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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
22/10/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	2029 On 06-November-25			Bond Future	141.6512	141.5651	141.6512	141.5651	3,026
22/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	1861.1500	1775.1300	1.8612	1.7751	0
22/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2029 On 05-February-26			Bond Future	144.2548	144.1668	144.2548	144.1668	1,470
22/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4144.8400	4056.7800	4.1448	4.0568	0
22/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2029 On 07-May-26			Bond Future	145.4896	145.3987	145.4896	145.3987	0
22/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3669.6000	3578.7400	3.6696	3.5787	0
22/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2029 On 06-August-26			Bond Future	148.1781	148.0843	148.1781	148.0843	0
22/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4078.0600	3984.3400	4.0781	3.9843	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2029 On 05-November-26			Bond Future	149.3346	149.2373	149.3346	149.2373	0
22/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	1774.5500	1677.3000	1.7746	1.6773	0
22/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2030 On 06-November-25			Bond Future	7.7038	7.6641	103.2706	103.4126	108,242
22/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3549.8900	3691.9400	3.5499	3.6919	300
22/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5240.4100	5382.4600	5.2404	5.3825	300
22/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6303.4800	6445.5300	6.3035	6.4455	0
22/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	8064.7600	8206.8100	8.0648	8.2068	0
22/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
22/10/2025	2030 On 05-February-26			Bond Future	7.7272	7.6846	101.1352	101.2796	80,773
22/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5756.4100	5900.7500	5.7564	5.9008	0
22/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	0
22/10/2025	2030 On 07-May-26			Bond Future	7.7520	7.7060	103.0019	103.1489	5,220
22/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	5078.6400	5224.8700	5.0786	5.2249	0
22/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	4.2000	3.4500	0.0042	0.0035	0
22/10/2025	2030 On 06-August-26			Bond Future	7.7943	7.7447	100.8709	101.0198	338
22/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4204.3700	4348.2200	4.2044	4.3482	0
22/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	37.1600	32.1700	0.0372	0.0322	0
22/10/2025	2030 On 05-November-26			Bond Future	7.8411	7.7876	102.6432	102.7938	0
22/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	2027.1100	2137.3600	2.0271	2.1374	0
22/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	499.3100	459.0000	0.4993	0.4590	0
22/10/2025	2031 On 06-November-25			Bond Future	112.7301	112.6627	112.7301	112.6627	852
22/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	3040.0500	2972.6700	3.0401	2.9727	0
22/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2031 On 05-February-26			Bond Future	112.4123	112.3426	112.4123	112.3426	910
22/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	914.6600	869.3100	0.9147	0.8693	0
22/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	262.3200	286.7000	0.2623	0.2867	0
22/10/2025	2031 On 07-May-26			Bond Future	114.5141	114.4430	114.5141	114.4430	0
22/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	1068.8800	1024.3600	1.0689	1.0244	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	394.8200	421.3900	0.3948	0.4214	0
22/10/2025	2031 On 06-August-26			Bond Future	114.2022	114.1277	114.2022	114.1277	680
22/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	999.3900	957.9200	0.9994	0.9579	0
22/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	607.1800	640.2200	0.6072	0.6402	0
22/10/2025	2031 On 05-November-26			Bond Future	116.2359	116.1591	116.2359	116.1591	0
22/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4754.1800	4678.3500	4.7542	4.6784	0
22/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	8.2800	9.2700	0.0083	0.0093	0
22/10/2025	2032 On 06-November-25			Bond Future	8.3184	8.2595	100.6034	100.8907	60,367
22/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	5096.6400	5383.9100	5.0966	5.3839	300
22/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7342.4300	7629.7000	7.3424	7.6297	300
22/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9607.4800	9894.7500	9.6075	9.8948	0
22/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11594.8600	11882.1300	11.5949	11.8821	0
22/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
22/10/2025	2032 On 05-February-26			Bond Future	8.3707	8.3088	102.4277	102.7198	109,353
22/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	7997.5700	8289.6000	7.9976	8.2896	0
22/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.3400	0.2400	0.0003	0.0002	0
22/10/2025	2032 On 07-May-26			Bond Future	8.4194	8.3541	100.1581	100.4556	5,163
22/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7466.5000	7761.4800	7.4665	7.7615	0
22/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	11.8800	9.3500	0.0119	0.0094	0
22/10/2025	2032 On 06-August-26			Bond Future	8.4813	8.4125	101.9843	102.2865	0
22/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6922.3200	7215.2600	6.9223	7.2153	0
22/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	55.4400	46.2100	0.0554	0.0462	0
22/10/2025	2032 On 05-November-26			Bond Future	8.5551	8.4825	99.6189	99.9256	0
22/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3318.5400	3544.5300	3.3185	3.5445	0
22/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	810.1600	729.5200	0.8102	0.7295	0
22/10/2025	2033 On 06-November-25			Bond Future	135.4951	135.4089	135.4951	135.4089	18,778
22/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2355.1200	2268.9400	2.3551	2.2689	0
22/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2033 On 05-February-26			Bond Future	137.9856	137.8975	137.9856	137.8975	1,468
22/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5105.6300	5017.4600	5.1056	5.0175	0

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22/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2033 On 07-May-26			Bond Future	139.0007	138.9101	139.0007	138.9101	0
22/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	3840.7100	3750.0600	3.8407	3.7501	0
22/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2033 On 06-August-26			Bond Future	141.5693	141.4759	141.5693	141.4759	0
22/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7319.2500	7225.8700	7.3193	7.2259	0
22/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2033 On 05-November-26			Bond Future	142.5042	142.4072	142.5042	142.4072	0
22/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5244.2200	5147.1500	5.2442	5.1472	0
22/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2037 On 06-November-25			Bond Future	9.4670	9.4443	95.7584	95.9069	118,484
22/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	6411.9300	6560.3700	6.4119	6.5604	300
22/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	9299.4100	9447.8500	9.2994	9.4479	300
22/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	12751.7400	12900.1800	12.7517	12.9002	0
22/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	15504.6400	15653.0800	15.5046	15.6531	0
22/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
22/10/2025	2037 On 05-February-26			Bond Future	9.5420	9.5184	93.2364	93.3873	89,119
22/10/2025	2037 On 05-February-26	9.65	Call	Bond Future	1873.9000	1969.5400	1.8739	1.9695	0
22/10/2025	2037 On 05-February-26	9.65	Put	Bond Future	1187.2000	1131.9300	1.1872	1.1319	11,500
22/10/2025	2037 On 05-February-26	10.10	Call	Bond Future	3800.1600	3931.2600	3.8002	3.9313	0
22/10/2025	2037 On 05-February-26	10.10	Put	Bond Future	325.2200	305.4100	0.3252	0.3054	11,500
22/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	6766.8600	6914.9100	6.7669	6.9149	0
22/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	37.8800	35.0200	0.0379	0.0350	0
22/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	8166.4800	8316.4400	8.1665	8.3164	1,970
22/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	11.9400	10.9900	0.0119	0.0110	0
22/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	9825.3600	9976.0500	9.8254	9.9761	0
22/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	2.6700	2.4500	0.0027	0.0025	0
22/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	10695.0000	10845.8100	10.6950	10.8458	0
22/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	1.1300	1.0300	0.0011	0.0010	0
22/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	10910.5900	11061.4300	10.9106	11.0614	1,030
22/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.9000	0.8300	0.0009	0.0008	0

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22/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	13336.0900	13486.9900	13.3361	13.4870	0
22/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0600	0.0500	0.0001	0.0001	0
22/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	15415.1300	15566.0400	15.4151	15.5660	0
22/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
22/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	17658.2600	17809.1700	17.6583	17.8092	0
22/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
22/10/2025	2037 On 07-May-26			Bond Future	9.6198	9.5954	94.9573	95.1109	0
22/10/2025	2037 On 07-May-26	9.00	Call	Bond Future	799.4000	842.8900	0.7994	0.8429	1,500
22/10/2025	2037 On 07-May-26	9.00	Put	Bond Future	4796.8900	4686.7700	4.7969	4.6868	0
22/10/2025	2037 On 07-May-26	9.49	Call	Bond Future	1730.6000	1805.8700	1.7306	1.8059	1,500
22/10/2025	2037 On 07-May-26	9.49	Put	Bond Future	2549.2200	2470.8800	2.5492	2.4709	0
22/10/2025	2037 On 07-May-26	10.06	Call	Bond Future	3642.1500	3756.9100	3.6422	3.7569	0
22/10/2025	2037 On 07-May-26	10.06	Put	Bond Future	937.7700	898.9200	0.9378	0.8989	1,500
22/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	7961.5600	8108.9900	7.9616	8.1090	142
22/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	108.1700	101.9900	0.1082	0.1020	0
22/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	9912.3000	10063.6100	9.9123	10.0636	0
22/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	36.8700	34.5700	0.0369	0.0346	0
22/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	15410.3800	15563.9300	15.4104	15.5639	0
22/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.7100	0.6500	0.0007	0.0007	142
22/10/2025	2037 On 06-August-26			Bond Future	9.7100	9.6846	92.4288	92.5845	2,539
22/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3549.6700	3652.6700	3.5497	3.6527	2,541
22/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1673.5800	1620.9300	1.6736	1.6209	0
22/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	6350.3400	6484.2500	6.3503	6.4843	0
22/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	536.6600	514.9200	0.5367	0.5149	2,541
22/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	9258.7200	9406.6600	9.2587	9.4067	0
22/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	162.3400	154.6300	0.1623	0.1546	2,541
22/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	11307.5800	11459.8400	11.3076	11.4598	0
22/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	65.6900	62.3000	0.0657	0.0623	0
22/10/2025	2037 On 05-November-26			Bond Future	9.8003	9.7741	94.0521	94.2097	0
22/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2117.8700	2186.7500	2.1179	2.1868	4,490
22/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	4194.1600	4105.4300	4.1942	4.1054	0
22/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4304.4900	4411.4800	4.3045	4.4115	0
22/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	1769.5800	1718.9600	1.7696	1.7190	4,490
22/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5806.0800	5929.6200	5.8061	5.9296	0

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22/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	1051.5800	1017.5100	1.0516	1.0175	0
22/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6695.8900	6826.7800	6.6959	6.8268	0
22/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	777.0900	750.3700	0.7771	0.7504	4,490
22/10/2025	2038 On 06-November-25			Bond Future	146.7628	146.7433	146.7628	146.7433	1,601
22/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	2882.8300	2863.3200	2.8828	2.8633	0
22/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2038 On 05-February-26			Bond Future	147.2908	147.2699	147.2908	147.2699	2,689
22/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4090.7700	4069.8600	4.0908	4.0699	0
22/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2038 On 07-May-26			Bond Future	150.0446	150.0232	150.0446	150.0232	0
22/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5514.6200	5493.1700	5.5146	5.4932	0
22/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2038 On 06-August-26			Bond Future	150.6131	150.5890	150.6131	150.5890	0
22/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	5893.1000	5868.9500	5.8931	5.8690	0
22/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2038 On 05-November-26			Bond Future	153.2964	153.2704	153.2964	153.2704	0
22/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	6986.4300	6960.4300	6.9864	6.9604	0
22/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2040 On 06-November-25			Bond Future	9.8730	9.8555	95.8961	96.0222	24,241
22/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	12722.5200	12848.7000	12.7225	12.8487	0
22/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2040 On 05-February-26			Bond Future	9.9539	9.9358	93.1259	93.2542	81,756
22/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	1242.8800	1304.1100	1.2429	1.3041	14,000
22/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	2341.0900	2274.0700	2.3411	2.2741	0
22/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	3351.4200	3455.0400	3.3514	3.4550	680
22/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	609.3400	584.7100	0.6093	0.5847	0
22/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	5548.9800	5669.7600	5.5490	5.6698	0
22/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	155.5700	148.1000	0.1556	0.1481	8,180
22/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	7961.2100	8087.9200	7.9612	8.0879	0
22/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	29.1100	27.5700	0.0291	0.0276	680
22/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	10011.3500	10139.2900	10.0114	10.1393	0
22/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	5.8100	5.5000	0.0058	0.0055	0
22/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	11948.0700	12076.2700	11.9481	12.0763	475

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	1.0500	1.0000	0.0011	0.0010	0
22/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	19519.2300	19647.4800	19.5192	19.6475	0
22/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
22/10/2025	2040 On 07-May-26			Bond Future	10.0374	10.0186	94.8448	94.9753	0
22/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5101.6800	5210.3200	5.1017	5.2103	1,460
22/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	652.3800	630.5000	0.6524	0.6305	0
22/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	7346.3000	7467.6800	7.3463	7.4677	0
22/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	236.5100	227.3700	0.2365	0.2274	0
22/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	10470.5400	10598.8000	10.4705	10.5988	0
22/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	51.8200	49.5600	0.0518	0.0496	0
22/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	10754.7900	10883.3400	10.7548	10.8833	0
22/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	44.6900	42.7200	0.0447	0.0427	1,460
22/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	12499.9200	12629.6500	12.4999	12.6297	0
22/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	17.1300	16.3400	0.0171	0.0163	0
22/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	13550.3300	13680.4200	13.5503	13.6804	0
22/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	9.2000	8.7700	0.0092	0.0088	1,460
22/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	15226.4000	15356.7700	15.2264	15.3568	0
22/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	2.9500	2.8000	0.0030	0.0028	0
22/10/2025	2040 On 06-August-26			Bond Future	10.1323	10.1130	92.0636	92.1958	7,265
22/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	12696.9200	12826.5700	12.6969	12.8266	0
22/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	67.1700	64.6700	0.0672	0.0647	0
22/10/2025	2040 On 05-November-26			Bond Future	10.2267	10.2068	93.6802	93.8139	0
22/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2441.6100	2502.2600	2.4416	2.5023	2,300
22/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	4602.2500	4529.2200	4.6023	4.5292	0
22/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4855.4200	4947.6700	4.8554	4.9477	0
22/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	1948.6900	1907.2600	1.9487	1.9073	2,300
22/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	6510.7600	6616.7000	6.5108	6.6167	0
22/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	1156.1600	1128.4200	1.1562	1.1284	0
22/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	7488.9100	7600.8600	7.4889	7.6009	0
22/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	856.7800	835.0500	0.8568	0.8351	2,300
22/10/2025	2043 On 06-November-25			Bond Future	114.8848	114.8119	114.8848	114.8119	0
22/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4454.8400	4381.9334	4.4548	4.3819	0
22/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0.0300	0.0634	0.0000	0.0001	0
22/10/2025	2043 On 05-February-26			Bond Future	114.1813	114.1058	114.1813	114.1058	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4632.1580	4564.6799	4.6322	4.5647	0
22/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	110.8280	118.8999	0.1108	0.1189	0
22/10/2025	2043 On 07-May-26			Bond Future	116.3161	116.2391	116.3161	116.2391	0
22/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4946.9087	4883.5707	4.9469	4.8836	0
22/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	330.8087	344.5007	0.3308	0.3445	0
22/10/2025	2043 On 06-August-26			Bond Future	115.6055	115.5247	115.6055	115.5247	0
22/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5287.6595	5224.4128	5.2877	5.2244	0
22/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	562.1995	579.7528	0.5622	0.5798	0
22/10/2025	2043 On 05-November-26			Bond Future	117.6637	117.5804	117.6637	117.5804	0
22/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5601.5217	5538.4234	5.6015	5.5384	0
22/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	777.8417	797.9934	0.7778	0.7980	0
22/10/2025	2044 On 06-November-25			Bond Future	10.0677	10.0501	91.5201	91.6534	98,324
22/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	8297.8400	8431.1200	8.2978	8.4311	11,000
22/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	11445.1500	11578.4300	11.4452	11.5784	0
22/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
22/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	12231.3700	12364.6500	12.2314	12.3647	0
22/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	12945.8000	13079.0800	12.9458	13.0791	0
22/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
22/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	14112.9400	14246.2200	14.1129	14.2462	0
22/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
22/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	14400.2000	14533.4800	14.4002	14.5335	0
22/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
22/10/2025	2044 On 05-February-26			Bond Future	10.1466	10.1285	88.7960	88.9314	52,625
22/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1533.7800	1605.2800	1.5338	1.6053	9,000
22/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	2108.0200	2044.1400	2.1080	2.0441	0
22/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	5546.7400	5673.0500	5.5467	5.6731	9,000
22/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	189.9400	180.8700	0.1899	0.1809	0
22/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	7720.4600	7853.4200	7.7205	7.8534	0
22/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	45.8900	43.4700	0.0459	0.0435	4,500
22/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	8971.7800	9106.1700	8.9718	9.1062	0
22/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	18.2600	17.2700	0.0183	0.0173	9,000
22/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	9282.5500	9417.1500	9.2826	9.4172	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	14.3100	13.5300	0.0143	0.0135	4,500
22/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	9654.1300	9788.9200	9.6541	9.7889	0
22/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	10.8200	10.2300	0.0108	0.0102	0
22/10/2025	2044 On 07-May-26			Bond Future	10.2275	10.2087	90.4349	90.5728	0
22/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	10547.5400	10682.5900	10.5475	10.6826	0
22/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	64.3600	61.5600	0.0644	0.0616	0
22/10/2025	2044 On 06-August-26			Bond Future	10.3187	10.2994	87.6986	87.8382	7,681
22/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	13435.5100	13572.6500	13.4355	13.5727	0
22/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	66.5100	64.0300	0.0665	0.0640	0
22/10/2025	2044 On 05-November-26			Bond Future	10.4087	10.3888	89.2384	89.3798	0
22/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	7314.7100	7430.1000	7.3147	7.4301	0
22/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	1049.3200	1023.3600	1.0493	1.0234	0
22/10/2025	2046 On 06-November-25			Bond Future	126.0328	125.6747	126.0328	125.6747	11,659
22/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	622.8200	264.7200	0.6228	0.2647	0
22/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2046 On 05-February-26			Bond Future	128.3494	127.9844	128.3494	127.9844	12,287
22/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	6699.4200	6334.4200	6.6994	6.3344	0
22/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2046 On 07-May-26			Bond Future	128.4514	128.0777	128.4514	128.0777	0
22/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	3501.4000	3127.7300	3.5014	3.1277	0
22/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2046 On 06-August-26			Bond Future	130.8246	130.4429	130.8246	130.4429	0
22/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	8444.5800	8062.9200	8.4446	8.0629	0
22/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2046 On 05-November-26			Bond Future	130.8228	130.4322	130.8228	130.4322	0
22/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	5342.8200	4952.2300	5.3428	4.9522	0
22/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2050 On 06-November-25			Bond Future	127.6228	127.0178	127.6228	127.0178	6,732
22/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	3202.7500	2597.8200	3.2028	2.5978	0
22/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2050 On 05-February-26			Bond Future	127.5504	126.9332	127.5504	126.9332	11,660
22/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	4730.3800	4113.2400	4.7304	4.1132	0
22/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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22/10/2025	2050 On 07-May-26			Bond Future	129.9351	129.3065	129.9351	129.3065	0
22/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	5865.1100	5236.4600	5.8651	5.2365	0
22/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2050 On 06-August-26			Bond Future	129.8798	129.2371	129.8798	129.2371	0
22/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	6609.8300	5967.0900	6.6098	5.9671	0
22/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	2050 On 05-November-26			Bond Future	132.1937	131.5383	132.1937	131.5383	0
22/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	8353.7000	7698.3400	8.3537	7.6983	0
22/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	AL37 On 06-November-25			Index Future	1220.7310	1223.3500	1220.7310	1,223.3500	0
22/10/2025	AL37 On 05-February-26			Index Future	1242.8670	1245.5320	1242.8670	1,245.5320	0
22/10/2025	AL37 On 07-May-26			Index Future	1265.8080	1268.5220	1265.8080	1,268.5220	0
22/10/2025	AL37 On 06-August-26			Index Future	1288.6610	1291.4200	1288.6610	1,291.4200	0
22/10/2025	AL37 On 05-November-26			Index Future	1311.6090	1314.4140	1311.6090	1,314.4140	0
22/10/2025	AL7T On 06-November-25			Index Future	1523.5590	1526.8000	1523.5590	1,526.8000	0
22/10/2025	AL7T On 05-February-26			Index Future	1551.1860	1554.4850	1551.1860	1,554.4850	0
22/10/2025	AL7T On 07-May-26			Index Future	1579.8180	1583.1770	1579.8180	1,583.1770	0
22/10/2025	AL7T On 06-August-26			Index Future	1608.3390	1611.7560	1608.3390	1,611.7560	0
22/10/2025	AL7T On 05-November-26			Index Future	1636.9800	1640.4530	1636.9800	1,640.4530	0
22/10/2025	ALBI On 06-November-25			Index Future	1285.9350	1288.3870	1285.9350	1,288.3870	63
22/10/2025	ALBI On 05-February-26			Index Future	1309.2530	1311.7490	1309.2530	1,311.7490	13
22/10/2025	ALBI On 07-May-26			Index Future	1333.4190	1335.9610	1333.4190	1,335.9610	0
22/10/2025	ALBI On 06-August-26			Index Future	1357.4930	1360.0770	1357.4930	1,360.0770	0
22/10/2025	ALBI On 05-November-26			Index Future	1381.6660	1384.2930	1381.6660	1,384.2930	0
22/10/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C010 On 21-December-25			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
22/10/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/10/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/10/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/10/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	C818 On 21-December-27			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
22/10/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	ES33 On 06-November-25			Bond Future	9.5556	9.5285	89.9958	90.1326	0
22/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11345.5800	11482.4000	11.3456	11.4824	0
22/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	ES33 On 05-February-26			Bond Future	9.6536	9.6253	91.6500	91.7891	0
22/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8454.5400	8593.6200	8.4545	8.5936	0
22/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	ES33 On 07-May-26			Bond Future	9.7476	9.7179	89.5688	89.7105	0
22/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	8688.2900	8829.9200	8.6883	8.8299	0
22/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	ES33 On 06-August-26			Bond Future	9.8556	9.8247	91.2229	91.3664	0
22/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9354.2400	9497.7500	9.3542	9.4978	0
22/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	ES33 On 05-November-26			Bond Future	9.9789	9.9466	89.0544	89.1997	0
22/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	3725.9800	3871.2800	3.7260	3.8713	0
22/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	ES42 On 06-November-25			Bond Future	10.2136	10.1962	86.8681	86.9915	0
22/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	13534.2200	13657.5600	13.5342	13.6576	0
22/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	ES42 On 05-February-26			Bond Future	10.2984	10.2804	88.4649	88.5901	0
22/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	9865.1500	9990.4200	9.8652	9.9904	0
22/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2025	ES42 On 07-May-26			Bond Future	10.3836	10.3650	85.8540	85.9816	0
22/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	11212.5600	11340.1600	11.2126	11.3402	0
22/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	ES42 On 06-August-26			Bond Future	10.4760	10.4569	87.4387	87.5680	0
22/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	12964.3800	13093.6300	12.9644	13.0936	0
22/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	ES42 On 05-November-26			Bond Future	10.5753	10.5557	84.7315	84.8622	0
22/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	6766.6900	6897.4100	6.7667	6.8974	0
22/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	GOVI On 06-November-25			GOVI	1263.0540	1265.3690	1263.0540	1,265.3690	138
22/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1510540.0000	1533690.0000	151.0540	153.3690	0
22/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	GOVI On 05-February-26			GOVI	1285.9570	1288.3130	1285.9570	1,288.3130	563
22/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1359570.0000	1383130.0000	135.9570	138.3130	0
22/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	GOVI On 07-May-26			GOVI	1309.6930	1312.0930	1309.6930	1,312.0930	42
22/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1326930.0000	1350930.0000	132.6930	135.0930	0
22/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	GOVI On 06-August-26			GOVI	1333.3380	1335.7780	1333.3380	1,335.7780	0
22/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1443380.0000	1467780.0000	144.3380	146.7780	0
22/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	GOVI On 05-November-26			GOVI	1357.0820	1359.5610	1357.0820	1,359.5610	0
22/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	800820.0000	825610.0000	80.0820	82.5610	0
22/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/10/2025	I258 On 06-November-25			Bond Future	115.6909	115.6170	115.6909	115.6170	0
22/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	3318.5851	3250.7319	3.3186	3.2507	0
22/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	17.6451	23.7219	0.0176	0.0237	0
22/10/2025	I258 On 05-February-26			Bond Future	115.0023	114.9259	115.0023	114.9259	0
22/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	3968.2268	3915.8565	3.9682	3.9159	0
22/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	615.8868	639.9365	0.6159	0.6399	0
22/10/2025	I258 On 07-May-26			Bond Future	117.1524	117.0745	117.1524	117.0745	0
22/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4601.1672	4551.2722	4.6012	4.5513	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	1178.7972	1206.7522	1.1788	1.2068	0
22/10/2025	I258 On 06-August-26			Bond Future	116.4572	116.3754	116.4572	116.3754	0
22/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5182.9959	5132.0033	5.1830	5.1320	0
22/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1675.7959	1706.6133	1.6758	1.7066	0
22/10/2025	I258 On 05-November-26			Bond Future	118.5306	118.4464	118.5306	118.4464	0
22/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	5705.9159	5654.3437	5.7059	5.6543	0
22/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	2125.3059	2157.9437	2.1253	2.1579	0
22/10/2025	IGOV On 06-November-25			Index Future	402.2090	401.7380	402.2090	401.7380	533
22/10/2025	IGOV On 05-February-26			Index Future	409.6020	409.1220	409.6020	409.1220	229
22/10/2025	IGOV On 07-May-26			Index Future	417.2610	416.7710	417.2610	416.7710	0
22/10/2025	IGOV On 06-August-26			Index Future	424.8900	424.3900	424.8900	424.3900	0
22/10/2025	IGOV On 05-November-26			Index Future	432.5510	432.0400	432.5510	432.0400	0
22/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
22/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/10/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
22/10/2025	R033 On 06-November-25			Bond Future	8.4891	8.4203	109.3010	109.6931	20,832
22/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9845.5100	10237.6200	9.8455	10.2376	0
22/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R033 On 05-February-26			Bond Future	8.5459	8.4737	111.2829	111.6819	14,967

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	10084.0900	10480.7000	10.0841	10.4807	0
22/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	10.9200	8.6200	0.0109	0.0086	0
22/10/2025	R033 On 07-May-26			Bond Future	8.5996	8.5238	108.2933	108.6996	0
22/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9102.9800	9494.4000	9.1030	9.4944	0
22/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	97.8700	83.0100	0.0979	0.0830	0
22/10/2025	R033 On 06-August-26			Bond Future	8.6656	8.5860	110.2677	110.6805	0
22/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8211.1800	8581.1000	8.2112	8.5811	0
22/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	397.7800	354.9100	0.3978	0.3549	0
22/10/2025	R033 On 05-November-26			Bond Future	8.7422	8.6587	107.1655	107.5846	0
22/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4644.5300	4930.3700	4.6445	4.9304	0
22/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1755.9100	1622.6200	1.7559	1.6226	0
22/10/2025	R035 On 06-November-25			Bond Future	8.9410	8.9029	101.3313	101.5684	47,673
22/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	4979.7300	5216.8500	4.9797	5.2169	250
22/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
22/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	5787.9600	6025.0800	5.7880	6.0251	2,000
22/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	6757.1300	6994.2500	6.7571	6.9943	300
22/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	7152.3400	7389.4600	7.1523	7.3895	0
22/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
22/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	7991.7100	8228.8300	7.9917	8.2288	0
22/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50
22/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	8600.8100	8837.9300	8.6008	8.8379	2,000
22/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	8766.0000	9003.1200	8.7660	9.0031	2,000
22/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	9095.1600	9332.2800	9.0952	9.3323	0
22/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
22/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	9531.5800	9768.7000	9.5316	9.7687	300
22/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	10073.1700	10310.2900	10.0732	10.3103	0
22/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
22/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	11461.0700	11698.1900	11.4611	11.6982	2,000
22/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	11513.8700	11750.9900	11.5139	11.7510	250
22/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	11777.2500	12014.3700	11.7773	12.0144	0
22/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	12820.2900	13057.4100	12.8203	13.0574	0
22/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	13999.3300	14236.4500	13.9993	14.2365	0
22/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
22/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	14100.8300	14337.9500	14.1008	14.3380	0
22/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
22/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	15206.7500	15443.8700	15.2068	15.4439	0
22/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
22/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	16586.5400	16823.6600	16.5865	16.8237	0
22/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
22/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	16781.1600	17018.2800	16.7812	17.0183	0
22/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
22/10/2025	R035 On 05-February-26			Bond Future	9.0092	8.9695	103.1688	103.4099	81,015
22/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1024.6700	1131.4300	1.0247	1.1314	0
22/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	1996.9300	1862.6000	1.9969	1.8626	0
22/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2225.3800	2395.2100	2.2254	2.3952	0
22/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	778.2700	707.0100	0.7783	0.7070	16,000
22/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	6751.9000	6989.3100	6.7519	6.9893	250
22/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	24.7700	21.0900	0.0248	0.0211	0
22/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	8211.7500	8451.7400	8.2118	8.4517	2,000
22/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	6.8400	5.7400	0.0068	0.0057	0
22/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	9441.2700	9682.0000	9.4413	9.6820	0
22/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	2.1400	1.7800	0.0021	0.0018	250
22/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	10075.3700	10316.2600	10.0754	10.3163	0
22/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	1.1300	0.9300	0.0011	0.0009	0
22/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	10860.2400	11101.2400	10.8602	11.1012	2,000
22/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.5000	0.4100	0.0005	0.0004	0
22/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	11171.7100	11412.7400	11.1717	11.4127	0
22/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.3500	0.2900	0.0004	0.0003	0
22/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	12046.4600	12287.5300	12.0465	12.2875	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.1300	0.1100	0.0001	0.0001	250
22/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	18227.8500	18468.9400	18.2279	18.4689	0
22/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
22/10/2025	R035 On 07-May-26			Bond Future	9.0704	9.0290	100.5698	100.8153	0
22/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	3944.2800	4138.8800	3.9443	4.1389	250
22/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	639.3900	588.4300	0.6394	0.5884	0
22/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	4029.5800	4225.9500	4.0296	4.2260	200
22/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	611.3000	562.1100	0.6113	0.5621	0
22/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4246.1700	4446.8100	4.2462	4.4468	350
22/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	545.1900	500.2700	0.5452	0.5003	0
22/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	6271.8700	6499.2800	6.2719	6.4993	0
22/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	184.5200	166.3700	0.1845	0.1664	250
22/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6370.8800	6599.1400	6.3709	6.5991	0
22/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	174.4600	157.1600	0.1745	0.1572	200
22/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	6619.8400	6850.0900	6.6198	6.8501	0
22/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	151.4900	136.1800	0.1515	0.1362	350
22/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	8808.2800	9048.8000	8.8083	9.0488	0
22/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	44.2200	39.1800	0.0442	0.0392	250
22/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	8910.5800	9151.3800	8.9106	9.1514	0
22/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	41.5900	36.8300	0.0416	0.0368	200
22/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	9166.3300	9407.7500	9.1663	9.4078	0
22/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	35.7100	31.5700	0.0357	0.0316	350
22/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	9931.7800	10174.6600	9.9318	10.1747	0
22/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	22.3000	19.6200	0.0223	0.0196	0
22/10/2025	R035 On 06-August-26			Bond Future	9.1430	9.1000	102.4037	102.6529	56
22/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2279.5600	2411.8600	2.2796	2.4119	200
22/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2354.5900	2237.6500	2.3546	2.2377	0
22/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2525.6000	2666.7600	2.5256	2.6668	250
22/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	2081.1100	1973.0300	2.0811	1.9730	0
22/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3880.5400	4060.1000	3.8805	4.0601	0
22/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	1113.9400	1044.2600	1.1139	1.0443	200
22/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4224.3400	4411.4000	4.2243	4.4114	0
22/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	957.6500	895.4700	0.9577	0.8955	250
22/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	5957.0800	6172.0300	5.9571	6.1720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	454.9700	420.6800	0.4550	0.4207	200
22/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6364.2500	6583.9200	6.3643	6.5839	0
22/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	380.6700	351.1000	0.3807	0.3511	250
22/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	10386.7700	10629.9300	10.3868	10.6299	0
22/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	63.8300	57.7500	0.0638	0.0578	0
22/10/2025	R035 On 05-November-26			Bond Future	9.2274	9.1826	99.7036	99.9564	0
22/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5301.4000	5499.2900	5.3014	5.4993	0
22/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	906.2700	851.4100	0.9063	0.8514	0
22/10/2025	R038 On 06-November-25			Bond Future	9.5429	9.5203	110.7919	110.9652	3,279
22/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	10264.5100	10437.8100	10.2645	10.4378	1,770
22/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	11972.4200	12145.7200	11.9724	12.1457	0
22/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	18684.8500	18858.1500	18.6849	18.8582	0
22/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
22/10/2025	R038 On 05-February-26			Bond Future	9.6229	9.5995	112.8008	112.9770	3,372
22/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	12516.5000	12692.5300	12.5165	12.6925	0
22/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.9300	0.8500	0.0009	0.0009	0
22/10/2025	R038 On 07-May-26			Bond Future	9.7015	9.6772	109.3980	109.5773	0
22/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	11581.2000	11758.3500	11.5812	11.7584	0
22/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	32.4200	30.2600	0.0324	0.0303	0
22/10/2025	R038 On 06-August-26			Bond Future	9.7902	9.7650	111.3923	111.5740	0
22/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	13106.7800	13284.6800	13.1068	13.2847	0
22/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	71.3800	67.6000	0.0714	0.0676	0
22/10/2025	R038 On 05-November-26			Bond Future	9.8865	9.8605	107.8685	108.0525	0
22/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6738.3900	6884.9800	6.7384	6.8850	0
22/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	1075.7900	1038.4100	1.0758	1.0384	0
22/10/2025	R053 On 06-November-25			Bond Future	9.9214	9.8835	117.2762	117.6821	28,843
22/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	17061.9600	17467.8600	17.0620	17.4679	0
22/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R053 On 05-February-26			Bond Future	9.9920	9.9529	119.4028	119.8157	27,517
22/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	14078.2500	14489.6800	14.0783	14.4897	0
22/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	9.2300	7.7200	0.0092	0.0077	0

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22/10/2025	R053 On 07-May-26			Bond Future	10.0609	10.0205	115.7447	116.1653	10,000
22/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	15039.8100	15452.4500	15.0398	15.4525	0
22/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	70.2900	62.3600	0.0703	0.0624	0
22/10/2025	R053 On 06-August-26			Bond Future	10.1368	10.0952	117.8547	118.2819	0
22/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	18821.1200	19240.9300	18.8211	19.2409	0
22/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	77.7300	70.3300	0.0777	0.0703	0
22/10/2025	R053 On 05-November-26			Bond Future	10.2175	10.1746	114.0665	114.5001	0
22/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	10566.0800	10923.9300	10.5661	10.9239	0
22/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1275.3600	1199.5200	1.2754	1.1995	0
22/10/2025	R186 On 06-November-25			Bond Future	7.3926	7.3985	107.3382	107.3320	70,706
22/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	787.3400	781.0500	0.7873	0.7811	0
22/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
22/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	84.9200	85.3200	0.0849	0.0853	0
22/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	84.9200	85.3200	0.0849	0.0853	0
22/10/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
22/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	115.8500	116.1500	0.1159	0.1162	0
22/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	115.8500	116.1500	0.1159	0.1162	0
22/10/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
22/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	95.5300	95.6900	0.0955	0.0957	0
22/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	95.5300	95.6900	0.0955	0.0957	0
22/10/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
22/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	54.2700	54.3400	0.0543	0.0543	0
22/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	54.2700	54.3400	0.0543	0.0543	0
22/10/2025	R202 On 06-November-25			Bond Future	283.9425	283.7624	283.9425	283.7624	780
22/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	8302.4800	8122.4400	8.3025	8.1224	0
22/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R202 On 05-February-26			Bond Future	283.8110	283.6264	283.8110	283.6264	573
22/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	5991.0100	5806.3500	5.9910	5.8064	0
22/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R202 On 07-May-26			Bond Future	289.1172	288.9292	289.1172	288.9292	0
22/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	11567.2400	11379.1800	11.5672	11.3792	0
22/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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22/10/2025	R202 On 06-August-26			Bond Future	289.0295	288.8316	289.0295	288.8316	0
22/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	10169.5100	9971.5500	10.1695	9.9716	0
22/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R202 On 05-November-26			Bond Future	294.1792	293.9752	294.1792	293.9752	0
22/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	13719.2200	13515.2000	13.7192	13.5152	0
22/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R209 On 06-November-25			Bond Future	9.2208	9.1928	81.1245	81.2852	8,444
22/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	10695.2200	10855.9200	10.6952	10.8559	0
22/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R209 On 05-February-26			Bond Future	9.2878	9.2588	82.5955	82.7589	31,804
22/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	8585.8700	8748.9300	8.5859	8.7489	0
22/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	2.1700	1.9200	0.0022	0.0019	0
22/10/2025	R209 On 07-May-26			Bond Future	9.3530	9.3229	80.9684	81.1347	0
22/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	8825.6800	8989.7500	8.8257	8.9898	0
22/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	27.0900	24.8700	0.0271	0.0249	0
22/10/2025	R209 On 06-August-26			Bond Future	9.4276	9.3965	82.4448	82.6135	2,732
22/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	9834.6100	9999.5500	9.8346	9.9996	0
22/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	56.2700	52.5200	0.0563	0.0525	0
22/10/2025	R209 On 05-November-26			Bond Future	9.5096	9.4774	80.7442	80.9152	0
22/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5043.5600	5177.6800	5.0436	5.1777	0
22/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	886.4500	849.5500	0.8865	0.8496	0
22/10/2025	R210 On 06-November-25			Bond Future	253.7715	253.6178	253.7715	253.6178	1,333
22/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1631.4900	1477.7500	1.6315	1.4778	0
22/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R210 On 05-February-26			Bond Future	258.4361	258.2788	258.4361	258.2788	110
22/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5336.0500	5178.7500	5.3361	5.1788	0
22/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R210 On 07-May-26			Bond Future	259.7847	259.6217	259.7847	259.6217	0
22/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4384.6700	4221.7300	4.3847	4.2217	0
22/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R210 On 06-August-26			Bond Future	264.5848	264.4167	264.5848	264.4167	0
22/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4744.7500	4576.7000	4.7448	4.5767	0
22/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2025	R210 On 05-November-26			Bond Future	265.7637	265.5889	265.7637	265.5889	0
22/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12433.6500	12258.9100	12.4337	12.2589	0
22/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R213 On 06-November-25			Bond Future	8.0071	7.9580	97.0939	97.2977	80,161
22/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	8024.2900	8228.0400	8.0243	8.2280	0
22/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R213 On 05-February-26			Bond Future	8.0510	7.9989	98.8546	99.0617	3,963
22/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	6984.4500	7191.5700	6.9845	7.1916	0
22/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.1000	0.0700	0.0001	0.0001	0
22/10/2025	R213 On 07-May-26			Bond Future	8.0842	8.0290	97.1274	97.3383	0
22/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6289.5000	6499.0800	6.2895	6.4991	0
22/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	6.9100	5.5700	0.0069	0.0056	0
22/10/2025	R213 On 06-August-26			Bond Future	8.1314	8.0727	98.8988	99.1128	0
22/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5524.7500	5732.4000	5.5248	5.7324	0
22/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	42.1400	35.7700	0.0421	0.0358	0
22/10/2025	R213 On 05-November-26			Bond Future	8.1968	8.1344	97.0884	97.3054	0
22/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2582.7000	2739.9400	2.5827	2.7399	0
22/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	683.6500	623.9500	0.6837	0.6240	0
22/10/2025	R214 On 06-November-25			Bond Future	9.8724	9.8548	74.9333	75.0442	37,146
22/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	10000.9500	10111.8600	10.0010	10.1119	0
22/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R214 On 05-February-26			Bond Future	9.9493	9.9311	76.2921	76.4048	5,839
22/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	7530.5800	7642.5400	7.5306	7.6425	0
22/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	13.6300	12.8700	0.0136	0.0129	0
22/10/2025	R214 On 07-May-26			Bond Future	10.0204	10.0016	74.4021	74.5169	0
22/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	8516.1300	8628.3600	8.5161	8.6284	0
22/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	57.4500	54.9100	0.0575	0.0549	0
22/10/2025	R214 On 06-August-26			Bond Future	10.1003	10.0811	75.7589	75.8751	0
22/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	10219.2800	10332.3500	10.2193	10.3324	0
22/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	86.1900	83.0400	0.0862	0.0830	0
22/10/2025	R214 On 05-November-26			Bond Future	10.1879	10.1681	73.7947	73.9124	0
22/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5504.6200	5596.9200	5.5046	5.5969	0
22/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	1060.9800	1035.6200	1.0610	1.0356	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2025	R248 On 06-November-25			Bond Future	10.0375	10.0098	90.3322	90.5546	80,322
22/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	12090.0100	12312.3500	12.0900	12.3124	0
22/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/10/2025	R248 On 05-February-26			Bond Future	10.1146	10.0861	91.9703	92.1964	211,363
22/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	407.3600	451.1800	0.4074	0.4512	1,400
22/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	5493.0300	5310.7100	5.4930	5.3107	0
22/10/2025	R248 On 05-February-26	9.65	Call	Bond Future	612.0700	671.9300	0.6121	0.6719	12,500
22/10/2025	R248 On 05-February-26	9.65	Put	Bond Future	4413.4300	4247.1500	4.4134	4.2472	0
22/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1428.6900	1537.1300	1.4287	1.5371	1,400
22/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	2342.4300	2224.7300	2.3424	2.2247	0
22/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3507.0800	3684.2500	3.5071	3.6843	0
22/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	694.9300	645.9600	0.6949	0.6460	1,400
22/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	9678.4100	9902.9000	9.6784	9.9029	0
22/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	15.6800	14.0300	0.0157	0.0140	0
22/10/2025	R248 On 07-May-26			Bond Future	10.1860	10.1566	89.2280	89.4583	260
22/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	10818.8900	11043.6700	10.8189	11.0437	0
22/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	71.2000	65.7200	0.0712	0.0657	0
22/10/2025	R248 On 06-August-26			Bond Future	10.2657	10.2354	90.8550	91.0888	0
22/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	14072.8400	14302.2300	14.0728	14.3022	0
22/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	67.0600	62.6600	0.0671	0.0627	0
22/10/2025	R248 On 05-November-26			Bond Future	10.3523	10.3211	88.0149	88.2521	0
22/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	7822.7100	8016.8100	7.8227	8.0168	0
22/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	1032.5700	989.5200	1.0326	0.9895	0
22/10/2025	R2R9 On 06-November-25			Bond Future	102.2048	102.3729	102.2048	102.3729	0
22/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	1294.6400	1438.5600	1.2946	1.4386	0
22/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	249.8900	225.6900	0.2499	0.2257	0
22/10/2025	R2R9 On 05-February-26			Bond Future	104.0581	104.2290	104.0581	104.2290	0
22/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2283.0900	2395.8100	2.2831	2.3958	0
22/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	1215.0300	1156.8500	1.2150	1.1569	0
22/10/2025	R2R9 On 07-May-26			Bond Future	100.9992	101.1732	100.9992	101.1732	0
22/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	2925.0800	3033.6700	2.9251	3.0337	0
22/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1835.9200	1770.5200	1.8359	1.7705	0
22/10/2025	R2R9 On 06-August-26			Bond Future	102.8404	103.0167	102.8404	103.0167	0
22/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3450.3800	3557.4700	3.4504	3.5575	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	2350.0200	2280.7500	2.3500	2.2808	0
22/10/2025	R2R9 On 05-November-26			Bond Future	99.6704	99.8491	99.6704	99.8491	0
22/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	3899.8000	4006.6500	3.8998	4.0067	0
22/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2789.4100	2717.6000	2.7894	2.7176	0
22/10/2025	R4R2 On 06-November-25			Bond Future	102.3984	102.4987	102.3984	102.4987	0
22/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1178.3500	1267.8300	1.1784	1.2678	0
22/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	359.9100	349.1400	0.3599	0.3491	0
22/10/2025	R4R2 On 05-February-26			Bond Future	104.2553	104.3570	104.2553	104.3570	0
22/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2277.0400	2344.9300	2.2770	2.3449	0
22/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1451.7800	1417.9400	1.4518	1.4179	0
22/10/2025	R4R2 On 07-May-26			Bond Future	101.0740	101.1775	101.0740	101.1775	0
22/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	2983.7700	3048.9800	2.9838	3.0490	0
22/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	2139.7900	2101.4700	2.1398	2.1015	0
22/10/2025	R4R2 On 06-August-26			Bond Future	102.9165	103.0211	102.9165	103.0211	0
22/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3558.7700	3622.8600	3.5588	3.6229	0
22/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2702.2500	2661.7200	2.7023	2.6617	0
22/10/2025	R4R2 On 05-November-26			Bond Future	99.6218	99.7274	99.6218	99.7274	0
22/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4054.8900	4118.6000	4.0549	4.1186	0
22/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	3193.1400	3151.2000	3.1931	3.1512	0
22/10/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/10/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0