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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
23/10/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	2029 On 06-November-25			Bond Future	141.9103	141.6512	141.9103	141.6512	2,387
23/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	2120.2700	1861.1500	2.1203	1.8612	0
23/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2029 On 05-February-26			Bond Future	144.5189	144.2548	144.5189	144.2548	1,884
23/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4408.9100	4144.8400	4.4089	4.1448	0
23/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2029 On 07-May-26			Bond Future	145.7586	145.4896	145.7586	145.4896	0
23/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3938.5700	3669.6000	3.9386	3.6696	0
23/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2029 On 06-August-26			Bond Future	148.4524	148.1781	148.4524	148.1781	0
23/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4352.4200	4078.0600	4.3524	4.0781	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2029 On 05-November-26			Bond Future	149.6142	149.3346	149.6142	149.3346	0
23/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	2054.1500	1774.5500	2.0542	1.7746	0
23/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2030 On 06-November-25			Bond Future	7.7137	7.7038	103.2354	103.2706	91,636
23/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3514.7300	3549.8900	3.5147	3.5499	300
23/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5205.2500	5240.4100	5.2053	5.2404	300
23/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6268.3200	6303.4800	6.2683	6.3035	0
23/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	8029.6000	8064.7600	8.0296	8.0648	0
23/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
23/10/2025	2030 On 05-February-26			Bond Future	7.7377	7.7272	101.0995	101.1352	100,739
23/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5720.7100	5756.4100	5.7207	5.7564	0
23/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	0
23/10/2025	2030 On 07-May-26			Bond Future	7.7633	7.7520	102.9656	103.0019	5,220
23/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	5042.4700	5078.6400	5.0425	5.0786	0
23/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	4.3400	4.2000	0.0043	0.0042	0
23/10/2025	2030 On 06-August-26			Bond Future	7.8065	7.7943	100.8342	100.8709	338
23/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4168.7200	4204.3700	4.1687	4.2044	0
23/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	38.2200	37.1600	0.0382	0.0372	0
23/10/2025	2030 On 05-November-26			Bond Future	7.8543	7.8411	102.6061	102.6432	0
23/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	1999.4300	2027.1100	1.9994	2.0271	0
23/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	508.7100	499.3100	0.5087	0.4993	0
23/10/2025	2031 On 06-November-25			Bond Future	112.5964	112.7301	112.5964	112.7301	852
23/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2906.3800	3040.0500	2.9064	3.0401	0
23/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2031 On 05-February-26			Bond Future	112.2763	112.4123	112.2763	112.4123	1,026
23/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	820.7700	914.6600	0.8208	0.9147	0
23/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	304.4300	262.3200	0.3044	0.2623	0
23/10/2025	2031 On 07-May-26			Bond Future	114.3756	114.5141	114.3756	114.5141	0
23/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	978.3700	1068.8800	0.9784	1.0689	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	442.8200	394.8200	0.4428	0.3948	0
23/10/2025	2031 On 06-August-26			Bond Future	114.0614	114.2022	114.0614	114.2022	680
23/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	918.0300	999.3900	0.9180	0.9994	0
23/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	666.6500	607.1800	0.6667	0.6072	0
23/10/2025	2031 On 05-November-26			Bond Future	116.0929	116.2359	116.0929	116.2359	0
23/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4612.8400	4754.1800	4.6128	4.7542	0
23/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	9.9400	8.2800	0.0099	0.0083	0
23/10/2025	2032 On 06-November-25			Bond Future	8.3128	8.3184	100.6307	100.6034	60,227
23/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	5123.9600	5096.6400	5.1240	5.0966	300
23/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7369.7500	7342.4300	7.3698	7.3424	300
23/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9634.8000	9607.4800	9.6348	9.6075	0
23/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11622.1800	11594.8600	11.6222	11.5949	0
23/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
23/10/2025	2032 On 05-February-26			Bond Future	8.3648	8.3707	102.4555	102.4277	109,704
23/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	8025.4100	7997.5700	8.0254	7.9976	0
23/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.3100	0.3400	0.0003	0.0003	0
23/10/2025	2032 On 07-May-26			Bond Future	8.4131	8.4194	100.1866	100.1581	5,163
23/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7494.4100	7466.5000	7.4944	7.4665	0
23/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	11.3600	11.8800	0.0114	0.0119	0
23/10/2025	2032 On 06-August-26			Bond Future	8.4747	8.4813	102.0135	101.9843	0
23/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6950.0100	6922.3200	6.9500	6.9223	0
23/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	53.9100	55.4400	0.0539	0.0554	0
23/10/2025	2032 On 05-November-26			Bond Future	8.5480	8.5551	99.6489	99.6189	0
23/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3338.1400	3318.5400	3.3381	3.3185	0
23/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	799.7600	810.1600	0.7998	0.8102	0
23/10/2025	2033 On 06-November-25			Bond Future	135.7043	135.4951	135.7043	135.4951	18,778
23/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2564.2700	2355.1200	2.5643	2.3551	0
23/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2033 On 05-February-26			Bond Future	138.1988	137.9856	138.1988	137.9856	2,526
23/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5318.7700	5105.6300	5.3188	5.1056	0

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23/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2033 On 07-May-26			Bond Future	139.2179	139.0007	139.2179	139.0007	0
23/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	4057.8500	3840.7100	4.0579	3.8407	0
23/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2033 On 06-August-26			Bond Future	141.7908	141.5693	141.7908	141.5693	0
23/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7540.8200	7319.2500	7.5408	7.3193	0
23/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2033 On 05-November-26			Bond Future	142.7300	142.5042	142.7300	142.5042	0
23/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5470.0000	5244.2200	5.4700	5.2442	0
23/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2037 On 06-November-25			Bond Future	9.4612	9.4670	95.7965	95.7584	118,484
23/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	6449.9900	6411.9300	6.4500	6.4119	300
23/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	9337.4700	9299.4100	9.3375	9.2994	300
23/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	12789.8000	12751.7400	12.7898	12.7517	0
23/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	15542.7000	15504.6400	15.5427	15.5046	0
23/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
23/10/2025	2037 On 05-February-26			Bond Future	9.5359	9.5420	93.2752	93.2364	89,925
23/10/2025	2037 On 05-February-26	9.65	Call	Bond Future	1889.5000	1873.9000	1.8895	1.8739	0
23/10/2025	2037 On 05-February-26	9.65	Put	Bond Future	1164.0000	1187.2000	1.1640	1.1872	11,500
23/10/2025	2037 On 05-February-26	10.10	Call	Bond Future	3828.4100	3800.1600	3.8284	3.8002	0
23/10/2025	2037 On 05-February-26	10.10	Put	Bond Future	314.6700	325.2200	0.3147	0.3252	11,500
23/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	6803.5900	6766.8600	6.8036	6.7669	0
23/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	35.8100	37.8800	0.0358	0.0379	0
23/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	8204.4900	8166.4800	8.2045	8.1665	1,970
23/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	11.1500	11.9400	0.0112	0.0119	0
23/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	9863.9400	9825.3600	9.8639	9.8254	0
23/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	2.4500	2.6700	0.0025	0.0027	0
23/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	10733.7000	10695.0000	10.7337	10.6950	0
23/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	1.0300	1.1300	0.0010	0.0011	0
23/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	10949.3100	10910.5900	10.9493	10.9106	1,030
23/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.8200	0.9000	0.0008	0.0009	0

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23/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	13374.8800	13336.0900	13.3749	13.3361	0
23/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	0
23/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	15453.9300	15415.1300	15.4539	15.4151	0
23/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
23/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	17697.0600	17658.2600	17.6971	17.6583	0
23/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
23/10/2025	2037 On 07-May-26			Bond Future	9.6135	9.6198	94.9968	94.9573	0
23/10/2025	2037 On 07-May-26	9.00	Call	Bond Future	804.8000	799.4000	0.8048	0.7994	1,500
23/10/2025	2037 On 07-May-26	9.00	Put	Bond Future	4762.7900	4796.8900	4.7628	4.7969	0
23/10/2025	2037 On 07-May-26	9.49	Call	Bond Future	1743.1000	1730.6000	1.7431	1.7306	1,500
23/10/2025	2037 On 07-May-26	9.49	Put	Bond Future	2522.2200	2549.2200	2.5222	2.5492	0
23/10/2025	2037 On 07-May-26	10.06	Call	Bond Future	3666.0100	3642.1500	3.6660	3.6422	0
23/10/2025	2037 On 07-May-26	10.06	Put	Bond Future	922.1300	937.7700	0.9221	0.9378	1,500
23/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	7997.7900	7961.5600	7.9978	7.9616	142
23/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	104.9000	108.1700	0.1049	0.1082	0
23/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	9950.4400	9912.3000	9.9504	9.9123	0
23/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	35.5100	36.8700	0.0355	0.0369	0
23/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	15449.8300	15410.3800	15.4498	15.4104	0
23/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.6600	0.7100	0.0007	0.0007	142
23/10/2025	2037 On 06-August-26			Bond Future	9.7034	9.7100	92.4693	92.4288	2,539
23/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3571.0800	3549.6700	3.5711	3.5497	2,541
23/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1654.5500	1673.5800	1.6546	1.6736	0
23/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	6381.7700	6350.3400	6.3818	6.3503	0
23/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	527.6500	536.6600	0.5277	0.5367	2,541
23/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	9295.5300	9258.7200	9.2955	9.2587	0
23/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	158.7100	162.3400	0.1587	0.1623	2,541
23/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	11346.2800	11307.5800	11.3463	11.3076	0
23/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	63.9500	65.6900	0.0640	0.0657	0
23/10/2025	2037 On 05-November-26			Bond Future	9.7934	9.8003	94.0936	94.0521	0
23/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2130.9800	2117.8700	2.1310	2.1179	4,490
23/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	4165.7800	4194.1600	4.1658	4.1942	0
23/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4328.0700	4304.4900	4.3281	4.3045	0
23/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	1751.6700	1769.5800	1.7517	1.7696	4,490
23/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5834.7900	5806.0800	5.8348	5.8061	0

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23/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	1038.8000	1051.5800	1.0388	1.0516	0
23/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6727.0300	6695.8900	6.7270	6.6959	0
23/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	766.7400	777.0900	0.7667	0.7771	4,490
23/10/2025	2038 On 06-November-25			Bond Future	146.9438	146.7628	146.9438	146.7628	1,601
23/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	3063.7900	2882.8300	3.0638	2.8828	0
23/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2038 On 05-February-26			Bond Future	147.4751	147.2908	147.4751	147.2908	2,689
23/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4275.1200	4090.7700	4.2751	4.0908	0
23/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2038 On 07-May-26			Bond Future	150.2324	150.0446	150.2324	150.0446	0
23/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5702.4400	5514.6200	5.7024	5.5146	0
23/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2038 On 06-August-26			Bond Future	150.8048	150.6131	150.8048	150.6131	0
23/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	6084.8100	5893.1000	6.0848	5.8931	0
23/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2038 On 05-November-26			Bond Future	153.4919	153.2964	153.4919	153.2964	0
23/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	7181.9100	6986.4300	7.1819	6.9864	0
23/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2040 On 06-November-25			Bond Future	9.8721	9.8730	95.9023	95.8961	24,070
23/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	12728.7800	12722.5200	12.7288	12.7225	0
23/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2040 On 05-February-26			Bond Future	9.9530	9.9539	93.1324	93.1259	81,927
23/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	1237.5900	1242.8800	1.2376	1.2429	14,000
23/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	2329.2900	2341.0900	2.3293	2.3411	0
23/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	3350.2300	3351.4200	3.3502	3.3514	680
23/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	601.6400	609.3400	0.6016	0.6093	0
23/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	5552.0500	5548.9800	5.5521	5.5490	0
23/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	152.1300	155.5700	0.1521	0.1556	8,180
23/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	7966.7000	7961.2100	7.9667	7.9612	0
23/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	28.0900	29.1100	0.0281	0.0291	680
23/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	10017.5800	10011.3500	10.0176	10.0114	0
23/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	5.5300	5.8100	0.0055	0.0058	0
23/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	11954.5200	11948.0700	11.9545	11.9481	475

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.9900	1.0500	0.0010	0.0011	0
23/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	19525.7400	19519.2300	19.5257	19.5192	0
23/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
23/10/2025	2040 On 07-May-26			Bond Future	10.0364	10.0374	94.8514	94.8448	0
23/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5102.9400	5101.6800	5.1029	5.1017	1,460
23/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	647.0300	652.3800	0.6470	0.6524	0
23/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	7350.0400	7346.3000	7.3500	7.3463	0
23/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	233.6400	236.5100	0.2336	0.2365	0
23/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	10476.1900	10470.5400	10.4762	10.4705	0
23/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	50.8600	51.8200	0.0509	0.0518	0
23/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	10760.5400	10754.7900	10.7605	10.7548	0
23/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	43.8300	44.6900	0.0438	0.0447	1,460
23/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	12506.1300	12499.9200	12.5061	12.4999	0
23/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	16.7300	17.1300	0.0167	0.0171	0
23/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	13556.7000	13550.3300	13.5567	13.5503	0
23/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	8.9600	9.2000	0.0090	0.0092	1,460
23/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	15232.9100	15226.4000	15.2329	15.2264	0
23/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	2.8500	2.9500	0.0029	0.0030	0
23/10/2025	2040 On 06-August-26			Bond Future	10.1313	10.1323	92.0706	92.0636	7,265
23/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	12703.0200	12696.9200	12.7030	12.6969	0
23/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	66.3000	67.1700	0.0663	0.0672	0
23/10/2025	2040 On 05-November-26			Bond Future	10.2256	10.2267	93.6876	93.6802	0
23/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2440.3300	2441.6100	2.4403	2.4416	2,300
23/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	4593.5800	4602.2500	4.5936	4.6023	0
23/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	4856.3400	4855.4200	4.8563	4.8554	0
23/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	1942.2200	1948.6900	1.9422	1.9487	2,300
23/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	6513.1500	6510.7600	6.5132	6.5108	0
23/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	1151.1600	1156.1600	1.1512	1.1562	0
23/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	7492.0700	7488.9100	7.4921	7.4889	0
23/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	852.5500	856.7800	0.8526	0.8568	2,300
23/10/2025	2043 On 06-November-25			Bond Future	114.9090	114.8848	114.9090	114.8848	0
23/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4479.0153	4454.8400	4.4790	4.4548	0
23/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0.0153	0.0300	0.0000	0.0000	0
23/10/2025	2043 On 05-February-26			Bond Future	114.2062	114.1813	114.2062	114.1813	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4653.0590	4632.1580	4.6531	4.6322	0
23/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	106.8190	110.8280	0.1068	0.1108	0
23/10/2025	2043 On 07-May-26			Bond Future	116.3414	116.3161	116.3414	116.3161	0
23/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4966.1003	4946.9087	4.9661	4.9469	0
23/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	324.6903	330.8087	0.3247	0.3308	0
23/10/2025	2043 On 06-August-26			Bond Future	115.6315	115.6055	115.6315	115.6055	0
23/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5306.3882	5287.6595	5.3064	5.2877	0
23/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	554.9182	562.1995	0.5549	0.5622	0
23/10/2025	2043 On 05-November-26			Bond Future	117.6905	117.6637	117.6905	117.6637	0
23/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5620.3008	5601.5217	5.6203	5.6015	0
23/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	769.7908	777.8417	0.7698	0.7778	0
23/10/2025	2044 On 06-November-25			Bond Future	10.0769	10.0677	91.4505	91.5201	98,324
23/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	8228.2200	8297.8400	8.2282	8.2978	11,000
23/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	11375.5300	11445.1500	11.3755	11.4452	0
23/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
23/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	12161.7500	12231.3700	12.1618	12.2314	0
23/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	12876.1800	12945.8000	12.8762	12.9458	0
23/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
23/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	14043.3200	14112.9400	14.0433	14.1129	0
23/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
23/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	14330.5800	14400.2000	14.3306	14.4002	0
23/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
23/10/2025	2044 On 05-February-26			Bond Future	10.1561	10.1466	88.7252	88.7960	52,625
23/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1492.9900	1533.7800	1.4930	1.5338	9,000
23/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	2138.0700	2108.0200	2.1381	2.1080	0
23/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	5479.1900	5546.7400	5.4792	5.5467	9,000
23/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	193.2300	189.9400	0.1932	0.1899	0
23/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	7650.3100	7720.4600	7.6503	7.7205	0
23/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	46.5800	45.8900	0.0466	0.0459	4,500
23/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	8901.1800	8971.7800	8.9012	8.9718	0
23/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	18.5000	18.2600	0.0185	0.0183	9,000
23/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	9211.8900	9282.5500	9.2119	9.2826	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	14.4900	14.3100	0.0145	0.0143	4,500
23/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	9583.4100	9654.1300	9.5834	9.6541	0
23/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	10.9400	10.8200	0.0109	0.0108	0
23/10/2025	2044 On 07-May-26			Bond Future	10.2373	10.2275	90.3628	90.4349	0
23/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	10476.4800	10547.5400	10.4765	10.5475	0
23/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	65.4100	64.3600	0.0654	0.0644	0
23/10/2025	2044 On 06-August-26			Bond Future	10.3288	10.3187	87.6254	87.6986	7,681
23/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	13363.3200	13435.5100	13.3633	13.4355	0
23/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	67.5100	66.5100	0.0675	0.0665	0
23/10/2025	2044 On 05-November-26			Bond Future	10.4191	10.4087	89.1642	89.2384	0
23/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	7252.8300	7314.7100	7.2528	7.3147	0
23/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	1061.6500	1049.3200	1.0617	1.0493	0
23/10/2025	2046 On 06-November-25			Bond Future	126.5228	126.0328	126.5228	126.0328	11,522
23/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	1112.8200	622.8200	1.1128	0.6228	0
23/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2046 On 05-February-26			Bond Future	128.8487	128.3494	128.8487	128.3494	12,424
23/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	7198.6900	6699.4200	7.1987	6.6994	0
23/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2046 On 07-May-26			Bond Future	128.9598	128.4514	128.9598	128.4514	0
23/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	4009.8400	3501.4000	4.0098	3.5014	0
23/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2046 On 06-August-26			Bond Future	131.3429	130.8246	131.3429	130.8246	0
23/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	8962.9000	8444.5800	8.9629	8.4446	0
23/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2046 On 05-November-26			Bond Future	131.3506	130.8228	131.3506	130.8228	0
23/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	5870.6100	5342.8200	5.8706	5.3428	0
23/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2050 On 06-November-25			Bond Future	127.9654	127.6228	127.9654	127.6228	6,732
23/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	3545.4100	3202.7500	3.5454	3.2028	0
23/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2050 On 05-February-26			Bond Future	127.8992	127.5504	127.8992	127.5504	11,660
23/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	5079.1600	4730.3800	5.0792	4.7304	0
23/10/2025	2050 On 05-February-26	122.82	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
23/10/2025	2050 On 07-May-26			Bond Future	130.2905	129.9351	130.2905	129.9351	0
23/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	6220.4900	5865.1100	6.2205	5.8651	0
23/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2050 On 06-August-26			Bond Future	130.2423	129.8798	130.2423	129.8798	0
23/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	6972.2500	6609.8300	6.9723	6.6098	0
23/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	2050 On 05-November-26			Bond Future	132.5628	132.1937	132.5628	132.1937	0
23/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	8722.7800	8353.7000	8.7228	8.3537	0
23/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	AL37 On 06-November-25			Index Future	1220.6390	1220.7310	1220.6390	1,220.7310	0
23/10/2025	AL37 On 05-February-26			Index Future	1242.7740	1242.8670	1242.7740	1,242.8670	0
23/10/2025	AL37 On 07-May-26			Index Future	1265.7130	1265.8080	1265.7130	1,265.8080	0
23/10/2025	AL37 On 06-August-26			Index Future	1288.5680	1288.6610	1288.5680	1,288.6610	0
23/10/2025	AL37 On 05-November-26			Index Future	1311.5170	1311.6090	1311.5170	1,311.6090	0
23/10/2025	AL7T On 06-November-25			Index Future	1523.8710	1523.5590	1523.8710	1,523.5590	0
23/10/2025	AL7T On 05-February-26			Index Future	1551.5050	1551.1860	1551.5050	1,551.1860	0
23/10/2025	AL7T On 07-May-26			Index Future	1580.1430	1579.8180	1580.1430	1,579.8180	0
23/10/2025	AL7T On 06-August-26			Index Future	1608.6740	1608.3390	1608.6740	1,608.3390	0
23/10/2025	AL7T On 05-November-26			Index Future	1637.3250	1636.9800	1637.3250	1,636.9800	0
23/10/2025	ALBI On 06-November-25			Index Future	1286.0180	1285.9350	1286.0180	1,285.9350	63
23/10/2025	ALBI On 05-February-26			Index Future	1309.3380	1309.2530	1309.3380	1,309.2530	13
23/10/2025	ALBI On 07-May-26			Index Future	1333.5060	1333.4190	1333.5060	1,333.4190	0
23/10/2025	ALBI On 06-August-26			Index Future	1357.5850	1357.4930	1357.5850	1,357.4930	0
23/10/2025	ALBI On 05-November-26			Index Future	1381.7640	1381.6660	1381.7640	1,381.6660	0
23/10/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	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
23/10/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/10/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/10/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/10/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	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
23/10/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	ES33 On 06-November-25			Bond Future	9.5545	9.5556	90.0011	89.9958	0
23/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11350.8200	11345.5800	11.3508	11.3456	0
23/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	ES33 On 05-February-26			Bond Future	9.6525	9.6536	91.6555	91.6500	0
23/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8460.0300	8454.5400	8.4600	8.4545	0
23/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	ES33 On 07-May-26			Bond Future	9.7464	9.7476	89.5744	89.5688	0
23/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	8693.8800	8688.2900	8.6939	8.6883	0
23/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	ES33 On 06-August-26			Bond Future	9.8543	9.8556	91.2288	91.2229	0
23/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9360.1800	9354.2400	9.3602	9.3542	0
23/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	ES33 On 05-November-26			Bond Future	9.9775	9.9789	89.0607	89.0544	0
23/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	3732.2800	3725.9800	3.7323	3.7260	0
23/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	ES42 On 06-November-25			Bond Future	10.2027	10.2136	86.9457	86.8681	0
23/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	13611.8300	13534.2200	13.6118	13.5342	0
23/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	ES42 On 05-February-26			Bond Future	10.2870	10.2984	88.5440	88.4649	0
23/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	9944.2600	9865.1500	9.9443	9.8652	0
23/10/2025	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
23/10/2025	ES42 On 07-May-26			Bond Future	10.3718	10.3836	85.9346	85.8540	0
23/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	11293.2000	11212.5600	11.2932	11.2126	0
23/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	ES42 On 06-August-26			Bond Future	10.4638	10.4760	87.5211	87.4387	0
23/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	13046.7200	12964.3800	13.0467	12.9644	0
23/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	ES42 On 05-November-26			Bond Future	10.5627	10.5753	84.8156	84.7315	0
23/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	6850.7600	6766.6900	6.8508	6.7667	0
23/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	GOVI On 06-November-25			GOVI	1263.0990	1263.0540	1263.0990	1,263.0540	138
23/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1510990.0000	1510540.0000	151.0990	151.0540	0
23/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	GOVI On 05-February-26			GOVI	1286.0040	1285.9570	1286.0040	1,285.9570	563
23/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1360040.0000	1359570.0000	136.0040	135.9570	0
23/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	GOVI On 07-May-26			GOVI	1309.7410	1309.6930	1309.7410	1,309.6930	42
23/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1327410.0000	1326930.0000	132.7410	132.6930	0
23/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	GOVI On 06-August-26			GOVI	1333.3900	1333.3380	1333.3900	1,333.3380	0
23/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1443900.0000	1443380.0000	144.3900	144.3380	0
23/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	GOVI On 05-November-26			GOVI	1357.1380	1357.0820	1357.1380	1,357.0820	0
23/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	801380.0000	800820.0000	80.1380	80.0820	0
23/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/10/2025	I258 On 06-November-25			Bond Future	115.7155	115.6909	115.7155	115.6909	0
23/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	3339.1858	3318.5851	3.3392	3.3186	0
23/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	13.7058	17.6451	0.0137	0.0176	0
23/10/2025	I258 On 05-February-26			Bond Future	115.0274	115.0023	115.0274	115.0023	0
23/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	3981.1431	3968.2268	3.9811	3.9682	0
23/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	603.7031	615.8868	0.6037	0.6159	0
23/10/2025	I258 On 07-May-26			Bond Future	117.1781	117.1524	117.1781	117.1524	0
23/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	4614.0496	4601.1672	4.6140	4.6012	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	1165.9196	1178.7972	1.1659	1.1788	0
23/10/2025	I258 On 06-August-26			Bond Future	116.4836	116.4572	116.4836	116.4572	0
23/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5196.1721	5182.9959	5.1962	5.1830	0
23/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1662.6221	1675.7959	1.6626	1.6758	0
23/10/2025	I258 On 05-November-26			Bond Future	118.5579	118.5306	118.5579	118.5306	0
23/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	5719.6652	5705.9159	5.7197	5.7059	0
23/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	2111.8052	2125.3059	2.1118	2.1253	0
23/10/2025	IGOV On 06-November-25			Index Future	402.9100	402.2090	402.9100	402.2090	533
23/10/2025	IGOV On 05-February-26			Index Future	410.3160	409.6020	410.3160	409.6020	229
23/10/2025	IGOV On 07-May-26			Index Future	417.9880	417.2610	417.9880	417.2610	0
23/10/2025	IGOV On 06-August-26			Index Future	425.6310	424.8900	425.6310	424.8900	0
23/10/2025	IGOV On 05-November-26			Index Future	433.3070	432.5510	433.3070	432.5510	0
23/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/10/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
23/10/2025	R033 On 06-November-25			Bond Future	8.4784	8.4891	109.3617	109.3010	20,832
23/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9906.2600	9845.5100	9.9063	9.8455	0
23/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R033 On 05-February-26			Bond Future	8.5346	8.5459	111.3449	111.2829	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
23/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	10145.2200	10084.0900	10.1452	10.0841	0
23/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	10.0600	10.9200	0.0101	0.0109	0
23/10/2025	R033 On 07-May-26			Bond Future	8.5878	8.5996	108.3565	108.2933	0
23/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9162.2200	9102.9800	9.1622	9.1030	0
23/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	93.9700	97.8700	0.0940	0.0979	0
23/10/2025	R033 On 06-August-26			Bond Future	8.6531	8.6656	110.3322	110.2677	0
23/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8266.0800	8211.1800	8.2661	8.2112	0
23/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	388.1200	397.7800	0.3881	0.3978	0
23/10/2025	R033 On 05-November-26			Bond Future	8.7290	8.7422	107.2315	107.1655	0
23/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4684.8200	4644.5300	4.6848	4.6445	0
23/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1730.1500	1755.9100	1.7302	1.7559	0
23/10/2025	R035 On 06-November-25			Bond Future	8.9402	8.9410	101.3358	101.3313	46,751
23/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	4984.2700	4979.7300	4.9843	4.9797	250
23/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
23/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	5792.5000	5787.9600	5.7925	5.7880	2,000
23/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	6761.6700	6757.1300	6.7617	6.7571	300
23/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	7156.8800	7152.3400	7.1569	7.1523	0
23/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
23/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	7996.2500	7991.7100	7.9963	7.9917	0
23/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50
23/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	8605.3500	8600.8100	8.6054	8.6008	2,000
23/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	8770.5400	8766.0000	8.7705	8.7660	2,000
23/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	9099.7000	9095.1600	9.0997	9.0952	0
23/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
23/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	9536.1200	9531.5800	9.5361	9.5316	300
23/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	10077.7100	10073.1700	10.0777	10.0732	0
23/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
23/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	11465.6100	11461.0700	11.4656	11.4611	2,000
23/10/2025	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
23/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	11518.4100	11513.8700	11.5184	11.5139	250
23/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	11781.7900	11777.2500	11.7818	11.7773	0
23/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	12824.8300	12820.2900	12.8248	12.8203	0
23/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	14003.8700	13999.3300	14.0039	13.9993	0
23/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
23/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	14105.3700	14100.8300	14.1054	14.1008	0
23/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
23/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	15211.2900	15206.7500	15.2113	15.2068	0
23/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
23/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	16591.0800	16586.5400	16.5911	16.5865	0
23/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
23/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	16785.7000	16781.1600	16.7857	16.7812	0
23/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
23/10/2025	R035 On 05-February-26			Bond Future	9.0084	9.0092	103.1735	103.1688	81,937
23/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1019.9100	1024.6700	1.0199	1.0247	0
23/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	1987.4400	1996.9300	1.9874	1.9969	0
23/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2222.5600	2225.3800	2.2226	2.2254	0
23/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	770.7200	778.2700	0.7707	0.7783	16,000
23/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	6755.7800	6751.9000	6.7558	6.7519	250
23/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	23.9200	24.7700	0.0239	0.0248	0
23/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	8216.1700	8211.7500	8.2162	8.2118	2,000
23/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	6.5300	6.8400	0.0065	0.0068	0
23/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	9445.8800	9441.2700	9.4459	9.4413	0
23/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	2.0200	2.1400	0.0020	0.0021	250
23/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	10080.0300	10075.3700	10.0800	10.0754	0
23/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	1.0600	1.1300	0.0011	0.0011	0
23/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	10864.9300	10860.2400	10.8649	10.8602	2,000
23/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.4600	0.5000	0.0005	0.0005	0
23/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	11176.4200	11171.7100	11.1764	11.1717	0
23/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.3300	0.3500	0.0003	0.0004	0
23/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	12051.1800	12046.4600	12.0512	12.0465	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.1200	0.1300	0.0001	0.0001	250
23/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	18232.5800	18227.8500	18.2326	18.2279	0
23/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
23/10/2025	R035 On 07-May-26			Bond Future	9.0695	9.0704	100.5746	100.5698	0
23/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	3944.4200	3944.2800	3.9444	3.9443	250
23/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	634.6700	639.3900	0.6347	0.6394	0
23/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	4029.8300	4029.5800	4.0298	4.0296	200
23/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	606.6900	611.3000	0.6067	0.6113	0
23/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4246.6900	4246.1700	4.2467	4.2462	350
23/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	540.8500	545.1900	0.5409	0.5452	0
23/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	6274.4900	6271.8700	6.2745	6.2719	0
23/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	182.2800	184.5200	0.1823	0.1845	250
23/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6373.5700	6370.8800	6.3736	6.3709	0
23/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	172.2900	174.4600	0.1723	0.1745	200
23/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	6622.7300	6619.8400	6.6227	6.6198	0
23/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	149.5200	151.4900	0.1495	0.1515	350
23/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	8812.3300	8808.2800	8.8123	8.8083	0
23/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	43.4100	44.2200	0.0434	0.0442	250
23/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	8914.6800	8910.5800	8.9147	8.9106	0
23/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	40.8300	41.5900	0.0408	0.0416	200
23/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	9170.5100	9166.3300	9.1705	9.1663	0
23/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	35.0300	35.7100	0.0350	0.0357	350
23/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	9936.1600	9931.7800	9.9362	9.9318	0
23/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	21.8200	22.3000	0.0218	0.0223	0
23/10/2025	R035 On 06-August-26			Bond Future	9.1421	9.1430	102.4089	102.4037	56
23/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2278.1700	2279.5600	2.2782	2.2796	200
23/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2347.9900	2354.5900	2.3480	2.3546	0
23/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2524.4400	2525.6000	2.5244	2.5256	250
23/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	2074.7400	2081.1100	2.0747	2.0811	0
23/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3880.7600	3880.5400	3.8808	3.8805	0
23/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	1108.9500	1113.9400	1.1090	1.1139	200
23/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4224.9000	4224.3400	4.2249	4.2243	0
23/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	953.0000	957.6500	0.9530	0.9577	250
23/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	5959.2100	5957.0800	5.9592	5.9571	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	451.8900	454.9700	0.4519	0.4550	200
23/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6366.6900	6364.2500	6.3667	6.3643	0
23/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	377.9000	380.6700	0.3779	0.3807	250
23/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	10391.1900	10386.7700	10.3912	10.3868	0
23/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	63.0400	63.8300	0.0630	0.0638	0
23/10/2025	R035 On 05-November-26			Bond Future	9.2264	9.2274	99.7092	99.7036	0
23/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5303.0900	5301.4000	5.3031	5.3014	0
23/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	902.3700	906.2700	0.9024	0.9063	0
23/10/2025	R038 On 06-November-25			Bond Future	9.5420	9.5429	110.7984	110.7919	3,279
23/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	10271.0900	10264.5100	10.2711	10.2645	1,770
23/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	11979.0000	11972.4200	11.9790	11.9724	0
23/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	18691.4300	18684.8500	18.6914	18.6849	0
23/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
23/10/2025	R038 On 05-February-26			Bond Future	9.6220	9.6229	112.8077	112.8008	3,372
23/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	12523.2800	12516.5000	12.5233	12.5165	0
23/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.8700	0.9300	0.0009	0.0009	0
23/10/2025	R038 On 07-May-26			Bond Future	9.7006	9.7015	109.4049	109.3980	0
23/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	11587.4400	11581.2000	11.5874	11.5812	0
23/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	31.7400	32.4200	0.0317	0.0324	0
23/10/2025	R038 On 06-August-26			Bond Future	9.7891	9.7902	111.3997	111.3923	0
23/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	13113.2100	13106.7800	13.1132	13.1068	0
23/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	70.4500	71.3800	0.0705	0.0714	0
23/10/2025	R038 On 05-November-26			Bond Future	9.8854	9.8865	107.8764	107.8685	0
23/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6741.3000	6738.3900	6.7413	6.7384	0
23/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	1070.8700	1075.7900	1.0709	1.0758	0
23/10/2025	R053 On 06-November-25			Bond Future	9.9257	9.9214	117.2308	117.2762	28,843
23/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	17016.5500	17061.9600	17.0166	17.0620	0
23/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R053 On 05-February-26			Bond Future	9.9964	9.9920	119.3567	119.4028	27,517
23/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	14032.0100	14078.2500	14.0320	14.0783	0
23/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	9.0600	9.2300	0.0091	0.0092	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2025	R053 On 07-May-26			Bond Future	10.0654	10.0609	115.6978	115.7447	10,000
23/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	14992.8400	15039.8100	14.9928	15.0398	0
23/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	70.2400	70.2900	0.0702	0.0703	0
23/10/2025	R053 On 06-August-26			Bond Future	10.1414	10.1368	117.8072	117.8547	0
23/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	18773.7400	18821.1200	18.7737	18.8211	0
23/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	77.8300	77.7300	0.0778	0.0777	0
23/10/2025	R053 On 05-November-26			Bond Future	10.2222	10.2175	114.0185	114.0665	0
23/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	10523.0100	10566.0800	10.5230	10.5661	0
23/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1280.2800	1275.3600	1.2803	1.2754	0
23/10/2025	R186 On 06-November-25			Bond Future	7.3924	7.3926	107.3385	107.3382	70,706
23/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	787.5700	787.3400	0.7876	0.7873	0
23/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
23/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	84.5200	84.9200	0.0845	0.0849	0
23/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	84.5200	84.9200	0.0845	0.0849	0
23/10/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
23/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	115.5600	115.8500	0.1156	0.1159	0
23/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	115.5600	115.8500	0.1156	0.1159	0
23/10/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
23/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	95.3600	95.5300	0.0954	0.0955	0
23/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	95.3600	95.5300	0.0954	0.0955	0
23/10/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
23/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	54.2000	54.2700	0.0542	0.0543	0
23/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	54.2000	54.2700	0.0542	0.0543	0
23/10/2025	R202 On 06-November-25			Bond Future	284.0024	283.9425	284.0024	283.9425	780
23/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	8362.3900	8302.4800	8.3624	8.3025	0
23/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R202 On 05-February-26			Bond Future	283.8723	283.8110	283.8723	283.8110	573
23/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	6052.2500	5991.0100	6.0523	5.9910	0
23/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R202 On 07-May-26			Bond Future	289.1799	289.1172	289.1799	289.1172	0
23/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	11629.8500	11567.2400	11.6299	11.5672	0
23/10/2025	R202 On 07-May-26	277.55	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
23/10/2025	R202 On 06-August-26			Bond Future	289.0941	289.0295	289.0941	289.0295	0
23/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	10234.0700	10169.5100	10.2341	10.1695	0
23/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R202 On 05-November-26			Bond Future	294.2456	294.1792	294.2456	294.1792	0
23/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	13785.6000	13719.2200	13.7856	13.7192	0
23/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R209 On 06-November-25			Bond Future	9.2201	9.2208	81.1286	81.1245	8,444
23/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	10699.4000	10695.2200	10.6994	10.6952	0
23/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R209 On 05-February-26			Bond Future	9.2871	9.2878	82.5998	82.5955	33,015
23/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	8590.0400	8585.8700	8.5900	8.5859	0
23/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	2.0600	2.1700	0.0021	0.0022	0
23/10/2025	R209 On 07-May-26			Bond Future	9.3522	9.3530	80.9728	80.9684	0
23/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	8829.5000	8825.6800	8.8295	8.8257	0
23/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	26.5500	27.0900	0.0266	0.0271	0
23/10/2025	R209 On 06-August-26			Bond Future	9.4268	9.4276	82.4495	82.4448	2,732
23/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	9838.5700	9834.6100	9.8386	9.8346	0
23/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	55.5700	56.2700	0.0556	0.0563	0
23/10/2025	R209 On 05-November-26			Bond Future	9.5087	9.5096	80.7492	80.7442	0
23/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5044.8600	5043.5600	5.0449	5.0436	0
23/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	882.7600	886.4500	0.8828	0.8865	0
23/10/2025	R210 On 06-November-25			Bond Future	253.8226	253.7715	253.8226	253.7715	1,151
23/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1682.6400	1631.4900	1.6826	1.6315	0
23/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R210 On 05-February-26			Bond Future	258.4884	258.4361	258.4884	258.4361	289
23/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5388.4200	5336.0500	5.3884	5.3361	0
23/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R210 On 07-May-26			Bond Future	259.8380	259.7847	259.8380	259.7847	0
23/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4438.0300	4384.6700	4.4380	4.3847	0
23/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R210 On 06-August-26			Bond Future	264.6398	264.5848	264.6398	264.5848	0
23/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4799.8400	4744.7500	4.7998	4.7448	0
23/10/2025	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
23/10/2025	R210 On 05-November-26			Bond Future	265.8203	265.7637	265.8203	265.7637	0
23/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12490.3300	12433.6500	12.4903	12.4337	0
23/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R213 On 06-November-25			Bond Future	8.0117	8.0071	97.0750	97.0939	80,141
23/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	8005.4000	8024.2900	8.0054	8.0243	0
23/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R213 On 05-February-26			Bond Future	8.0558	8.0510	98.8354	98.8546	3,983
23/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	6965.2800	6984.4500	6.9653	6.9845	0
23/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.1000	0.1000	0.0001	0.0001	0
23/10/2025	R213 On 07-May-26			Bond Future	8.0893	8.0842	97.1078	97.1274	0
23/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6269.9800	6289.5000	6.2700	6.2895	0
23/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	6.9200	6.9100	0.0069	0.0069	0
23/10/2025	R213 On 06-August-26			Bond Future	8.1367	8.1314	98.8792	98.8988	0
23/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5505.4400	5524.7500	5.5054	5.5248	0
23/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	42.4000	42.1400	0.0424	0.0421	0
23/10/2025	R213 On 05-November-26			Bond Future	8.2024	8.1968	97.0687	97.0884	0
23/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2567.1500	2582.7000	2.5672	2.5827	0
23/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	687.7700	683.6500	0.6878	0.6837	0
23/10/2025	R214 On 06-November-25			Bond Future	9.8615	9.8724	75.0017	74.9333	33,244
23/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	10069.3700	10000.9500	10.0694	10.0010	0
23/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R214 On 05-February-26			Bond Future	9.9380	9.9493	76.3618	76.2921	9,741
23/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	7599.0600	7530.5800	7.5991	7.5306	0
23/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	12.4100	13.6300	0.0124	0.0136	0
23/10/2025	R214 On 07-May-26			Bond Future	10.0088	10.0204	74.4731	74.4021	0
23/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	8584.2400	8516.1300	8.5842	8.5161	0
23/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	54.5500	57.4500	0.0546	0.0575	0
23/10/2025	R214 On 06-August-26			Bond Future	10.0883	10.1003	75.8314	75.7589	0
23/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	10288.4900	10219.2800	10.2885	10.2193	0
23/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	82.9200	86.1900	0.0829	0.0862	0
23/10/2025	R214 On 05-November-26			Bond Future	10.1755	10.1879	73.8687	73.7947	0
23/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5557.8700	5504.6200	5.5579	5.5046	0
23/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	1040.2600	1060.9800	1.0403	1.0610	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2025	R248 On 06-November-25			Bond Future	10.0316	10.0375	90.3792	90.3322	80,322
23/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	12137.0100	12090.0100	12.1370	12.0900	0
23/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/10/2025	R248 On 05-February-26			Bond Future	10.1086	10.1146	92.0182	91.9703	211,415
23/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	409.4700	407.3600	0.4095	0.4074	1,400
23/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	5447.2200	5493.0300	5.4472	5.4930	0
23/10/2025	R248 On 05-February-26	9.65	Call	Bond Future	616.1200	612.0700	0.6161	0.6121	12,500
23/10/2025	R248 On 05-February-26	9.65	Put	Bond Future	4369.5600	4413.4300	4.3696	4.4134	0
23/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1440.8900	1428.6900	1.4409	1.4287	1,400
23/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	2306.7100	2342.4300	2.3067	2.3424	0
23/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3536.2400	3507.0800	3.5362	3.5071	0
23/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	676.1700	694.9300	0.6762	0.6949	1,400
23/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	9725.3000	9678.4100	9.7253	9.6784	0
23/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	14.6500	15.6800	0.0147	0.0157	0
23/10/2025	R248 On 07-May-26			Bond Future	10.1798	10.1860	89.2768	89.2280	260
23/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	10865.2500	10818.8900	10.8653	10.8189	0
23/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	68.7600	71.2000	0.0688	0.0712	0
23/10/2025	R248 On 06-August-26			Bond Future	10.2593	10.2657	90.9050	90.8550	0
23/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	14120.9700	14072.8400	14.1210	14.0728	0
23/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	65.2300	67.0600	0.0652	0.0671	0
23/10/2025	R248 On 05-November-26			Bond Future	10.3455	10.3523	88.0660	88.0149	0
23/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	7860.4000	7822.7100	7.8604	7.8227	0
23/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	1019.2100	1032.5700	1.0192	1.0326	0
23/10/2025	R2R9 On 06-November-25			Bond Future	102.2488	102.2048	102.2488	102.2048	0
23/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	1310.5000	1294.6400	1.3105	1.2946	0
23/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	221.6700	249.8900	0.2217	0.2499	0
23/10/2025	R2R9 On 05-February-26			Bond Future	104.1030	104.0581	104.1030	104.0581	0
23/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2302.7000	2283.0900	2.3027	2.2831	0
23/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	1189.7400	1215.0300	1.1897	1.2150	0
23/10/2025	R2R9 On 07-May-26			Bond Future	101.0449	100.9992	101.0449	100.9992	0
23/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	2946.0800	2925.0800	2.9461	2.9251	0
23/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1811.1600	1835.9200	1.8112	1.8359	0
23/10/2025	R2R9 On 06-August-26			Bond Future	102.8873	102.8404	102.8873	102.8404	0
23/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3472.5100	3450.3800	3.4725	3.4504	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	2325.2000	2350.0200	2.3252	2.3500	0
23/10/2025	R2R9 On 05-November-26			Bond Future	99.7184	99.6704	99.7184	99.6704	0
23/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	3922.8900	3899.8000	3.9229	3.8998	0
23/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2764.4700	2789.4100	2.7645	2.7894	0
23/10/2025	R4R2 On 06-November-25			Bond Future	102.4057	102.3984	102.4057	102.3984	0
23/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1162.3900	1178.3500	1.1624	1.1784	0
23/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	336.6900	359.9100	0.3367	0.3599	0
23/10/2025	R4R2 On 05-February-26			Bond Future	104.2627	104.2553	104.2627	104.2553	0
23/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2272.8400	2277.0400	2.2728	2.2770	0
23/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1440.1200	1451.7800	1.4401	1.4518	0
23/10/2025	R4R2 On 07-May-26			Bond Future	101.0816	101.0740	101.0816	101.0740	0
23/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	2981.6600	2983.7700	2.9817	2.9838	0
23/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	2130.1000	2139.7900	2.1301	2.1398	0
23/10/2025	R4R2 On 06-August-26			Bond Future	102.9245	102.9165	102.9245	102.9165	0
23/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3557.8600	3558.7700	3.5579	3.5588	0
23/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2693.3500	2702.2500	2.6934	2.7023	0
23/10/2025	R4R2 On 05-November-26			Bond Future	99.6302	99.6218	99.6302	99.6218	0
23/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4054.8500	4054.8900	4.0549	4.0549	0
23/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	3184.6500	3193.1400	3.1847	3.1931	0
23/10/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/10/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0