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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
21/10/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	2029 On 06-November-25			Bond Future	141.5651	141.6751	141.5651	141.6751	3,026
21/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	1775.1300	1885.0500	1.7751	1.8851	0
21/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2029 On 05-February-26			Bond Future	144.1668	144.2786	144.1668	144.2786	1,470
21/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4056.7800	4168.6100	4.0568	4.1686	0
21/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2029 On 07-May-26			Bond Future	145.3987	145.5124	145.3987	145.5124	0
21/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3578.7400	3692.3800	3.5787	3.6924	0
21/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2029 On 06-August-26			Bond Future	148.0843	148.1997	148.0843	148.1997	0
21/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	3984.3400	4099.7200	3.9843	4.0997	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2029 On 05-November-26			Bond Future	149.2373	149.3538	149.2373	149.3538	0
21/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	1677.3000	1793.7600	1.6773	1.7938	0
21/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2030 On 06-November-25			Bond Future	7.6641	7.6643	103.4126	103.4118	111,524
21/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3691.9400	3691.1200	3.6919	3.6911	300
21/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5382.4600	5381.6400	5.3825	5.3816	300
21/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6445.5300	6444.7100	6.4455	6.4447	0
21/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	8206.8100	8205.9900	8.2068	8.2060	0
21/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
21/10/2025	2030 On 05-February-26			Bond Future	7.6846	7.6848	101.2796	101.2786	81,267
21/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5900.7500	5899.8000	5.9008	5.8998	0
21/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
21/10/2025	2030 On 07-May-26			Bond Future	7.7060	7.7063	103.1489	103.1479	5,220
21/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	5224.8700	5223.9700	5.2249	5.2240	0
21/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	3.4500	3.5400	0.0035	0.0035	0
21/10/2025	2030 On 06-August-26			Bond Future	7.7447	7.7451	101.0198	101.0185	338
21/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4348.2200	4347.3100	4.3482	4.3473	0
21/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	32.1700	32.5200	0.0322	0.0325	0
21/10/2025	2030 On 05-November-26			Bond Future	7.7876	7.7882	102.7938	102.7922	0
21/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	2137.3600	2137.4100	2.1374	2.1374	0
21/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	459.0000	460.6300	0.4590	0.4606	0
21/10/2025	2031 On 06-November-25			Bond Future	112.6627	112.6402	112.6627	112.6402	852
21/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2972.6700	2950.1800	2.9727	2.9502	0
21/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2031 On 05-February-26			Bond Future	112.3426	112.3195	112.3426	112.3195	910
21/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	869.3100	856.1200	0.8693	0.8561	0
21/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	286.7000	296.5900	0.2867	0.2966	0
21/10/2025	2031 On 07-May-26			Bond Future	114.4430	114.4194	114.4430	114.4194	0
21/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	1024.3600	1010.9500	1.0244	1.0110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	421.3900	431.5400	0.4214	0.4315	0
21/10/2025	2031 On 06-August-26			Bond Future	114.1277	114.1024	114.1277	114.1024	680
21/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	957.9200	944.9700	0.9579	0.9450	0
21/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	640.2200	652.5900	0.6402	0.6526	0
21/10/2025	2031 On 05-November-26			Bond Future	116.1591	116.1330	116.1591	116.1330	0
21/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4678.3500	4652.6900	4.6784	4.6527	0
21/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	9.2700	9.7000	0.0093	0.0097	0
21/10/2025	2032 On 06-November-25			Bond Future	8.2595	8.2601	100.8907	100.8880	118,027
21/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	5383.9100	5381.2800	5.3839	5.3813	300
21/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7629.7000	7627.0700	7.6297	7.6271	300
21/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9894.7500	9892.1200	9.8948	9.8921	0
21/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11882.1300	11879.5000	11.8821	11.8795	0
21/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
21/10/2025	2032 On 05-February-26			Bond Future	8.3088	8.3094	102.7198	102.7171	50,221
21/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	8289.6000	8286.8700	8.2896	8.2869	0
21/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.2400	0.2500	0.0002	0.0003	0
21/10/2025	2032 On 07-May-26			Bond Future	8.3541	8.3547	100.4556	100.4528	4,513
21/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7761.4800	7758.8200	7.7615	7.7588	0
21/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	9.3500	9.5600	0.0094	0.0096	0
21/10/2025	2032 On 06-August-26			Bond Future	8.4125	8.4132	102.2865	102.2833	0
21/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	7215.2600	7212.6600	7.2153	7.2127	0
21/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	46.2100	46.7700	0.0462	0.0468	0
21/10/2025	2032 On 05-November-26			Bond Future	8.4825	8.4833	99.9256	99.9221	0
21/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3544.5300	3543.8700	3.5445	3.5439	0
21/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	729.5200	732.3700	0.7295	0.7324	0
21/10/2025	2033 On 06-November-25			Bond Future	135.4089	135.0648	135.4089	135.0648	18,778
21/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2268.9400	1924.7700	2.2689	1.9248	0
21/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2033 On 05-February-26			Bond Future	137.8975	137.5469	137.8975	137.5469	1,468
21/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5017.4600	4666.8500	5.0175	4.6669	0

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21/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2033 On 07-May-26			Bond Future	138.9101	138.5527	138.9101	138.5527	0
21/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3750.0600	3392.7000	3.7501	3.3927	0
21/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2033 On 06-August-26			Bond Future	141.4759	141.1116	141.4759	141.1116	0
21/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7225.8700	6861.5500	7.2259	6.8616	0
21/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2033 On 05-November-26			Bond Future	142.4072	142.0353	142.4072	142.0353	0
21/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5147.1500	4775.3300	5.1472	4.7753	0
21/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2037 On 06-November-25			Bond Future	9.4443	9.4652	95.9069	95.7702	123,315
21/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	6560.3700	6423.7300	6.5604	6.4237	300
21/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	9447.8500	9311.2100	9.4479	9.3112	300
21/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	12900.1800	12763.5400	12.9002	12.7635	0
21/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	15653.0800	15516.4400	15.6531	15.5164	0
21/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
21/10/2025	2037 On 05-February-26			Bond Future	9.5184	9.5402	93.3873	93.2481	83,383
21/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	6914.9100	6780.3900	6.9149	6.7804	0
21/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	35.0200	39.7200	0.0350	0.0397	0
21/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	8316.4400	8178.9600	8.3164	8.1790	1,970
21/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	10.9900	12.7300	0.0110	0.0127	0
21/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	9976.0500	9837.2900	9.9761	9.8373	0
21/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	2.4500	2.9100	0.0025	0.0029	0
21/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	10845.8100	10706.8100	10.8458	10.7068	0
21/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	1.0300	1.2500	0.0010	0.0013	0
21/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	11061.4300	10922.3800	11.0614	10.9224	1,030
21/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.8300	1.0000	0.0008	0.0010	0
21/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	13486.9900	13347.7800	13.4870	13.3478	0
21/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	0
21/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	15566.0400	15426.8200	15.5660	15.4268	0
21/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970

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21/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	17809.1700	17669.9500	17.8092	17.6700	0
21/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
21/10/2025	2037 On 07-May-26			Bond Future	9.5954	9.6180	95.1109	94.9691	0
21/10/2025	2037 On 07-May-26	9.00	Call	Bond Future	842.8900	811.2600	0.8429	0.8113	0
21/10/2025	2037 On 07-May-26	9.00	Put	Bond Future	4686.7700	4796.9700	4.6868	4.7970	0
21/10/2025	2037 On 07-May-26	9.49	Call	Bond Future	1805.8700	1746.4800	1.8059	1.7465	0
21/10/2025	2037 On 07-May-26	9.49	Put	Bond Future	2470.8800	2553.3200	2.4709	2.5533	0
21/10/2025	2037 On 07-May-26	10.06	Call	Bond Future	3756.9100	3659.3500	3.7569	3.6594	0
21/10/2025	2037 On 07-May-26	10.06	Put	Bond Future	898.9200	943.1900	0.8989	0.9432	0
21/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	8108.9900	7975.4100	8.1090	7.9754	142
21/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	101.9900	110.2400	0.1020	0.1102	0
21/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	10063.6100	9925.0700	10.0636	9.9251	0
21/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	34.5700	37.8600	0.0346	0.0379	0
21/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	15563.9300	15422.2000	15.5639	15.4222	0
21/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.6500	0.7500	0.0007	0.0008	142
21/10/2025	2037 On 06-August-26			Bond Future	9.6846	9.7082	92.5845	92.4398	2,539
21/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3652.6700	3564.8800	3.6527	3.5649	2,541
21/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1620.9300	1677.8100	1.6209	1.6778	0
21/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	6484.2500	6364.8000	6.4843	6.3648	0
21/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	514.9200	540.1400	0.5149	0.5401	2,541
21/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	9406.6600	9271.6000	9.4067	9.2716	0
21/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	154.6300	164.2400	0.1546	0.1642	2,541
21/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	11459.8400	11319.6200	11.4598	11.3196	0
21/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	62.3000	66.7500	0.0623	0.0668	0
21/10/2025	2037 On 05-November-26			Bond Future	9.7741	9.7986	94.2097	94.0623	0
21/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2186.7500	2129.7500	2.1868	2.1298	4,490
21/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	4105.4300	4195.8800	4.1054	4.1959	0
21/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4411.4800	4318.2000	4.4115	4.3182	0
21/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	1718.9600	1773.1300	1.7190	1.7731	4,490
21/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5929.6200	5819.7200	5.9296	5.8197	0
21/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	1017.5100	1055.0600	1.0175	1.0551	0
21/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6826.7800	6709.2900	6.8268	6.7093	0
21/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	750.3700	780.3300	0.7504	0.7803	4,490
21/10/2025	2038 On 06-November-25			Bond Future	146.7433	146.2642	146.7433	146.2642	1,601

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21/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	2863.3200	2384.1500	2.8633	2.3842	0
21/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2038 On 05-February-26			Bond Future	147.2699	146.7816	147.2699	146.7816	1,565
21/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4069.8600	3581.5600	4.0699	3.5816	0
21/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2038 On 07-May-26			Bond Future	150.0232	149.5257	150.0232	149.5257	0
21/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5493.1700	4995.7400	5.4932	4.9957	0
21/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2038 On 06-August-26			Bond Future	150.5890	150.0810	150.5890	150.0810	0
21/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	5868.9500	5360.9900	5.8690	5.3610	0
21/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2038 On 05-November-26			Bond Future	153.2704	152.7531	153.2704	152.7531	0
21/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	6960.4300	6443.0900	6.9604	6.4431	0
21/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2040 On 06-November-25			Bond Future	9.8555	9.8765	96.0222	95.8710	24,241
21/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	12848.7000	12697.4200	12.8487	12.6974	0
21/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2040 On 05-February-26			Bond Future	9.9358	9.9576	93.2542	93.1000	78,329
21/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	1304.1100	1248.0800	1.3041	1.2481	14,000
21/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	2274.0700	2372.1800	2.2741	2.3722	0
21/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	3455.0400	3344.1000	3.4550	3.3441	680
21/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	584.7100	627.9100	0.5847	0.6279	0
21/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	5669.7600	5531.1500	5.6698	5.5312	0
21/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	148.1000	163.6300	0.1481	0.1636	8,180
21/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	8087.9200	7937.6700	8.0879	7.9377	0
21/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	27.5700	31.4600	0.0276	0.0315	680
21/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	10139.2900	9986.1000	10.1393	9.9861	0
21/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	5.5000	6.4500	0.0055	0.0065	0
21/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	12076.2700	11922.3400	12.0763	11.9223	475
21/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	1.0000	1.2100	0.0010	0.0012	0
21/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	19647.4800	19493.3400	19.6475	19.4933	0
21/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
21/10/2025	2040 On 07-May-26			Bond Future	10.0186	10.0412	94.9753	94.8184	0
21/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5210.3200	5088.6500	5.2103	5.0887	1,460

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	630.5000	665.7800	0.6305	0.6658	0
21/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	7467.6800	7326.8500	7.4677	7.3269	0
21/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	227.3700	243.4900	0.2274	0.2435	0
21/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	10598.8000	10446.3800	10.5988	10.4464	0
21/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	49.5600	54.0900	0.0496	0.0541	0
21/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	10883.3400	10730.3800	10.8833	10.7304	0
21/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	42.7200	46.7100	0.0427	0.0467	1,460
21/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	12629.6500	12474.4300	12.6297	12.4744	0
21/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	16.3400	18.0700	0.0163	0.0181	0
21/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	13680.4200	13524.4600	13.6804	13.5245	0
21/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	8.7700	9.7600	0.0088	0.0098	1,460
21/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	15356.7700	15200.1800	15.3568	15.2002	0
21/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	2.8000	3.1600	0.0028	0.0032	0
21/10/2025	2040 On 06-August-26			Bond Future	10.1130	10.1364	92.1958	92.0357	7,265
21/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	12826.5700	12671.1100	12.8266	12.6711	0
21/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	64.6700	69.2900	0.0647	0.0693	0
21/10/2025	2040 On 05-November-26			Bond Future	10.2068	10.2310	93.8139	93.6507	0
21/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2502.2600	2438.0200	2.5023	2.4380	2,300
21/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	4529.2200	4628.1100	4.5292	4.6281	0
21/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4947.6700	4843.9500	4.9477	4.8440	0
21/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	1907.2600	1966.6700	1.9073	1.9667	2,300
21/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	6616.7000	6494.7800	6.6167	6.4948	0
21/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	1128.4200	1169.6300	1.1284	1.1696	0
21/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	7600.8600	7470.6700	7.6009	7.4707	0
21/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	835.0500	867.9900	0.8351	0.8680	2,300
21/10/2025	2043 On 06-November-25			Bond Future	114.8119	114.7874	114.8119	114.7874	0
21/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4381.9334	4357.5467	4.3819	4.3575	0
21/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0.0634	0.1067	0.0001	0.0001	0
21/10/2025	2043 On 05-February-26			Bond Future	114.1058	114.0808	114.1058	114.0808	0
21/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4564.6799	4544.0261	4.5647	4.5440	0
21/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	118.8999	123.1861	0.1189	0.1232	0
21/10/2025	2043 On 07-May-26			Bond Future	116.2391	116.2136	116.2391	116.2136	0
21/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4883.5707	4864.4823	4.8836	4.8645	0
21/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	344.5007	350.8623	0.3445	0.3509	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	2043 On 06-August-26			Bond Future	115.5247	115.4972	115.5247	115.4972	0
21/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5224.4128	5204.7205	5.2244	5.2047	0
21/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	579.7528	587.5005	0.5798	0.5875	0
21/10/2025	2043 On 05-November-26			Bond Future	117.5804	117.5522	117.5804	117.5522	0
21/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5538.4234	5518.7422	5.5384	5.5187	0
21/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	797.9934	806.5222	0.7980	0.8065	0
21/10/2025	2044 On 06-November-25			Bond Future	10.0501	10.0761	91.6534	91.4563	98,324
21/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	8431.1200	8234.0400	8.4311	8.2340	11,000
21/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	11578.4300	11381.3500	11.5784	11.3814	0
21/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
21/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	12364.6500	12167.5700	12.3647	12.1676	0
21/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	13079.0800	12882.0000	13.0791	12.8820	0
21/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
21/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	14246.2200	14049.1400	14.2462	14.0491	0
21/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
21/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	14533.4800	14336.4000	14.5335	14.3364	0
21/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
21/10/2025	2044 On 05-February-26			Bond Future	10.1285	10.1553	88.9314	88.7306	53,230
21/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1605.2800	1520.7000	1.6053	1.5207	9,000
21/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	2044.1400	2160.3400	2.0441	2.1603	0
21/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	5673.0500	5494.4100	5.6731	5.4944	9,000
21/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	180.8700	203.0100	0.1809	0.2030	0
21/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	7853.4200	7659.5600	7.8534	7.6596	0
21/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	43.4700	50.3900	0.0435	0.0504	4,500
21/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	9106.1700	8908.5400	9.1062	8.9085	0
21/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	17.2700	20.4200	0.0173	0.0204	9,000
21/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	9417.1500	9218.9200	9.4172	9.2189	0
21/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	13.5300	16.0800	0.0135	0.0161	4,500
21/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	9788.9200	9590.1400	9.7889	9.5901	0
21/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	10.2300	12.2300	0.0102	0.0122	0
21/10/2025	2044 On 07-May-26			Bond Future	10.2087	10.2365	90.5728	90.3683	0
21/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	10682.5900	10484.7800	10.6826	10.4848	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	61.5600	68.2000	0.0616	0.0682	0
21/10/2025	2044 On 06-August-26			Bond Future	10.2994	10.3282	87.8382	87.6297	7,681
21/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	13572.6500	13369.7300	13.5727	13.3697	0
21/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	64.0300	69.5800	0.0640	0.0696	0
21/10/2025	2044 On 05-November-26			Bond Future	10.3888	10.4186	89.3798	89.1674	0
21/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	7430.1000	7265.0700	7.4301	7.2651	0
21/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	1023.3600	1070.6900	1.0234	1.0707	0
21/10/2025	2046 On 06-November-25			Bond Future	125.6747	125.2799	125.6747	125.2799	11,659
21/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	264.7200	0.0000	0.2647	0.0000	0
21/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	130.1500	0.0000	0.1302	0
21/10/2025	2046 On 05-February-26			Bond Future	127.9844	127.5821	127.9844	127.5821	12,287
21/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	6334.4200	5932.0700	6.3344	5.9321	0
21/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2046 On 07-May-26			Bond Future	128.0777	127.6675	128.0777	127.6675	0
21/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	3127.7300	2717.5100	3.1277	2.7175	0
21/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2046 On 06-August-26			Bond Future	130.4429	130.0248	130.4429	130.0248	0
21/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	8062.9200	7644.7900	8.0629	7.6448	0
21/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2046 On 05-November-26			Bond Future	130.4322	130.0056	130.4322	130.0056	0
21/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	4952.2300	4525.5500	4.9522	4.5256	0
21/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2050 On 06-November-25			Bond Future	127.0178	126.7822	127.0178	126.7822	6,732
21/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	2597.8200	2362.2200	2.5978	2.3622	0
21/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2050 On 05-February-26			Bond Future	126.9332	126.6932	126.9332	126.6932	11,660
21/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	4113.2400	3873.1700	4.1132	3.8732	0
21/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2050 On 07-May-26			Bond Future	129.3065	129.0617	129.3065	129.0617	0
21/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	5236.4600	4991.6900	5.2365	4.9917	0
21/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2050 On 06-August-26			Bond Future	129.2371	128.9866	129.2371	128.9866	0
21/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	5967.0900	5716.6000	5.9671	5.7166	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	2050 On 05-November-26			Bond Future	131.5383	131.2831	131.5383	131.2831	0
21/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	7698.3400	7443.0500	7.6983	7.4431	0
21/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	AL37 On 06-November-25			Index Future	1223.3500	1223.2670	1223.3500	1,223.2670	0
21/10/2025	AL37 On 05-February-26			Index Future	1245.5320	1245.4460	1245.5320	1,245.4460	0
21/10/2025	AL37 On 07-May-26			Index Future	1268.5220	1268.4340	1268.5220	1,268.4340	0
21/10/2025	AL37 On 06-August-26			Index Future	1291.4200	1291.3280	1291.4200	1,291.3280	0
21/10/2025	AL37 On 05-November-26			Index Future	1314.4140	1314.3160	1314.4140	1,314.3160	0
21/10/2025	AL7T On 06-November-25			Index Future	1526.8000	1524.8280	1526.8000	1,524.8280	0
21/10/2025	AL7T On 05-February-26			Index Future	1554.4850	1552.4750	1554.4850	1,552.4750	0
21/10/2025	AL7T On 07-May-26			Index Future	1583.1770	1581.1300	1583.1770	1,581.1300	0
21/10/2025	AL7T On 06-August-26			Index Future	1611.7560	1609.6680	1611.7560	1,609.6680	0
21/10/2025	AL7T On 05-November-26			Index Future	1640.4530	1638.3240	1640.4530	1,638.3240	0
21/10/2025	ALBI On 06-November-25			Index Future	1288.3870	1287.0470	1288.3870	1,287.0470	63
21/10/2025	ALBI On 05-February-26			Index Future	1311.7490	1310.3830	1311.7490	1,310.3830	13
21/10/2025	ALBI On 07-May-26			Index Future	1335.9610	1334.5690	1335.9610	1,334.5690	0
21/10/2025	ALBI On 06-August-26			Index Future	1360.0770	1358.6570	1360.0770	1,358.6570	0
21/10/2025	ALBI On 05-November-26			Index Future	1384.2930	1382.8440	1384.2930	1,382.8440	0
21/10/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C038 On 31-January-38			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
21/10/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/10/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/10/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/10/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	CI43 On 31-January-43			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
21/10/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	ES33 On 06-November-25			Bond Future	9.5285	9.5497	90.1326	90.0256	0
21/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11482.4000	11375.3700	11.4824	11.3754	0
21/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	ES33 On 05-February-26			Bond Future	9.6253	9.6475	91.7891	91.6800	0
21/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8593.6200	8484.5100	8.5936	8.4845	0
21/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	ES33 On 07-May-26			Bond Future	9.7179	9.7412	89.7105	89.5993	0
21/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	8829.9200	8718.7500	8.8299	8.7188	0
21/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	ES33 On 06-August-26			Bond Future	9.8247	9.8491	91.3664	91.2529	0
21/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9497.7500	9384.2900	9.4978	9.3843	0
21/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	ES33 On 05-November-26			Bond Future	9.9466	9.9723	89.1997	89.0839	0
21/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	3871.2800	3755.4900	3.8713	3.7555	0
21/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	ES42 On 06-November-25			Bond Future	10.1962	10.2122	86.9915	86.8782	0
21/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	13657.5600	13544.2700	13.6576	13.5443	0
21/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	ES42 On 05-February-26			Bond Future	10.2804	10.2970	88.5901	88.4746	0
21/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	9990.4200	9874.9100	9.9904	9.8749	0
21/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	ES42 On 07-May-26			Bond Future	10.3650	10.3821	85.9816	85.8639	0
21/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	11340.1600	11222.5200	11.3402	11.2225	0
21/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	ES42 On 06-August-26			Bond Future	10.4569	10.4746	87.5680	87.4479	0
21/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	13093.6300	12973.5700	13.0936	12.9736	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	ES42 On 05-November-26			Bond Future	10.5557	10.5741	84.8622	84.7398	0
21/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	6897.4100	6774.9900	6.8974	6.7750	0
21/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	GOVI On 06-November-25			GOVI	1265.3690	1264.0890	1265.3690	1,264.0890	145
21/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1533690.0000	1520890.0000	153.3690	152.0890	0
21/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	GOVI On 05-February-26			GOVI	1288.3130	1287.0080	1288.3130	1,287.0080	563
21/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1383130.0000	1370080.0000	138.3130	137.0080	0
21/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	GOVI On 07-May-26			GOVI	1312.0930	1310.7640	1312.0930	1,310.7640	42
21/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1350930.0000	1337640.0000	135.0930	133.7640	0
21/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	GOVI On 06-August-26			GOVI	1335.7780	1334.4210	1335.7780	1,334.4210	0
21/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1467780.0000	1454210.0000	146.7780	145.4210	0
21/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	GOVI On 05-November-26			GOVI	1359.5610	1358.1770	1359.5610	1,358.1770	0
21/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	825610.0000	811770.0000	82.5610	81.1770	0
21/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/10/2025	I258 On 06-November-25			Bond Future	115.6170	115.5923	115.6170	115.5923	0
21/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	3250.7319	3231.3065	3.2507	3.2313	0
21/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	23.7219	28.9865	0.0237	0.0290	0
21/10/2025	I258 On 05-February-26			Bond Future	114.9259	114.9006	114.9259	114.9006	0
21/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	3915.8565	3903.0444	3.9159	3.9030	0
21/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	639.9365	652.4644	0.6399	0.6525	0
21/10/2025	I258 On 07-May-26			Bond Future	117.0745	117.0486	117.0745	117.0486	0
21/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4551.2722	4538.4581	4.5513	4.5385	0
21/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	1206.7522	1219.8681	1.2068	1.2199	0
21/10/2025	I258 On 06-August-26			Bond Future	116.3754	116.3476	116.3754	116.3476	0
21/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5132.0033	5117.9823	5.1320	5.1180	0
21/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1706.6133	1720.4123	1.7066	1.7204	0
21/10/2025	I258 On 05-November-26			Bond Future	118.4464	118.4178	118.4464	118.4178	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	5654.3437	5639.8507	5.6543	5.6399	0
21/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	2157.9437	2172.0307	2.1579	2.1720	0
21/10/2025	IGOV On 06-November-25			Index Future	401.7380	401.0280	401.7380	401.0280	553
21/10/2025	IGOV On 05-February-26			Index Future	409.1220	408.3980	409.1220	408.3980	209
21/10/2025	IGOV On 07-May-26			Index Future	416.7710	416.0340	416.7710	416.0340	0
21/10/2025	IGOV On 06-August-26			Index Future	424.3900	423.6390	424.3900	423.6390	0
21/10/2025	IGOV On 05-November-26			Index Future	432.0400	431.2740	432.0400	431.2740	0
21/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
21/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
21/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/10/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
21/10/2025	R033 On 06-November-25			Bond Future	8.4203	8.4209	109.6931	109.6898	20,832
21/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	10237.6200	10234.3700	10.2376	10.2344	0
21/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R033 On 05-February-26			Bond Future	8.4737	8.4743	111.6819	111.6784	11,873
21/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	10480.7000	10477.6400	10.4807	10.4776	0
21/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	8.6200	9.0000	0.0086	0.0090	0
21/10/2025	R033 On 07-May-26			Bond Future	8.5238	8.5245	108.6996	108.6961	0
21/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9494.4000	9492.1200	9.4944	9.4921	0
21/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	83.0100	84.2800	0.0830	0.0843	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	R033 On 06-August-26			Bond Future	8.5860	8.5868	110.6805	110.6766	0
21/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8581.1000	8579.7800	8.5811	8.5798	0
21/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	354.9100	357.4900	0.3549	0.3575	0
21/10/2025	R033 On 05-November-26			Bond Future	8.6587	8.6595	107.5846	107.5804	0
21/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4930.3700	4931.0200	4.9304	4.9310	0
21/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1622.6200	1627.5400	1.6226	1.6275	0
21/10/2025	R035 On 06-November-25			Bond Future	8.9029	8.9237	101.5684	101.4383	47,673
21/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	5216.8500	5086.7900	5.2169	5.0868	250
21/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
21/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	6025.0800	5895.0100	6.0251	5.8950	2,000
21/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	6994.2500	6864.1800	6.9943	6.8642	300
21/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	7389.4600	7259.3900	7.3895	7.2594	0
21/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
21/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	8228.8300	8098.7600	8.2288	8.0988	0
21/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50
21/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	8837.9300	8707.8600	8.8379	8.7079	2,000
21/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	9003.1200	8873.0500	9.0031	8.8731	2,000
21/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	9332.2800	9202.2100	9.3323	9.2022	0
21/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
21/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	9768.7000	9638.6300	9.7687	9.6386	300
21/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	10310.2900	10180.2200	10.3103	10.1802	0
21/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
21/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	11698.1900	11568.1200	11.6982	11.5681	2,000
21/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	11750.9900	11620.9200	11.7510	11.6209	250
21/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	12014.3700	11884.3000	12.0144	11.8843	0
21/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	13057.4100	12927.3400	13.0574	12.9273	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	14236.4500	14106.3800	14.2365	14.1064	0
21/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
21/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	14337.9500	14207.8800	14.3380	14.2079	0
21/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
21/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	15443.8700	15313.8000	15.4439	15.3138	0
21/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
21/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	16823.6600	16693.5900	16.8237	16.6936	0
21/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
21/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	17018.2800	16888.2100	17.0183	16.8882	0
21/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
21/10/2025	R035 On 05-February-26			Bond Future	8.9695	8.9913	103.4099	103.2773	79,860
21/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1131.4300	1082.2800	1.1314	1.0823	0
21/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	1862.6000	1945.9700	1.8626	1.9460	0
21/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2395.2100	2310.2800	2.3952	2.3103	0
21/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	707.0100	754.6000	0.7070	0.7546	16,000
21/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	6989.3100	6859.8800	6.9893	6.8599	250
21/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	21.0900	24.1800	0.0211	0.0242	0
21/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	8451.7400	8320.2200	8.4517	8.3202	2,000
21/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	5.7400	6.7400	0.0057	0.0067	0
21/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	9682.0000	9549.8300	9.6820	9.5498	0
21/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	1.7800	2.1300	0.0018	0.0021	250
21/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	10316.2600	10183.9400	10.3163	10.1839	0
21/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.9300	1.1300	0.0009	0.0011	0
21/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	11101.2400	10968.8100	11.1012	10.9688	2,000
21/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.4100	0.5000	0.0004	0.0005	0
21/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	11412.7400	11280.2900	11.4127	11.2803	0
21/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.2900	0.3600	0.0003	0.0004	0
21/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	12287.5300	12155.0400	12.2875	12.1550	0
21/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.1100	0.1400	0.0001	0.0001	250
21/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	18468.9400	18336.4200	18.4689	18.3364	0
21/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
21/10/2025	R035 On 07-May-26			Bond Future	9.0290	9.0517	100.8153	100.6804	0
21/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	4138.8800	4036.9700	4.1389	4.0370	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	588.4300	621.4900	0.5884	0.6215	0
21/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	4225.9500	4122.9700	4.2260	4.1230	200
21/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	562.1100	594.1000	0.5621	0.5941	0
21/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4446.8100	4341.2200	4.4468	4.3412	350
21/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	500.2700	529.6500	0.5003	0.5297	0
21/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	6499.2800	6376.8400	6.4993	6.3768	0
21/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	166.3700	178.9000	0.1664	0.1789	250
21/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6599.1400	6476.1400	6.5991	6.4761	0
21/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	157.1600	169.1300	0.1572	0.1691	200
21/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	6850.0900	6725.7800	6.8501	6.7258	0
21/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	136.1800	146.8400	0.1362	0.1468	350
21/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	9048.8000	8917.5600	9.0488	8.9176	0
21/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	39.1800	42.9100	0.0392	0.0429	250
21/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	9151.3800	9019.9400	9.1514	9.0199	0
21/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	36.8300	40.3600	0.0368	0.0404	200
21/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	9407.7500	9275.8700	9.4078	9.2759	0
21/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	31.5700	34.6600	0.0316	0.0347	350
21/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	10174.6600	10041.7300	10.1747	10.0417	0
21/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	19.6200	21.6600	0.0196	0.0217	0
21/10/2025	R035 On 06-August-26			Bond Future	9.1000	9.1237	102.6529	102.5152	56
21/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2411.8600	2344.4700	2.4119	2.3445	200
21/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2237.6500	2307.9600	2.2377	2.3080	0
21/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2666.7600	2594.4000	2.6668	2.5944	250
21/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	1973.0300	2038.3700	1.9730	2.0384	0
21/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	4060.1000	3965.7100	4.0601	3.9657	0
21/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	1044.2600	1087.5700	1.0443	1.0876	200
21/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4411.4000	4312.6000	4.4114	4.3126	0
21/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	895.4700	934.3700	0.8955	0.9344	250
21/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	6172.0300	6056.4900	6.1720	6.0565	0
21/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	420.6800	442.8400	0.4207	0.4428	200
21/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6583.9200	6465.4700	6.5839	6.4655	0
21/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	351.1000	370.3500	0.3511	0.3704	250
21/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	10629.9300	10496.4900	10.6299	10.4965	0
21/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	57.7500	62.0100	0.0578	0.0620	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	R035 On 05-November-26			Bond Future	9.1826	9.2075	99.9564	99.8160	0
21/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5499.2900	5393.0100	5.4993	5.3930	0
21/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	851.4100	885.5400	0.8514	0.8855	0
21/10/2025	R038 On 06-November-25			Bond Future	9.5203	9.5413	110.9652	110.8040	3,279
21/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	10437.8100	10276.6900	10.4378	10.2767	1,770
21/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	12145.7200	11984.6000	12.1457	11.9846	0
21/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	18858.1500	18697.0300	18.8582	18.6970	0
21/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
21/10/2025	R038 On 05-February-26			Bond Future	9.5995	9.6213	112.9770	112.8129	3,372
21/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	12692.5300	12528.6200	12.6925	12.5286	0
21/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.8500	1.0300	0.0009	0.0010	0
21/10/2025	R038 On 07-May-26			Bond Future	9.6772	9.6999	109.5773	109.4102	0
21/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	11758.3500	11594.3000	11.7584	11.5943	0
21/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	30.2600	33.3700	0.0303	0.0334	0
21/10/2025	R038 On 06-August-26			Bond Future	9.7650	9.7886	111.5740	111.4035	0
21/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	13284.6800	13119.1700	13.2847	13.1192	0
21/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	67.6000	72.5900	0.0676	0.0726	0
21/10/2025	R038 On 05-November-26			Bond Future	9.8605	9.8851	108.0525	107.8787	0
21/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6884.9800	6752.6200	6.8850	6.7526	0
21/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	1038.4100	1079.8600	1.0384	1.0799	0
21/10/2025	R053 On 06-November-25			Bond Future	9.8835	9.9043	117.6821	117.4585	28,843
21/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	17467.8600	17244.2300	17.4679	17.2442	0
21/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R053 On 05-February-26			Bond Future	9.9529	9.9745	119.8157	119.5879	27,517
21/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	14489.6800	14263.2200	14.4897	14.2632	0
21/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	7.7200	9.1000	0.0077	0.0091	0
21/10/2025	R053 On 07-May-26			Bond Future	10.0205	10.0428	116.1653	115.9332	10,000
21/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	15452.4500	15226.3100	15.4525	15.2263	0
21/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	62.3600	68.2900	0.0624	0.0683	0
21/10/2025	R053 On 06-August-26			Bond Future	10.0952	10.1182	118.2819	118.0453	0
21/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	19240.9300	19009.7000	19.2409	19.0097	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	70.3300	75.6400	0.0703	0.0756	0
21/10/2025	R053 On 05-November-26			Bond Future	10.1746	10.1984	114.5001	114.2592	0
21/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	10923.9300	10730.9900	10.9239	10.7310	0
21/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1199.5200	1247.5600	1.1995	1.2476	0
21/10/2025	R186 On 06-November-25			Bond Future	7.3985	7.4302	107.3320	107.2979	70,706
21/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	781.0500	746.9900	0.7811	0.7470	0
21/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
21/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	85.3200	85.7200	0.0853	0.0857	0
21/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	85.3200	85.7200	0.0853	0.0857	0
21/10/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
21/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	116.1500	116.4400	0.1162	0.1164	0
21/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	116.1500	116.4400	0.1162	0.1164	0
21/10/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
21/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	95.6900	95.8600	0.0957	0.0959	0
21/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	95.6900	95.8600	0.0957	0.0959	0
21/10/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
21/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	54.3400	54.4100	0.0543	0.0544	0
21/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	54.3400	54.4100	0.0543	0.0544	0
21/10/2025	R202 On 06-November-25			Bond Future	283.7624	283.4116	283.7624	283.4116	780
21/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	8122.4400	7771.6100	8.1224	7.7716	0
21/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R202 On 05-February-26			Bond Future	283.6264	283.2688	283.6264	283.2688	573
21/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5806.3500	5448.8000	5.8064	5.4488	0
21/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R202 On 07-May-26			Bond Future	288.9292	288.5648	288.9292	288.5648	0
21/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	11379.1800	11014.7600	11.3792	11.0148	0
21/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R202 On 06-August-26			Bond Future	288.8316	288.4580	288.8316	288.4580	0
21/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	9971.5500	9598.0200	9.9716	9.5980	0
21/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R202 On 05-November-26			Bond Future	293.9752	293.5940	293.9752	293.5940	0
21/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	13515.2000	13134.0300	13.5152	13.1340	0

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21/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R209 On 06-November-25			Bond Future	9.1928	9.2136	81.2852	81.1655	8,444
21/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	10855.9200	10736.2700	10.8559	10.7363	0
21/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R209 On 05-February-26			Bond Future	9.2588	9.2805	82.7589	82.6370	31,504
21/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	8748.9300	8627.4400	8.7489	8.6274	0
21/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	1.9200	2.2900	0.0019	0.0023	0
21/10/2025	R209 On 07-May-26			Bond Future	9.3229	9.3453	81.1347	81.0106	0
21/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	8989.7500	8868.1000	8.9898	8.8681	0
21/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	24.8700	27.3200	0.0249	0.0273	0
21/10/2025	R209 On 06-August-26			Bond Future	9.3965	9.4198	82.6135	82.4869	2,732
21/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	9999.5500	9876.7500	9.9996	9.8768	0
21/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	52.5200	56.3200	0.0525	0.0563	0
21/10/2025	R209 On 05-November-26			Bond Future	9.4774	9.5017	80.9152	80.7861	0
21/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5177.6800	5080.7200	5.1777	5.0807	0
21/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	849.5500	881.6700	0.8496	0.8817	0
21/10/2025	R210 On 06-November-25			Bond Future	253.6178	253.5371	253.6178	253.5371	1,203
21/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1477.7500	1397.0500	1.4778	1.3971	0
21/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R210 On 05-February-26			Bond Future	258.2788	258.1963	258.2788	258.1963	110
21/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5178.7500	5096.2900	5.1788	5.0963	0
21/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R210 On 07-May-26			Bond Future	259.6217	259.5371	259.6217	259.5371	0
21/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4221.7300	4137.1200	4.2217	4.1371	0
21/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R210 On 06-August-26			Bond Future	264.4167	264.3298	264.4167	264.3298	0
21/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4576.7000	4489.8300	4.5767	4.4898	0
21/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R210 On 05-November-26			Bond Future	265.5889	265.4985	265.5889	265.4985	0
21/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12258.9100	12168.5000	12.2589	12.1685	0
21/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R213 On 06-November-25			Bond Future	7.9580	7.9635	97.2977	97.2747	80,161
21/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	8228.0400	8205.1200	8.2280	8.2051	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R213 On 05-February-26			Bond Future	7.9989	8.0048	99.0617	99.0383	3,963
21/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	7191.5700	7168.1800	7.1916	7.1682	0
21/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.0700	0.0800	0.0001	0.0001	0
21/10/2025	R213 On 07-May-26			Bond Future	8.0290	8.0352	97.3383	97.3144	0
21/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6499.0800	6475.5300	6.4991	6.4755	0
21/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	5.5700	5.8500	0.0056	0.0059	0
21/10/2025	R213 On 06-August-26			Bond Future	8.0727	8.0794	99.1128	99.0883	0
21/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5732.4000	5708.9700	5.7324	5.7090	0
21/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	35.7700	36.8600	0.0358	0.0369	0
21/10/2025	R213 On 05-November-26			Bond Future	8.1344	8.1417	97.3054	97.2801	0
21/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2739.9400	2723.2200	2.7399	2.7232	0
21/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	623.9500	632.4600	0.6240	0.6325	0
21/10/2025	R214 On 06-November-25			Bond Future	9.8548	9.8707	75.0442	74.9440	37,146
21/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	10111.8600	10011.7000	10.1119	10.0117	0
21/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R214 On 05-February-26			Bond Future	9.9311	9.9476	76.4048	76.3027	5,789
21/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	7642.5400	7542.1000	7.6425	7.5421	0
21/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	12.8700	14.4900	0.0129	0.0145	0
21/10/2025	R214 On 07-May-26			Bond Future	10.0016	10.0186	74.5169	74.4129	0
21/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	8628.3600	8528.2500	8.6284	8.5283	0
21/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	54.9100	58.8000	0.0549	0.0588	0
21/10/2025	R214 On 06-August-26			Bond Future	10.0811	10.0986	75.8751	75.7691	0
21/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	10332.3500	10230.7400	10.3324	10.2307	0
21/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	83.0400	87.4600	0.0830	0.0875	0
21/10/2025	R214 On 05-November-26			Bond Future	10.1681	10.1863	73.9124	73.8043	0
21/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5596.9200	5517.6300	5.5969	5.5176	0
21/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	1035.6200	1064.4800	1.0356	1.0645	0
21/10/2025	R248 On 06-November-25			Bond Future	10.0098	10.0307	90.5546	90.3862	80,322
21/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	12312.3500	12143.9900	12.3124	12.1440	0
21/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/10/2025	R248 On 05-February-26			Bond Future	10.0861	10.1077	92.1964	92.0248	210,913
21/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	451.1800	427.7000	0.4512	0.4277	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
21/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	5310.7100	5458.8000	5.3107	5.4588	0
21/10/2025	R248 On 05-February-26	9.65	Call	Bond Future	671.9300	638.2200	0.6719	0.6382	12,500
21/10/2025	R248 On 05-February-26	9.65	Put	Bond Future	4247.1500	4385.0100	4.2472	4.3850	0
21/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1537.1300	1469.4600	1.5371	1.4695	1,400
21/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	2224.7300	2328.6300	2.2247	2.3286	0
21/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3684.2500	3561.2800	3.6843	3.5613	0
21/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	645.9600	694.5600	0.6460	0.6946	1,400
21/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	9902.9000	9733.5700	9.9029	9.7336	0
21/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	14.0300	16.2700	0.0140	0.0163	0
21/10/2025	R248 On 07-May-26			Bond Future	10.1566	10.1789	89.4583	89.2836	260
21/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	11043.6700	10874.9400	11.0437	10.8749	0
21/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	65.7200	71.6500	0.0657	0.0717	0
21/10/2025	R248 On 06-August-26			Bond Future	10.2354	10.2585	91.0888	90.9106	0
21/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	14302.2300	14128.6100	14.3022	14.1286	0
21/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	62.6600	67.2500	0.0627	0.0673	0
21/10/2025	R248 On 05-November-26			Bond Future	10.3211	10.3449	88.2521	88.0705	0
21/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	8016.8100	7873.8200	8.0168	7.8738	0
21/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	989.5200	1028.0700	0.9895	1.0281	0
21/10/2025	R2R9 On 06-November-25			Bond Future	102.3729	102.2159	102.3729	102.2159	0
21/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	1438.5600	1336.8100	1.4386	1.3368	0
21/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	225.6900	280.8700	0.2257	0.2809	0
21/10/2025	R2R9 On 05-February-26			Bond Future	104.2290	104.0690	104.2290	104.0690	0
21/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2395.8100	2305.1900	2.3958	2.3052	0
21/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	1156.8500	1226.1500	1.1569	1.2262	0
21/10/2025	R2R9 On 07-May-26			Bond Future	101.1732	101.0103	101.1732	101.0103	0
21/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	3033.6700	2943.2400	3.0337	2.9432	0
21/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1770.5200	1842.9300	1.7705	1.8429	0
21/10/2025	R2R9 On 06-August-26			Bond Future	103.0167	102.8507	103.0167	102.8507	0
21/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3557.4700	3466.1300	3.5575	3.4661	0
21/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	2280.7500	2355.4600	2.2808	2.3555	0
21/10/2025	R2R9 On 05-November-26			Bond Future	99.8491	99.6797	99.8491	99.6797	0
21/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	4006.6500	3913.7800	4.0067	3.9138	0
21/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2717.6000	2794.0500	2.7176	2.7941	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2025	R4R2 On 06-November-25			Bond Future	102.4987	102.3289	102.4987	102.3289	0
21/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1267.8300	1172.3100	1.2678	1.1723	0
21/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	349.1400	423.4100	0.3491	0.4234	0
21/10/2025	R4R2 On 05-February-26			Bond Future	104.3570	104.1841	104.3570	104.1841	0
21/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2344.9300	2252.9600	2.3449	2.2530	0
21/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1417.9400	1498.9000	1.4179	1.4989	0
21/10/2025	R4R2 On 07-May-26			Bond Future	101.1775	101.0013	101.1775	101.0013	0
21/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	3048.9800	2955.6300	3.0490	2.9556	0
21/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	2101.4700	2184.2900	2.1015	2.1843	0
21/10/2025	R4R2 On 06-August-26			Bond Future	103.0211	102.8415	103.0211	102.8415	0
21/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3622.8600	3527.7200	3.6229	3.5277	0
21/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2661.7200	2746.2000	2.6617	2.7462	0
21/10/2025	R4R2 On 05-November-26			Bond Future	99.7274	99.5443	99.7274	99.5443	0
21/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4118.6000	4021.4200	4.1186	4.0214	0
21/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	3151.2000	3237.1200	3.1512	3.2371	0
21/10/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/10/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0