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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
20/10/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	2029 On 06-November-25			Bond Future	141.6751	141.6465	141.6751	141.6465	3,026
20/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	1885.0500	1856.4700	1.8851	1.8565	0
20/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2029 On 05-February-26			Bond Future	144.2786	144.2493	144.2786	144.2493	1,470
20/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4168.6100	4139.3100	4.1686	4.1393	0
20/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2029 On 07-May-26			Bond Future	145.5124	145.4824	145.5124	145.4824	0
20/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3692.3800	3662.4000	3.6924	3.6624	0
20/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2029 On 06-August-26			Bond Future	148.1997	148.1688	148.1997	148.1688	0
20/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4099.7200	4068.7600	4.0997	4.0688	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2029 On 05-November-26			Bond Future	149.3538	149.3216	149.3538	149.3216	0
20/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	1793.7600	1761.5600	1.7938	1.7616	0
20/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2030 On 06-November-25			Bond Future	7.6643	7.7457	103.4118	103.1210	117,195
20/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3691.1200	3400.3200	3.6911	3.4003	300
20/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5381.6400	5090.8400	5.3816	5.0908	300
20/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6444.7100	6153.9100	6.4447	6.1539	0
20/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	8205.9900	7915.1900	8.2060	7.9152	0
20/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
20/10/2025	2030 On 05-February-26			Bond Future	7.6848	7.7724	101.2786	100.9825	72,136
20/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5899.8000	5603.6600	5.8998	5.6037	0
20/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0200	0.0600	0.0000	0.0001	0
20/10/2025	2030 On 07-May-26			Bond Future	7.7063	7.8007	103.1479	102.8463	0
20/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	5223.9700	4924.6300	5.2240	4.9246	0
20/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	3.5400	5.8500	0.0035	0.0059	0
20/10/2025	2030 On 06-August-26			Bond Future	7.7451	7.8476	101.0185	100.7111	338
20/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4347.3100	4053.0100	4.3473	4.0530	0
20/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	32.5200	45.6500	0.0325	0.0457	0
20/10/2025	2030 On 05-November-26			Bond Future	7.7882	7.8996	102.7922	102.4790	0
20/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	2137.4100	1917.7700	2.1374	1.9178	0
20/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	460.6300	554.1300	0.4606	0.5541	0
20/10/2025	2031 On 06-November-25			Bond Future	112.6402	112.4613	112.6402	112.4613	1,762
20/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2950.1800	2771.2500	2.9502	2.7713	0
20/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2031 On 05-February-26			Bond Future	112.3195	112.1371	112.3195	112.1371	0
20/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	856.1200	746.3900	0.8561	0.7464	0
20/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	296.5900	369.2900	0.2966	0.3693	0
20/10/2025	2031 On 07-May-26			Bond Future	114.4194	114.2335	114.4194	114.2335	0
20/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	1010.9500	901.6600	1.0110	0.9017	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	431.5400	508.1200	0.4315	0.5081	0
20/10/2025	2031 On 06-August-26			Bond Future	114.1024	113.9123	114.1024	113.9123	680
20/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	944.9700	845.8200	0.9450	0.8458	0
20/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	652.5900	743.4800	0.6526	0.7435	0
20/10/2025	2031 On 05-November-26			Bond Future	116.1330	115.9393	116.1330	115.9393	0
20/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4652.6900	4462.1200	4.6527	4.4621	0
20/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	9.7000	12.8600	0.0097	0.0129	0
20/10/2025	2032 On 06-November-25			Bond Future	8.2601	8.3415	100.8880	100.4912	118,523
20/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	5381.2800	4984.4500	5.3813	4.9845	300
20/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7627.0700	7230.2400	7.6271	7.2302	300
20/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9892.1200	9495.2900	9.8921	9.4953	0
20/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11879.5000	11482.6700	11.8795	11.4827	0
20/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
20/10/2025	2032 On 05-February-26			Bond Future	8.3094	8.3951	102.7171	102.3129	39,768
20/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	8286.8700	7883.0200	8.2869	7.8830	0
20/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.2500	0.5400	0.0003	0.0005	0
20/10/2025	2032 On 07-May-26			Bond Future	8.3547	8.4451	100.4528	100.0412	0
20/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7758.8200	7352.1500	7.7588	7.3522	0
20/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	9.5600	14.4300	0.0096	0.0144	0
20/10/2025	2032 On 06-August-26			Bond Future	8.4132	8.5088	102.2833	101.8640	0
20/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	7212.6600	6809.1500	7.2127	6.8092	0
20/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	46.7700	62.6000	0.0468	0.0626	0
20/10/2025	2032 On 05-November-26			Bond Future	8.4833	8.5845	99.9221	99.4950	0
20/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3543.8700	3240.2100	3.5439	3.2402	0
20/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	732.3700	855.7300	0.7324	0.8557	0
20/10/2025	2033 On 06-November-25			Bond Future	135.0648	135.1711	135.0648	135.1711	18,831
20/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	1924.7700	2031.0800	1.9248	2.0311	0
20/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2033 On 05-February-26			Bond Future	137.5469	137.6550	137.5469	137.6550	1,415
20/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	4666.8500	4774.9600	4.6669	4.7750	0

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20/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2033 On 07-May-26			Bond Future	138.5527	138.6627	138.5527	138.6627	0
20/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3392.7000	3502.6600	3.3927	3.5027	0
20/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2033 On 06-August-26			Bond Future	141.1116	141.2232	141.1116	141.2232	0
20/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	6861.5500	6973.1600	6.8616	6.9732	0
20/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2033 On 05-November-26			Bond Future	142.0353	142.1483	142.0353	142.1483	0
20/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	4775.3300	4888.2900	4.7753	4.8883	0
20/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2037 On 06-November-25			Bond Future	9.4652	9.5618	95.7702	95.1439	123,315
20/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	6423.7300	5797.3900	6.4237	5.7974	300
20/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	0
20/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	9311.2100	8684.8400	9.3112	8.6848	300
20/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	12763.5400	12137.1700	12.7635	12.1372	0
20/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	15516.4400	14890.0700	15.5164	14.8901	0
20/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
20/10/2025	2037 On 05-February-26			Bond Future	9.5402	9.6404	93.2481	92.6102	82,835
20/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	6780.3900	6168.6900	6.7804	6.1687	0
20/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	39.7200	65.8400	0.0397	0.0658	0
20/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	8178.9600	7551.2600	8.1790	7.5513	1,970
20/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	12.7300	22.8500	0.0127	0.0229	0
20/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	9837.2900	9202.3100	9.8373	9.2023	0
20/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	2.9100	5.7500	0.0029	0.0058	0
20/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	10706.8100	10070.3300	10.7068	10.0703	0
20/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	1.2500	2.5900	0.0013	0.0026	0
20/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	10922.3800	10285.6700	10.9224	10.2857	1,030
20/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	1.0000	2.1100	0.0010	0.0021	0
20/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	13347.7800	12710.0600	13.3478	12.7101	0
20/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0600	0.1600	0.0001	0.0002	0
20/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	15426.8200	14789.0100	15.4268	14.7890	0
20/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	1,970

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20/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	17669.9500	17032.1300	17.6700	17.0321	0
20/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
20/10/2025	2037 On 07-May-26			Bond Future	9.6180	9.7221	94.9691	94.3195	0
20/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	7975.4100	7368.2400	7.9754	7.3682	142
20/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	110.2400	152.6600	0.1102	0.1527	0
20/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	9925.0700	9292.8600	9.9251	9.2929	0
20/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	37.8600	55.2400	0.0379	0.0552	0
20/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	15422.2000	14773.1600	15.4222	14.7732	0
20/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.7500	1.3000	0.0008	0.0013	142
20/10/2025	2037 On 06-August-26			Bond Future	9.7082	9.8165	92.4398	91.7781	2,539
20/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3564.8800	3173.1900	3.5649	3.1732	2,541
20/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1677.8100	1947.8400	1.6778	1.9478	0
20/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	6364.8000	5826.0100	6.3648	5.8260	0
20/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	540.1400	663.0700	0.5401	0.6631	2,541
20/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	9271.6000	8657.9400	9.2716	8.6579	0
20/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	164.2400	212.3000	0.1642	0.2123	2,541
20/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	11319.6200	10680.5100	11.3196	10.6805	0
20/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	66.7500	89.3600	0.0668	0.0894	0
20/10/2025	2037 On 05-November-26			Bond Future	9.7986	9.9112	94.0623	93.3886	0
20/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2129.7500	1876.9200	2.1298	1.8769	4,490
20/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	4195.8800	4616.7000	4.1959	4.6167	0
20/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4318.2000	3900.9900	4.3182	3.9010	0
20/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	1773.1300	2029.5700	1.7731	2.0296	4,490
20/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5819.7200	5325.7100	5.8197	5.3257	0
20/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	1055.0600	1234.7000	1.0551	1.2347	0
20/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6709.2900	6179.7500	6.7093	6.1798	0
20/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	780.3300	924.4400	0.7803	0.9244	4,490
20/10/2025	2038 On 06-November-25			Bond Future	146.2642	146.0837	146.2642	146.0837	1,911
20/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	2384.1500	2203.7100	2.3842	2.2037	0
20/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2038 On 05-February-26			Bond Future	146.7816	146.5976	146.7816	146.5976	1,183
20/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	3581.5600	3397.6000	3.5816	3.3976	0
20/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2038 On 07-May-26			Bond Future	149.5257	149.3384	149.5257	149.3384	0

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20/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	4995.7400	4808.3600	4.9957	4.8084	0
20/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2038 On 06-August-26			Bond Future	150.0810	149.8894	150.0810	149.8894	0
20/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	5360.9900	5169.4100	5.3610	5.1694	0
20/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2038 On 05-November-26			Bond Future	152.7531	152.5575	152.7531	152.5575	0
20/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	6443.0900	6247.5200	6.4431	6.2475	0
20/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2040 On 06-November-25			Bond Future	9.8765	9.9882	95.8710	95.0726	25,382
20/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	12697.4200	11899.0500	12.6974	11.8991	0
20/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2040 On 05-February-26			Bond Future	9.9576	10.0733	93.1000	92.2871	75,411
20/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	1248.0800	967.1000	1.2481	0.9671	14,000
20/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	2372.1800	2904.1500	2.3722	2.9042	0
20/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	3344.1000	2778.6500	3.3441	2.7787	680
20/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	627.9100	875.4100	0.6279	0.8754	0
20/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	5531.1500	4812.7800	5.5312	4.8128	0
20/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	163.6300	258.2100	0.1636	0.2582	8,180
20/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	7937.6700	7150.2300	7.9377	7.1502	0
20/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	31.4600	56.9700	0.0315	0.0570	680
20/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	9986.1000	9179.8600	9.9861	9.1799	0
20/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	6.4500	13.1600	0.0065	0.0132	0
20/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	11922.3400	11110.9400	11.9223	11.1109	475
20/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	1.2100	2.7600	0.0012	0.0028	0
20/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	19493.3400	18680.3900	19.4933	18.6804	0
20/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
20/10/2025	2040 On 07-May-26			Bond Future	10.0412	10.1610	94.8184	93.9904	0
20/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5088.6500	4460.3400	5.0887	4.4603	1,460
20/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	665.7800	865.4900	0.6658	0.8655	0
20/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	7326.8500	6592.9400	7.3269	6.5929	0
20/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	243.4900	337.6000	0.2435	0.3376	0
20/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	10446.3800	9645.9300	10.4464	9.6459	0
20/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	54.0900	81.6600	0.0541	0.0817	0
20/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	10730.3800	9926.7200	10.7304	9.9267	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	46.7100	71.0700	0.0467	0.0711	1,460
20/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	12474.4300	11657.1900	12.4744	11.6572	0
20/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	18.0700	28.8500	0.0181	0.0289	0
20/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	13524.4600	12702.7500	13.5245	12.7028	0
20/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	9.7600	16.0700	0.0098	0.0161	1,460
20/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	15200.1800	14374.5000	15.2002	14.3745	0
20/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	3.1600	5.5000	0.0032	0.0055	0
20/10/2025	2040 On 06-August-26			Bond Future	10.1364	10.2608	92.0357	91.1923	7,265
20/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	12671.1100	11854.9700	12.6711	11.8550	0
20/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	69.2900	96.4900	0.0693	0.0965	0
20/10/2025	2040 On 05-November-26			Bond Future	10.2310	10.3599	93.6507	92.7923	0
20/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2438.0200	2109.6000	2.4380	2.1096	2,300
20/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	4628.1100	5158.1200	4.6281	5.1581	0
20/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4843.9500	4309.7200	4.8440	4.3097	0
20/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	1966.6700	2290.8700	1.9667	2.2909	2,300
20/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	6494.7800	5863.6400	6.4948	5.8636	0
20/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	1169.6300	1396.9200	1.1696	1.3969	0
20/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	7470.6700	6795.0200	7.4707	6.7950	0
20/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	867.9900	1050.7700	0.8680	1.0508	2,300
20/10/2025	2043 On 06-November-25			Bond Future	114.7874	114.7632	114.7874	114.7632	0
20/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4357.5467	4333.4869	4.3575	4.3335	0
20/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0.1067	0.3369	0.0001	0.0003	0
20/10/2025	2043 On 05-February-26			Bond Future	114.0808	114.0558	114.0808	114.0558	0
20/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4544.0261	4528.0203	4.5440	4.5280	0
20/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	123.1861	132.2303	0.1232	0.1322	0
20/10/2025	2043 On 07-May-26			Bond Future	116.2136	116.1881	116.2136	116.1881	0
20/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4864.4823	4850.6514	4.8645	4.8507	0
20/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	350.8623	362.5614	0.3509	0.3626	0
20/10/2025	2043 On 06-August-26			Bond Future	115.4972	115.4704	115.4972	115.4704	0
20/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5204.7205	5190.7257	5.2047	5.1907	0
20/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	587.5005	600.3557	0.5875	0.6004	0
20/10/2025	2043 On 05-November-26			Bond Future	117.5522	117.5245	117.5522	117.5245	0
20/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5518.7422	5504.4212	5.5187	5.5044	0
20/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	806.5222	819.8912	0.8065	0.8199	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2025	2044 On 06-November-25			Bond Future	10.0761	10.1626	91.4563	90.8060	98,324
20/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	8234.0400	7583.7300	8.2340	7.5837	11,000
20/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	11381.3500	10731.0400	11.3814	10.7310	0
20/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
20/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	12167.5700	11517.2600	12.1676	11.5173	0
20/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	12882.0000	12231.6900	12.8820	12.2317	0
20/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
20/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	14049.1400	13398.8300	14.0491	13.3988	0
20/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
20/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	14336.4000	13686.0900	14.3364	13.6861	0
20/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
20/10/2025	2044 On 05-February-26			Bond Future	10.1553	10.2447	88.7306	88.0685	53,230
20/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1520.7000	1262.8100	1.5207	1.2628	9,000
20/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	2160.3400	2564.5800	2.1603	2.5646	0
20/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	5494.4100	4919.0500	5.4944	4.9191	9,000
20/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	203.0100	289.7800	0.2030	0.2898	0
20/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	7659.5600	7026.4300	7.6596	7.0264	0
20/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	50.3900	79.3900	0.0504	0.0794	4,500
20/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	8908.5400	8260.1800	8.9085	8.2602	0
20/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	20.4200	34.1900	0.0204	0.0342	9,000
20/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	9218.9200	8568.0600	9.2189	8.5681	0
20/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	16.0800	27.3500	0.0161	0.0274	4,500
20/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	9590.1400	8936.9300	9.5901	8.9369	0
20/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	12.2300	21.1500	0.0122	0.0212	0
20/10/2025	2044 On 07-May-26			Bond Future	10.2365	10.3289	90.3683	89.6939	0
20/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	10484.7800	9836.3300	10.4848	9.8363	0
20/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	68.2000	94.2000	0.0682	0.0942	0
20/10/2025	2044 On 06-August-26			Bond Future	10.3282	10.4238	87.6297	86.9428	7,681
20/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	13369.7300	12703.8400	13.3697	12.7038	0
20/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	69.5800	90.6300	0.0696	0.0906	0
20/10/2025	2044 On 05-November-26			Bond Future	10.4186	10.5175	89.1674	88.4681	0
20/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	7265.0700	6732.4100	7.2651	6.7324	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	1070.6900	1237.3200	1.0707	1.2373	0
20/10/2025	2046 On 06-November-25			Bond Future	125.2799	125.8048	125.2799	125.8048	11,659
20/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	394.8000	0.0000	0.3948	0
20/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	130.1500	0.0000	0.1302	0.0000	0
20/10/2025	2046 On 05-February-26			Bond Future	127.5821	128.1167	127.5821	128.1167	12,207
20/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	5932.0700	6466.6800	5.9321	6.4667	0
20/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2046 On 07-May-26			Bond Future	127.6675	128.2119	127.6675	128.2119	0
20/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	2717.5100	3261.8700	2.7175	3.2619	0
20/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2046 On 06-August-26			Bond Future	130.0248	130.5788	130.0248	130.5788	0
20/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	7644.7900	8198.7700	7.6448	8.1988	0
20/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2046 On 05-November-26			Bond Future	130.0056	130.5686	130.0056	130.5686	0
20/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	4525.5500	5088.5900	4.5256	5.0886	0
20/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2050 On 06-November-25			Bond Future	126.7822	126.9633	126.7822	126.9633	6,892
20/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	2362.2200	2543.3400	2.3622	2.5433	0
20/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2050 On 05-February-26			Bond Future	126.6932	126.8774	126.6932	126.8774	11,428
20/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	3873.1700	4057.3500	3.8732	4.0574	0
20/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2050 On 07-May-26			Bond Future	129.0617	129.2494	129.0617	129.2494	0
20/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	4991.6900	5179.4000	4.9917	5.1794	0
20/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2050 On 06-August-26			Bond Future	128.9866	129.1771	128.9866	129.1771	0
20/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	5716.6000	5907.1400	5.7166	5.9071	0
20/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	2050 On 05-November-26			Bond Future	131.2831	131.4766	131.2831	131.4766	0
20/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	7443.0500	7636.5700	7.4431	7.6366	0
20/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	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
20/10/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	AL37 On 06-November-25			Index Future	1223.2670	1219.0640	1223.2670	1,219.0640	0
20/10/2025	AL37 On 05-February-26			Index Future	1245.4460	1241.1640	1245.4460	1,241.1640	0
20/10/2025	AL37 On 07-May-26			Index Future	1268.4340	1264.0720	1268.4340	1,264.0720	0
20/10/2025	AL37 On 06-August-26			Index Future	1291.3280	1286.8780	1291.3280	1,286.8780	0
20/10/2025	AL37 On 05-November-26			Index Future	1314.3160	1309.7770	1314.3160	1,309.7770	0
20/10/2025	AL7T On 06-November-25			Index Future	1524.8280	1514.8960	1524.8280	1,514.8960	0
20/10/2025	AL7T On 05-February-26			Index Future	1552.4750	1542.3590	1552.4750	1,542.3590	0
20/10/2025	AL7T On 07-May-26			Index Future	1581.1300	1570.8270	1581.1300	1,570.8270	0
20/10/2025	AL7T On 06-August-26			Index Future	1609.6680	1599.1670	1609.6680	1,599.1670	0
20/10/2025	AL7T On 05-November-26			Index Future	1638.3240	1627.6230	1638.3240	1,627.6230	0
20/10/2025	ALBI On 06-November-25			Index Future	1287.0470	1279.7880	1287.0470	1,279.7880	76
20/10/2025	ALBI On 05-February-26			Index Future	1310.3830	1302.9880	1310.3830	1,302.9880	0
20/10/2025	ALBI On 07-May-26			Index Future	1334.5690	1327.0380	1334.5690	1,327.0380	0
20/10/2025	ALBI On 06-August-26			Index Future	1358.6570	1350.9800	1358.6570	1,350.9800	0
20/10/2025	ALBI On 05-November-26			Index Future	1382.8440	1375.0190	1382.8440	1,375.0190	0
20/10/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/10/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	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
20/10/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/10/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/10/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	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
20/10/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	ES33 On 06-November-25			Bond Future	9.5497	9.6466	90.0256	89.5384	0
20/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11375.3700	10888.1500	11.3754	10.8882	0
20/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	ES33 On 05-February-26			Bond Future	9.6475	9.7490	91.6800	91.1837	0
20/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8484.5100	7988.2300	8.4845	7.9882	0
20/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	ES33 On 07-May-26			Bond Future	9.7412	9.8475	89.5993	89.0937	0
20/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	8718.7500	8213.1800	8.7188	8.2132	0
20/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	ES33 On 06-August-26			Bond Future	9.8491	9.9606	91.2529	90.7378	0
20/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9384.2900	8869.1300	9.3843	8.8691	0
20/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	ES33 On 05-November-26			Bond Future	9.9723	10.0894	89.0839	88.5593	0
20/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	3755.4900	3230.8800	3.7555	3.2309	0
20/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	ES42 On 06-November-25			Bond Future	10.2122	10.3189	86.8782	86.1282	0
20/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	13544.2700	12794.3300	13.5443	12.7943	0
20/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	ES42 On 05-February-26			Bond Future	10.2970	10.4072	88.4746	87.7109	0
20/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	9874.9100	9111.1600	9.8749	9.1112	0
20/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	ES42 On 07-May-26			Bond Future	10.3821	10.4962	85.8639	85.0858	0
20/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	11222.5200	10444.3900	11.2225	10.4444	0
20/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	ES42 On 06-August-26			Bond Future	10.4746	10.5928	87.4479	86.6552	0
20/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	12973.5700	12180.8700	12.9736	12.1809	0
20/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	ES42 On 05-November-26			Bond Future	10.5741	10.6965	84.7398	83.9327	0
20/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	6774.9900	5967.9100	6.7750	5.9679	0
20/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	GOVI On 06-November-25			GOVI	1264.0890	1257.1700	1264.0890	1,257.1700	271

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1520890.0000	1451700.0000	152.0890	145.1700	0
20/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	GOVI On 05-February-26			GOVI	1287.0080	1279.9600	1287.0080	1,279.9600	356
20/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1370080.0000	1299600.0000	137.0080	129.9600	0
20/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	GOVI On 07-May-26			GOVI	1310.7640	1303.5850	1310.7640	1,303.5850	42
20/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1337640.0000	1265850.0000	133.7640	126.5850	0
20/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	GOVI On 06-August-26			GOVI	1334.4210	1327.1030	1334.4210	1,327.1030	0
20/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1454210.0000	1381030.0000	145.4210	138.1030	0
20/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	GOVI On 05-November-26			GOVI	1358.1770	1350.7180	1358.1770	1,350.7180	0
20/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	811770.0000	737180.0000	81.1770	73.7180	0
20/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/10/2025	I258 On 06-November-25			Bond Future	115.5923	115.5678	115.5923	115.5678	0
20/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	3231.3065	3222.9698	3.2313	3.2230	0
20/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	28.9865	45.1398	0.0290	0.0451	0
20/10/2025	I258 On 05-February-26			Bond Future	114.9006	114.8751	114.9006	114.8751	0
20/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	3903.0444	3903.4828	3.9030	3.9035	0
20/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	652.4644	678.3528	0.6525	0.6784	0
20/10/2025	I258 On 07-May-26			Bond Future	117.0486	117.0228	117.0486	117.0228	0
20/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4538.4581	4536.9292	4.5385	4.5369	0
20/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	1219.8681	1244.1192	1.2199	1.2441	0
20/10/2025	I258 On 06-August-26			Bond Future	116.3476	116.3206	116.3476	116.3206	0
20/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5117.9823	5114.3960	5.1180	5.1144	0
20/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1720.4123	1743.7860	1.7204	1.7438	0
20/10/2025	I258 On 05-November-26			Bond Future	118.4178	118.3898	118.4178	118.3898	0
20/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	5639.8507	5634.6620	5.6399	5.6347	0
20/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	2172.0307	2194.8520	2.1720	2.1949	0
20/10/2025	IGOV On 06-November-25			Index Future	401.0280	401.2050	401.0280	401.2050	553
20/10/2025	IGOV On 05-February-26			Index Future	408.3980	408.5780	408.3980	408.5780	209
20/10/2025	IGOV On 07-May-26			Index Future	416.0340	416.2170	416.0340	416.2170	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2025	IGOV On 06-August-26			Index Future	423.6390	423.8210	423.6390	423.8210	0
20/10/2025	IGOV On 05-November-26			Index Future	431.2740	431.4570	431.2740	431.4570	0
20/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
20/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/10/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
20/10/2025	R033 On 06-November-25			Bond Future	8.4209	8.5074	109.6898	109.1974	20,832
20/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	10234.3700	9741.9100	10.2344	9.7419	0
20/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R033 On 05-February-26			Bond Future	8.4743	8.5651	111.6784	111.1769	10,419
20/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	10477.6400	9981.2700	10.4776	9.9813	0
20/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	9.0000	14.1300	0.0090	0.0141	0
20/10/2025	R033 On 07-May-26			Bond Future	8.5245	8.6198	108.6961	108.1853	0
20/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9492.1200	9006.2900	9.4921	9.0063	0
20/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	84.2800	109.2200	0.0843	0.1092	0
20/10/2025	R033 On 06-August-26			Bond Future	8.5868	8.6871	110.6766	110.1562	0
20/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8579.7800	8124.5500	8.5798	8.1246	0
20/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	357.4900	422.6200	0.3575	0.4226	0
20/10/2025	R033 On 05-November-26			Bond Future	8.6595	8.7652	107.5804	107.0505	0
20/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4931.0200	4586.8600	4.9310	4.5869	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1627.5400	1813.1900	1.6275	1.8132	0
20/10/2025	R035 On 06-November-25			Bond Future	8.9237	9.0304	101.4383	100.7776	51,693
20/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	5086.7900	4426.5100	5.0868	4.4265	250
20/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0.0200	0.4500	0.0000	0.0005	0
20/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	5895.0100	5234.3500	5.8950	5.2344	2,000
20/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0.0000	0.0500	0.0000	0.0001	0
20/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	6864.1800	6203.4700	6.8642	6.2035	300
20/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	7259.3900	6598.6800	7.2594	6.5987	0
20/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
20/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	8098.7600	7438.0500	8.0988	7.4381	0
20/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50
20/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	8707.8600	8047.1500	8.7079	8.0472	2,000
20/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	8873.0500	8212.3400	8.8731	8.2123	2,000
20/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	9202.2100	8541.5000	9.2022	8.5415	0
20/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
20/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	9638.6300	8977.9200	9.6386	8.9779	300
20/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	10180.2200	9519.5100	10.1802	9.5195	0
20/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
20/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	11568.1200	10907.4100	11.5681	10.9074	2,000
20/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	11620.9200	10960.2100	11.6209	10.9602	250
20/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	11884.3000	11223.5900	11.8843	11.2236	0
20/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	12927.3400	12266.6300	12.9273	12.2666	0
20/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	14106.3800	13445.6700	14.1064	13.4457	0
20/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
20/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	14207.8800	13547.1700	14.2079	13.5472	0
20/10/2025	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
20/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	15313.8000	14653.0900	15.3138	14.6531	0
20/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
20/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	16693.5900	16032.8800	16.6936	16.0329	0
20/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
20/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	16888.2100	16227.5000	16.8882	16.2275	0
20/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
20/10/2025	R035 On 05-February-26			Bond Future	8.9913	9.1025	103.2773	102.6046	70,999
20/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1082.2800	845.6400	1.0823	0.8456	0
20/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	1945.9700	2382.1100	1.9460	2.3821	0
20/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2310.2800	1896.5900	2.3103	1.8966	0
20/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	754.6000	1013.6900	0.7546	1.0137	16,000
20/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	6859.8800	6206.7300	6.8599	6.2067	250
20/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	24.1800	43.8100	0.0242	0.0438	0
20/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	8320.2200	7654.1000	8.3202	7.6541	2,000
20/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	6.7400	13.4000	0.0067	0.0134	0
20/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	9549.8300	8879.4900	9.5498	8.8795	0
20/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	2.1300	4.5700	0.0021	0.0046	250
20/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	10183.9400	9512.5600	10.1839	9.5126	0
20/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	1.1300	2.5300	0.0011	0.0025	0
20/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	10968.8100	10296.7100	10.9688	10.2967	2,000
20/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.5000	1.1800	0.0005	0.0012	0
20/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	11280.2900	10608.0100	11.2803	10.6080	0
20/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.3600	0.8600	0.0004	0.0009	0
20/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	12155.0400	11482.4700	12.1550	11.4825	0
20/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.1400	0.3500	0.0001	0.0004	250
20/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	18336.4200	17663.6400	18.3364	17.6636	0
20/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
20/10/2025	R035 On 07-May-26			Bond Future	9.0517	9.1676	100.6804	99.9951	0
20/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	4036.9700	3531.9900	4.0370	3.5320	250
20/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	621.4900	801.7200	0.6215	0.8017	0
20/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	4122.9700	3612.3800	4.1230	3.6124	200
20/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	594.1000	768.7200	0.5941	0.7687	0
20/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4341.2200	3817.0100	4.3412	3.8170	350
20/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	529.6500	690.6500	0.5297	0.6907	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	6376.8400	5762.6600	6.3768	5.7627	0
20/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	178.9000	249.9300	0.1789	0.2499	250
20/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6476.1400	5858.9000	6.4761	5.8589	0
20/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	169.1300	237.1000	0.1691	0.2371	200
20/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	6725.7800	6101.3700	6.7258	6.1014	0
20/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	146.8400	207.6400	0.1468	0.2076	350
20/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	8917.5600	8254.2900	8.9176	8.2543	0
20/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	42.9100	64.8500	0.0429	0.0649	250
20/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	9019.9400	8355.5700	9.0199	8.3556	0
20/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	40.3600	61.2000	0.0404	0.0612	200
20/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	9275.8700	8608.9700	9.2759	8.6090	0
20/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	34.6600	52.9700	0.0347	0.0530	350
20/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	10041.7300	9368.7500	10.0417	9.3688	0
20/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	21.6600	33.8900	0.0217	0.0339	0
20/10/2025	R035 On 06-August-26			Bond Future	9.1237	9.2447	102.5152	101.8173	56
20/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2344.4700	2014.3700	2.3445	2.0144	200
20/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2307.9600	2675.8500	2.3080	2.6759	0
20/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2594.4000	2239.4300	2.5944	2.2394	250
20/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	2038.3700	2381.3900	2.0384	2.3814	0
20/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3965.7100	3498.9500	3.9657	3.4990	0
20/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	1087.5700	1318.8000	1.0876	1.3188	200
20/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4312.6000	3823.1300	4.3126	3.8231	0
20/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	934.3700	1142.8900	0.9344	1.1429	250
20/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	6056.4900	5479.5500	6.0565	5.4796	0
20/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	442.8400	563.8900	0.4428	0.5639	200
20/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6465.4700	5873.1000	6.4655	5.8731	0
20/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	370.3500	475.9700	0.3704	0.4760	250
20/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	10496.4900	9822.8200	10.4965	9.8228	0
20/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	62.0100	86.3300	0.0620	0.0863	0
20/10/2025	R035 On 05-November-26			Bond Future	9.2075	9.3338	99.8160	99.1054	0
20/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5393.0100	4865.0200	5.3930	4.8650	0
20/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	885.5400	1068.1100	0.8855	1.0681	0
20/10/2025	R038 On 06-November-25			Bond Future	9.5413	9.6329	110.8040	110.1055	3,279
20/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	10276.6900	9578.1900	10.2767	9.5782	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
20/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	11984.6000	11286.1000	11.9846	11.2861	0
20/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	18697.0300	17998.5300	18.6970	17.9985	0
20/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
20/10/2025	R038 On 05-February-26			Bond Future	9.6213	9.7164	112.8129	112.1015	3,372
20/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	12528.6200	11818.4400	12.5286	11.8184	0
20/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	1.0300	2.1700	0.0010	0.0022	0
20/10/2025	R038 On 07-May-26			Bond Future	9.6999	9.7987	109.4102	108.6857	0
20/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	11594.3000	10885.6700	11.5943	10.8857	0
20/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	33.3700	49.1700	0.0334	0.0492	0
20/10/2025	R038 On 06-August-26			Bond Future	9.7886	9.8914	111.4035	110.6656	0
20/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	13119.1700	12405.4300	13.1192	12.4054	0
20/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	72.5900	96.7700	0.0726	0.0968	0
20/10/2025	R038 On 05-November-26			Bond Future	9.8851	9.9920	107.8787	107.1274	0
20/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6752.6200	6190.2200	6.7526	6.1902	0
20/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	1079.8600	1268.7200	1.0799	1.2687	0
20/10/2025	R053 On 06-November-25			Bond Future	9.9043	9.9957	117.4585	116.4885	28,843
20/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	17244.2300	16274.2200	17.2442	16.2742	0
20/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R053 On 05-February-26			Bond Future	9.9745	10.0688	119.5879	118.6003	27,517
20/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	14263.2200	13283.5200	14.2632	13.2835	0
20/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	9.1000	16.9900	0.0091	0.0170	0
20/10/2025	R053 On 07-May-26			Bond Future	10.0428	10.1401	115.9332	114.9273	10,000
20/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	15226.3100	14250.0200	15.2263	14.2500	0
20/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	68.2900	97.9300	0.0683	0.0979	0
20/10/2025	R053 On 06-August-26			Bond Future	10.1182	10.2188	118.0453	117.0208	0
20/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	19009.7000	18010.9800	19.0097	18.0110	0
20/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	75.6400	101.4400	0.0756	0.1014	0
20/10/2025	R053 On 05-November-26			Bond Future	10.1984	10.3023	114.2592	113.2162	0
20/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	10730.9900	9907.2100	10.7310	9.9072	0
20/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1247.5600	1466.7600	1.2476	1.4668	0
20/10/2025	R186 On 06-November-25			Bond Future	7.4302	7.4516	107.2979	107.2750	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
20/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	746.9900	724.0700	0.7470	0.7241	0
20/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
20/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	85.7200	86.9000	0.0857	0.0869	0
20/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	85.7200	86.9000	0.0857	0.0869	0
20/10/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
20/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	116.4400	117.3200	0.1164	0.1173	0
20/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	116.4400	117.3200	0.1164	0.1173	0
20/10/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
20/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	95.8600	96.3500	0.0959	0.0964	0
20/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	95.8600	96.3500	0.0959	0.0964	0
20/10/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
20/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	54.4100	54.6300	0.0544	0.0546	0
20/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	54.4100	54.6300	0.0544	0.0546	0
20/10/2025	R202 On 06-November-25			Bond Future	283.4116	283.6422	283.4116	283.6422	1,033
20/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	7771.6100	8002.1800	7.7716	8.0022	0
20/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R202 On 05-February-26			Bond Future	283.2688	283.5034	283.2688	283.5034	340
20/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5448.8000	5683.3900	5.4488	5.6834	0
20/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R202 On 07-May-26			Bond Future	288.5648	288.8038	288.5648	288.8038	0
20/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	11014.7600	11253.7600	11.0148	11.2538	0
20/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R202 On 06-August-26			Bond Future	288.4580	288.6997	288.4580	288.6997	0
20/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	9598.0200	9839.7200	9.5980	9.8397	0
20/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R202 On 05-November-26			Bond Future	293.5940	293.8394	293.5940	293.8394	0
20/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	13134.0300	13379.4100	13.1340	13.3794	0
20/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R209 On 06-November-25			Bond Future	9.2136	9.3101	81.1655	80.6155	8,444
20/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	10736.2700	10186.2400	10.7363	10.1862	0
20/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R209 On 05-February-26			Bond Future	9.2805	9.3805	82.6370	82.0769	31,504

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	8627.4400	8069.6500	8.6274	8.0697	0
20/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	2.2900	4.5900	0.0023	0.0046	0
20/10/2025	R209 On 07-May-26			Bond Future	9.3453	9.4491	81.0106	80.4402	0
20/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	8868.1000	8310.7100	8.8681	8.3107	0
20/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	27.3200	40.3700	0.0273	0.0404	0
20/10/2025	R209 On 06-August-26			Bond Future	9.4198	9.5276	82.4869	81.9059	2,732
20/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	9876.7500	9315.1400	9.8768	9.3151	0
20/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	56.3200	75.7600	0.0563	0.0758	0
20/10/2025	R209 On 05-November-26			Bond Future	9.5017	9.6136	80.7861	80.1946	0
20/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5080.7200	4643.6800	5.0807	4.6437	0
20/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	881.6700	1036.1600	0.8817	1.0362	0
20/10/2025	R210 On 06-November-25			Bond Future	253.5371	253.5741	253.5371	253.5741	1,203
20/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1397.0500	1434.0500	1.3971	1.4341	0
20/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R210 On 05-February-26			Bond Future	258.1963	258.2337	258.1963	258.2337	110
20/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5096.2900	5133.7000	5.0963	5.1337	0
20/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R210 On 07-May-26			Bond Future	259.5371	259.5749	259.5371	259.5749	0
20/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4137.1200	4174.8700	4.1371	4.1749	0
20/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R210 On 06-August-26			Bond Future	264.3298	264.3676	264.3298	264.3676	0
20/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4489.8300	4527.6400	4.4898	4.5276	0
20/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R210 On 05-November-26			Bond Future	265.4985	265.5354	265.4985	265.5354	0
20/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12168.5000	12205.3900	12.1685	12.2054	0
20/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R213 On 06-November-25			Bond Future	7.9635	8.0449	97.2747	96.9373	80,161
20/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	8205.1200	7867.6800	8.2051	7.8677	0
20/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R213 On 05-February-26			Bond Future	8.0048	8.0912	99.0383	98.6946	3,963
20/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	7168.1800	6824.6300	7.1682	6.8246	0
20/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.0800	0.2000	0.0001	0.0002	0
20/10/2025	R213 On 07-May-26			Bond Future	8.0352	8.1269	97.3144	96.9644	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6475.5300	6128.8100	6.4755	6.1288	0
20/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	5.8500	9.1400	0.0059	0.0091	0
20/10/2025	R213 On 06-August-26			Bond Future	8.0794	8.1773	99.0883	98.7316	0
20/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5708.9700	5365.8900	5.7090	5.3659	0
20/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	36.8600	50.4200	0.0369	0.0504	0
20/10/2025	R213 On 05-November-26			Bond Future	8.1417	8.2462	97.2801	96.9169	0
20/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2723.2200	2471.2200	2.7232	2.4712	0
20/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	632.4600	743.6700	0.6325	0.7437	0
20/10/2025	R214 On 06-November-25			Bond Future	9.8707	9.9773	74.9440	74.2786	37,146
20/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	10011.7000	9346.2200	10.0117	9.3462	0
20/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R214 On 05-February-26			Bond Future	9.9476	10.0576	76.3027	75.6251	5,639
20/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	7542.1000	6877.0000	7.5421	6.8770	0
20/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	14.4900	27.0600	0.0145	0.0271	0
20/10/2025	R214 On 07-May-26			Bond Future	10.0186	10.1322	74.4129	73.7228	0
20/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	8528.2500	7866.0100	8.5283	7.8660	0
20/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	58.8000	86.6800	0.0588	0.0867	0
20/10/2025	R214 On 06-August-26			Bond Future	10.0986	10.2160	75.7691	75.0662	0
20/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	10230.7400	9558.7300	10.2307	9.5587	0
20/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	87.4600	118.3400	0.0875	0.1183	0
20/10/2025	R214 On 05-November-26			Bond Future	10.1863	10.3075	73.8043	73.0888	0
20/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5517.6300	4996.6100	5.5176	4.9966	0
20/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	1064.4800	1258.9600	1.0645	1.2590	0
20/10/2025	R248 On 06-November-25			Bond Future	10.0307	10.1272	90.3862	89.6174	80,322
20/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	12143.9900	11375.1500	12.1440	11.3752	0
20/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/10/2025	R248 On 05-February-26			Bond Future	10.1077	10.2074	92.0248	91.2420	208,845
20/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	427.7000	326.1800	0.4277	0.3262	1,400
20/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	5458.8000	6140.0800	5.4588	6.1401	0
20/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1469.4600	1177.0700	1.4695	1.1771	1,400
20/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	2328.6300	2819.0400	2.3286	2.8190	0
20/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3561.2800	3019.5600	3.5613	3.0196	0
20/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	694.5600	935.6400	0.6946	0.9356	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
20/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	9733.5700	8963.7200	9.7336	8.9637	0
20/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	16.2700	29.2200	0.0163	0.0292	0
20/10/2025	R248 On 07-May-26			Bond Future	10.1789	10.2817	89.2836	88.4863	260
20/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	10874.9400	10108.5900	10.8749	10.1086	0
20/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	71.6500	102.6000	0.0717	0.1026	0
20/10/2025	R248 On 06-August-26			Bond Future	10.2585	10.3648	90.9106	90.0986	0
20/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	14128.6100	13339.9400	14.1286	13.3399	0
20/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	67.2500	90.5900	0.0673	0.0906	0
20/10/2025	R248 On 05-November-26			Bond Future	10.3449	10.4547	88.0705	87.2439	0
20/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	7873.8200	7231.8800	7.8738	7.2319	0
20/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	1028.0700	1212.7200	1.0281	1.2127	0
20/10/2025	R2R9 On 06-November-25			Bond Future	102.2159	101.5735	102.2159	101.5735	0
20/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	1336.8100	963.4600	1.3368	0.9635	0
20/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	280.8700	549.9500	0.2809	0.5500	0
20/10/2025	R2R9 On 05-February-26			Bond Future	104.0690	103.4148	104.0690	103.4148	0
20/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2305.1900	1950.6700	2.3052	1.9507	0
20/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	1226.1500	1525.8400	1.2262	1.5258	0
20/10/2025	R2R9 On 07-May-26			Bond Future	101.0103	100.3440	101.0103	100.3440	0
20/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	2943.2400	2585.4200	2.9432	2.5854	0
20/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1842.9300	2151.4200	1.8429	2.1514	0
20/10/2025	R2R9 On 06-August-26			Bond Future	102.8507	102.1720	102.8507	102.1720	0
20/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3466.1300	3103.1300	3.4661	3.1031	0
20/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	2355.4600	2671.1800	2.3555	2.6712	0
20/10/2025	R2R9 On 05-November-26			Bond Future	99.6797	98.9888	99.6797	98.9888	0
20/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	3913.7800	3544.1800	3.9138	3.5442	0
20/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2794.0500	3115.4200	2.7941	3.1154	0
20/10/2025	R4R2 On 06-November-25			Bond Future	102.3289	101.4742	102.3289	101.4742	0
20/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1172.3100	745.5700	1.1723	0.7456	0
20/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	423.4100	851.3700	0.4234	0.8514	0
20/10/2025	R4R2 On 05-February-26			Bond Future	104.1841	103.3138	104.1841	103.3138	0
20/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2252.9600	1811.7000	2.2530	1.8117	0
20/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1498.9000	1927.9200	1.4989	1.9279	0
20/10/2025	R4R2 On 07-May-26			Bond Future	101.0013	100.1150	101.0013	100.1150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	2955.6300	2502.2000	2.9556	2.5022	0
20/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	2184.2900	2617.1900	2.1843	2.6172	0
20/10/2025	R4R2 On 06-August-26			Bond Future	102.8415	101.9387	102.8415	101.9387	0
20/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3527.7200	3063.4100	3.5277	3.0634	0
20/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2746.2000	3184.7500	2.7462	3.1848	0
20/10/2025	R4R2 On 05-November-26			Bond Future	99.5443	98.6253	99.5443	98.6253	0
20/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4021.4200	3546.2000	4.0214	3.5462	0
20/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	3237.1200	3680.9000	3.2371	3.6809	0
20/10/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/10/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0