180	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	IGOV On 06-August-26			Index Future	423.8210	424.2700	423.8210	424.2700	0
17/10/2025	IGOV On 05-November-26			Index Future	431.4570	431.9620	431.4570	431.9620	0
17/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/10/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
17/10/2025	R033 On 06-November-25			Bond Future	8.5074	8.5179	109.1974	109.1377	28,018
17/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9741.9100	9682.2500	9.7419	9.6823	0
17/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R033 On 05-February-26			Bond Future	8.5651	8.5751	111.1769	111.1218	287
17/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	9981.2700	9927.1700	9.9813	9.9272	0
17/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	14.1300	15.1700	0.0141	0.0152	0
17/10/2025	R033 On 07-May-26			Bond Future	8.6198	8.6310	108.1853	108.1256	0
17/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9006.2900	8950.7600	9.0063	8.9508	0
17/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	109.2200	113.3900	0.1092	0.1134	0
17/10/2025	R033 On 06-August-26			Bond Future	8.6871	8.6968	110.1562	110.1061	0
17/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8124.5500	8082.8700	8.1246	8.0829	0
17/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	422.6200	431.0600	0.4226	0.4311	0
17/10/2025	R033 On 05-November-26			Bond Future	8.7652	8.7729	107.0505	107.0121	0
17/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4586.8600	4565.2800	4.5869	4.5653	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1813.1900	1830.0600	1.8132	1.8301	0
17/10/2025	R035 On 06-November-25			Bond Future	9.0304	9.0259	100.7776	100.8052	67,276
17/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	4426.5100	4454.1900	4.4265	4.4542	250
17/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0.4500	0.5600	0.0005	0.0006	0
17/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	5234.3500	5261.9400	5.2344	5.2619	2,000
17/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0.0500	0.0700	0.0001	0.0001	0
17/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	6203.4700	6231.0400	6.2035	6.2310	300
17/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	6598.6800	6626.2500	6.5987	6.6263	0
17/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
17/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	7438.0500	7465.6200	7.4381	7.4656	0
17/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50
17/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	8047.1500	8074.7200	8.0472	8.0747	2,000
17/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	8212.3400	8239.9100	8.2123	8.2399	2,000
17/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	8541.5000	8569.0700	8.5415	8.5691	0
17/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
17/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	8977.9200	9005.4900	8.9779	9.0055	300
17/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	9519.5100	9547.0800	9.5195	9.5471	0
17/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
17/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	10907.4100	10934.9800	10.9074	10.9350	2,000
17/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	10960.2100	10987.7800	10.9602	10.9878	250
17/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	11223.5900	11251.1600	11.2236	11.2512	0
17/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	12266.6300	12294.2000	12.2666	12.2942	0
17/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	13445.6700	13473.2400	13.4457	13.4732	0
17/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
17/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	13547.1700	13574.7400	13.5472	13.5747	0
17/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	14653.0900	14680.6600	14.6531	14.6807	0
17/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
17/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	16032.8800	16060.4500	16.0329	16.0605	0
17/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
17/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	16227.5000	16255.0700	16.2275	16.2551	0
17/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
17/10/2025	R035 On 05-February-26			Bond Future	9.1025	9.0970	102.6046	102.6377	55,526
17/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	845.6400	863.3900	0.8456	0.8634	0
17/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	2382.1100	2366.6700	2.3821	2.3667	0
17/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	1896.5900	1922.8700	1.8966	1.9229	0
17/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	1013.6900	1006.7800	1.0137	1.0068	16,000
17/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	6206.7300	6239.9800	6.2067	6.2400	250
17/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	43.8100	43.8700	0.0438	0.0439	0
17/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	7654.1000	7687.3800	7.6541	7.6874	2,000
17/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	13.4000	13.4900	0.0134	0.0135	0
17/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	8879.4900	8912.7400	8.8795	8.9127	0
17/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	4.5700	4.6300	0.0046	0.0046	250
17/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	9512.5600	9545.7900	9.5126	9.5458	0
17/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	2.5300	2.5700	0.0025	0.0026	0
17/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	10296.7100	10329.9200	10.2967	10.3299	2,000
17/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	1.1800	1.2000	0.0012	0.0012	0
17/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	10608.0100	10641.2200	10.6080	10.6412	0
17/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.8600	0.8800	0.0009	0.0009	0
17/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	11482.4700	11515.6600	11.4825	11.5157	0
17/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.3500	0.3500	0.0004	0.0004	250
17/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	17663.6400	17696.8300	17.6636	17.6968	0
17/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
17/10/2025	R035 On 07-May-26			Bond Future	9.1676	9.1624	99.9951	100.0256	0
17/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	3531.9900	3558.1100	3.5320	3.5581	250
17/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	801.7200	797.3400	0.8017	0.7973	0
17/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	3612.3800	3638.6900	3.6124	3.6387	200
17/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	768.7200	764.5300	0.7687	0.7645	0
17/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	3817.0100	3843.7700	3.8170	3.8438	350
17/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	690.6500	686.9100	0.6907	0.6869	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	5762.6600	5792.0100	5.7627	5.7920	0
17/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	249.9300	248.7800	0.2499	0.2488	250
17/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	5858.9000	5888.3200	5.8589	5.8883	0
17/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	237.1000	236.0200	0.2371	0.2360	200
17/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	6101.3700	6130.9600	6.1014	6.1310	0
17/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	207.6400	206.7300	0.2076	0.2067	350
17/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	8254.2900	8284.6400	8.2543	8.2846	0
17/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	64.8500	64.7000	0.0649	0.0647	250
17/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	8355.5700	8385.9400	8.3556	8.3859	0
17/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	61.2000	61.0700	0.0612	0.0611	200
17/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	8608.9700	8639.3700	8.6090	8.6394	0
17/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	52.9700	52.8700	0.0530	0.0529	350
17/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	9368.7500	9399.2200	9.3688	9.3992	0
17/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	33.8900	33.8600	0.0339	0.0339	0
17/10/2025	R035 On 06-August-26			Bond Future	9.2447	9.2376	101.8173	101.8581	56
17/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2014.3700	2037.4500	2.0144	2.0375	200
17/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2675.8500	2658.0400	2.6759	2.6580	0
17/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2239.4300	2263.9400	2.2394	2.2639	250
17/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	2381.3900	2365.0100	2.3814	2.3650	0
17/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3498.9500	3529.5800	3.4990	3.5296	0
17/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	1318.8000	1308.5400	1.3188	1.3085	200
17/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	3823.1300	3854.9400	3.8231	3.8549	0
17/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	1142.8900	1133.8100	1.1429	1.1338	250
17/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	5479.5500	5515.6600	5.4796	5.5157	0
17/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	563.8900	559.1100	0.5639	0.5591	200
17/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	5873.1000	5909.9200	5.8731	5.9099	0
17/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	475.9700	471.9000	0.4760	0.4719	250
17/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	9822.8200	9863.0100	9.8228	9.8630	0
17/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	86.3300	85.6300	0.0863	0.0856	0
17/10/2025	R035 On 05-November-26			Bond Future	9.3338	9.3244	99.1054	99.1585	0
17/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	4865.0200	4906.9500	4.8650	4.9070	0
17/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	1068.1100	1056.9100	1.0681	1.0569	0
17/10/2025	R038 On 06-November-25			Bond Future	9.6329	9.6336	110.1055	110.1000	6,698
17/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	9578.1900	9572.6500	9.5782	9.5727	1,770

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	11286.1000	11280.5600	11.2861	11.2806	0
17/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	17998.5300	17992.9900	17.9985	17.9930	0
17/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
17/10/2025	R038 On 05-February-26			Bond Future	9.7164	9.7164	112.1015	112.1015	0
17/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	11818.4400	11818.5500	11.8184	11.8186	0
17/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	2.1700	2.2800	0.0022	0.0023	0
17/10/2025	R038 On 07-May-26			Bond Future	9.7987	9.7992	108.6857	108.6822	0
17/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	10885.6700	10882.9500	10.8857	10.8830	0
17/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	49.1700	50.0200	0.0492	0.0500	0
17/10/2025	R038 On 06-August-26			Bond Future	9.8914	9.8904	110.6656	110.6727	0
17/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	12405.4300	12413.1900	12.4054	12.4132	0
17/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	96.7700	97.4500	0.0968	0.0975	0
17/10/2025	R038 On 05-November-26			Bond Future	9.9920	9.9892	107.1274	107.1473	0
17/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6190.2200	6208.4500	6.1902	6.2085	0
17/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	1268.7200	1267.0300	1.2687	1.2670	0
17/10/2025	R053 On 06-November-25			Bond Future	9.9957	9.9913	116.4885	116.5347	28,843
17/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	16274.2200	16320.3900	16.2742	16.3204	0
17/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R053 On 05-February-26			Bond Future	10.0688	10.0637	118.6003	118.6532	26,900
17/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	13283.5200	13336.6100	13.2835	13.3366	0
17/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	16.9900	17.1500	0.0170	0.0172	0
17/10/2025	R053 On 07-May-26			Bond Future	10.1401	10.1352	114.9273	114.9774	10,000
17/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	14250.0200	14300.0500	14.2500	14.3001	0
17/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	97.9300	97.8000	0.0979	0.0978	0
17/10/2025	R053 On 06-August-26			Bond Future	10.2188	10.2126	117.0208	117.0832	0
17/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	18010.9800	18072.8200	18.0110	18.0728	0
17/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	101.4400	100.8900	0.1014	0.1009	0
17/10/2025	R053 On 05-November-26			Bond Future	10.3023	10.2946	113.2162	113.2931	0
17/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	9907.2100	9972.3300	9.9072	9.9723	0
17/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1466.7600	1454.9900	1.4668	1.4550	0
17/10/2025	R186 On 06-November-25			Bond Future	7.4516	7.4719	107.2750	107.2532	70,706

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	724.0700	702.3000	0.7241	0.7023	0
17/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
17/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	86.9000	87.2900	0.0869	0.0873	0
17/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	86.9000	87.2900	0.0869	0.0873	0
17/10/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
17/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	117.3200	117.6100	0.1173	0.1176	0
17/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	117.3200	117.6100	0.1173	0.1176	0
17/10/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
17/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	96.3500	96.5200	0.0964	0.0965	0
17/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	96.3500	96.5200	0.0964	0.0965	0
17/10/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
17/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	54.6300	54.7000	0.0546	0.0547	0
17/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	54.6300	54.7000	0.0546	0.0547	0
17/10/2025	R202 On 06-November-25			Bond Future	283.6422	283.5854	283.6422	283.5854	1,033
17/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	8002.1800	7945.4300	8.0022	7.9454	0
17/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R202 On 05-February-26			Bond Future	283.5034	283.4598	283.5034	283.4598	340
17/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5683.3900	5639.7900	5.6834	5.6398	0
17/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R202 On 07-May-26			Bond Future	288.8038	288.7501	288.8038	288.7501	0
17/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	11253.7600	11200.1300	11.2538	11.2001	0
17/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R202 On 06-August-26			Bond Future	288.6997	288.6722	288.6997	288.6722	0
17/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	9839.7200	9812.2300	9.8397	9.8122	0
17/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R202 On 05-November-26			Bond Future	293.8394	293.8444	293.8394	293.8444	0
17/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	13379.4100	13384.3600	13.3794	13.3844	0
17/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R209 On 06-November-25			Bond Future	9.3101	9.3006	80.6155	80.6694	25,898
17/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	10186.2400	10240.1300	10.1862	10.2401	0
17/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R209 On 05-February-26			Bond Future	9.3805	9.3699	82.0769	82.1359	11,623

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	8069.6500	8128.6000	8.0697	8.1286	0
17/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	4.5900	4.5200	0.0046	0.0045	0
17/10/2025	R209 On 07-May-26			Bond Future	9.4491	9.4386	80.4402	80.4976	0
17/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	8310.7100	8367.4200	8.3107	8.3674	0
17/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	40.3700	39.6300	0.0404	0.0396	0
17/10/2025	R209 On 06-August-26			Bond Future	9.5276	9.5152	81.9059	81.9723	2,732
17/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	9315.1400	9380.0400	9.3151	9.3800	0
17/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	75.7600	74.2100	0.0758	0.0742	0
17/10/2025	R209 On 05-November-26			Bond Future	9.6136	9.5990	80.1946	80.2716	0
17/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	4643.6800	4703.1700	4.6437	4.7032	0
17/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	1036.1600	1018.6400	1.0362	1.0186	0
17/10/2025	R210 On 06-November-25			Bond Future	253.5741	253.7619	253.5741	253.7619	1,203
17/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1434.0500	1621.9200	1.4341	1.6219	0
17/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R210 On 05-February-26			Bond Future	258.2337	258.4380	258.2337	258.4380	0
17/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5133.7000	5337.9500	5.1337	5.3380	0
17/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R210 On 07-May-26			Bond Future	259.5749	259.7743	259.5749	259.7743	0
17/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4174.8700	4374.3000	4.1749	4.3743	0
17/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R210 On 06-August-26			Bond Future	264.3676	264.5960	264.3676	264.5960	0
17/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4527.6400	4755.9800	4.5276	4.7560	0
17/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R210 On 05-November-26			Bond Future	265.5354	265.7970	265.5354	265.7970	0
17/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12205.3900	12467.0300	12.2054	12.4670	0
17/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R213 On 06-November-25			Bond Future	8.0449	8.0502	96.9373	96.9154	82,322
17/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	7867.6800	7845.8100	7.8677	7.8458	0
17/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R213 On 05-February-26			Bond Future	8.0912	8.0956	98.6946	98.6773	1,819
17/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	6824.6300	6807.3100	6.8246	6.8073	0
17/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.2000	0.2200	0.0002	0.0002	0
17/10/2025	R213 On 07-May-26			Bond Future	8.1269	8.1324	96.9644	96.9436	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6128.8100	6108.3800	6.1288	6.1084	0
17/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	9.1400	9.5300	0.0091	0.0095	0
17/10/2025	R213 On 06-August-26			Bond Future	8.1773	8.1805	98.7316	98.7199	0
17/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5365.8900	5355.0900	5.3659	5.3551	0
17/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	50.4200	51.3400	0.0504	0.0513	0
17/10/2025	R213 On 05-November-26			Bond Future	8.2462	8.2464	96.9169	96.9162	0
17/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2471.2200	2472.4000	2.4712	2.4724	0
17/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	743.6700	745.5800	0.7437	0.7456	0
17/10/2025	R214 On 06-November-25			Bond Future	9.9773	9.9729	74.2786	74.3053	37,193
17/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	9346.2200	9372.9600	9.3462	9.3730	0
17/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R214 On 05-February-26			Bond Future	10.0576	10.0525	75.6251	75.6562	2,135
17/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	6877.0000	6908.2400	6.8770	6.9082	0
17/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	27.0600	27.2100	0.0271	0.0272	0
17/10/2025	R214 On 07-May-26			Bond Future	10.1322	10.1273	73.7228	73.7519	0
17/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	7866.0100	7895.0200	7.8660	7.8950	0
17/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	86.6800	86.5300	0.0867	0.0865	0
17/10/2025	R214 On 06-August-26			Bond Future	10.2160	10.2098	75.0662	75.1032	0
17/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	9558.7300	9595.0000	9.5587	9.5950	0
17/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	118.3400	117.6600	0.1183	0.1177	0
17/10/2025	R214 On 05-November-26			Bond Future	10.3075	10.2997	73.0888	73.1348	0
17/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	4996.6100	5033.0600	4.9966	5.0331	0
17/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	1258.9600	1249.3300	1.2590	1.2493	0
17/10/2025	R248 On 06-November-25			Bond Future	10.1272	10.1280	89.6174	89.6116	92,095
17/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	11375.1500	11369.3800	11.3752	11.3694	0
17/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/10/2025	R248 On 05-February-26			Bond Future	10.2074	10.2076	91.2420	91.2407	204,980
17/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	326.1800	330.8200	0.3262	0.3308	1,400
17/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	6140.0800	6146.0400	6.1401	6.1460	0
17/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1177.0700	1184.5500	1.1771	1.1846	1,400
17/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	2819.0400	2827.8400	2.8190	2.8278	0
17/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3019.5600	3025.8600	3.0196	3.0259	0
17/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	935.6400	943.2600	0.9356	0.9433	1,400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	8963.7200	8963.3200	8.9637	8.9633	0
17/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	29.2200	30.1400	0.0292	0.0301	0
17/10/2025	R248 On 07-May-26			Bond Future	10.2817	10.2823	88.4863	88.4821	260
17/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	10108.5900	10105.8600	10.1086	10.1059	0
17/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	102.6000	104.1000	0.1026	0.1041	0
17/10/2025	R248 On 06-August-26			Bond Future	10.3648	10.3642	90.0986	90.1029	0
17/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	13339.9400	13345.0200	13.3399	13.3450	0
17/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	90.5900	91.3500	0.0906	0.0914	0
17/10/2025	R248 On 05-November-26			Bond Future	10.4547	10.4528	87.2439	87.2585	0
17/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	7231.8800	7246.6300	7.2319	7.2466	0
17/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	1212.7200	1212.9000	1.2127	1.2129	0
17/10/2025	R2R9 On 06-November-25			Bond Future	101.5735	101.5679	101.5735	101.5679	0
17/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	963.4600	977.9400	0.9635	0.9779	0
17/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	549.9500	570.0500	0.5500	0.5701	0
17/10/2025	R2R9 On 05-February-26			Bond Future	103.4148	103.4144	103.4148	103.4144	0
17/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	1950.6700	1958.1700	1.9507	1.9582	0
17/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	1525.8400	1533.7800	1.5258	1.5338	0
17/10/2025	R2R9 On 07-May-26			Bond Future	100.3440	100.3402	100.3440	100.3402	0
17/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	2585.4200	2589.2000	2.5854	2.5892	0
17/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	2151.4200	2158.9800	2.1514	2.1590	0
17/10/2025	R2R9 On 06-August-26			Bond Future	102.1720	102.1780	102.1720	102.1780	0
17/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3103.1300	3111.2700	3.1031	3.1113	0
17/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	2671.1800	2673.3100	2.6712	2.6733	0
17/10/2025	R2R9 On 05-November-26			Bond Future	98.9888	99.0066	98.9888	99.0066	0
17/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	3544.1800	3558.0800	3.5442	3.5581	0
17/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	3115.4200	3111.5100	3.1154	3.1115	0
17/10/2025	R4R2 On 06-November-25			Bond Future	101.4742	101.4679	101.4742	101.4679	0
17/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	745.5700	762.2000	0.7456	0.7622	0
17/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	851.3700	874.2800	0.8514	0.8743	0
17/10/2025	R4R2 On 05-February-26			Bond Future	103.3138	103.3125	103.3138	103.3125	0
17/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	1811.7000	1819.4700	1.8117	1.8195	0
17/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1927.9200	1936.9400	1.9279	1.9369	0
17/10/2025	R4R2 On 07-May-26			Bond Future	100.1150	100.1105	100.1150	100.1105	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	2502.2000	2506.2200	2.5022	2.5062	0
17/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	2617.1900	2625.7600	2.6172	2.6258	0
17/10/2025	R4R2 On 06-August-26			Bond Future	101.9387	101.9440	101.9387	101.9440	0
17/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3063.4100	3071.4400	3.0634	3.0714	0
17/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	3184.7500	3187.4800	3.1848	3.1875	0
17/10/2025	R4R2 On 05-November-26			Bond Future	98.6253	98.6423	98.6253	98.6423	0
17/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	3546.2000	3559.6300	3.5462	3.5596	0
17/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	3680.9000	3677.3100	3.6809	3.6773	0
17/10/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/10/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0