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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
24/10/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	2029 On 06-November-25			Bond Future	141.9147	141.9103	141.9147	141.9103	2,387
24/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	2124.7400	2120.2700	2.1247	2.1203	0
24/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2029 On 05-February-26			Bond Future	144.5153	144.5189	144.5153	144.5189	1,884
24/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4405.2600	4408.9100	4.4053	4.4089	0
24/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2029 On 07-May-26			Bond Future	145.7621	145.7586	145.7621	145.7586	0
24/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	3942.0600	3938.5700	3.9421	3.9386	0
24/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2029 On 06-August-26			Bond Future	148.4558	148.4524	148.4558	148.4524	0
24/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4355.8100	4352.4200	4.3558	4.3524	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2029 On 05-November-26			Bond Future	149.6209	149.6142	149.6209	149.6142	0
24/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	2060.9200	2054.1500	2.0609	2.0542	0
24/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2030 On 06-November-25			Bond Future	7.6984	7.7137	103.2898	103.2354	71,582
24/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3569.1000	3514.7300	3.5691	3.5147	300
24/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5259.6200	5205.2500	5.2596	5.2053	300
24/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6322.6900	6268.3200	6.3227	6.2683	0
24/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	8083.9700	8029.6000	8.0840	8.0296	0
24/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
24/10/2025	2030 On 05-February-26			Bond Future	7.7231	7.7377	101.1490	101.0995	162,452
24/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5770.1100	5720.7100	5.7701	5.7207	0
24/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
24/10/2025	2030 On 07-May-26			Bond Future	7.7460	7.7633	103.0211	102.9656	5,220
24/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	5097.5400	5042.4700	5.0975	5.0425	0
24/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	3.9100	4.3400	0.0039	0.0043	0
24/10/2025	2030 On 06-August-26			Bond Future	7.7877	7.8065	100.8907	100.8342	338
24/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4222.6800	4168.7200	4.2227	4.1687	0
24/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	35.7300	38.2200	0.0357	0.0382	0
24/10/2025	2030 On 05-November-26			Bond Future	7.8330	7.8543	102.6659	102.6061	0
24/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	2040.9300	1999.4300	2.0409	1.9994	0
24/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	490.3900	508.7100	0.4904	0.5087	0
24/10/2025	2031 On 06-November-25			Bond Future	112.6181	112.5964	112.6181	112.5964	852
24/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2928.1400	2906.3800	2.9281	2.9064	0
24/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2031 On 05-February-26			Bond Future	112.2920	112.2763	112.2920	112.2763	1,026
24/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	828.7800	820.7700	0.8288	0.8208	0
24/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	296.7800	304.4300	0.2968	0.3044	0
24/10/2025	2031 On 07-May-26			Bond Future	114.3972	114.3756	114.3972	114.3756	0
24/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	990.3300	978.3700	0.9903	0.9784	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	433.1600	442.8200	0.4332	0.4428	0
24/10/2025	2031 On 06-August-26			Bond Future	114.0833	114.0614	114.0833	114.0614	680
24/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	928.8500	918.0300	0.9289	0.9180	0
24/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	655.5800	666.6500	0.6556	0.6667	0
24/10/2025	2031 On 05-November-26			Bond Future	116.1178	116.0929	116.1178	116.0929	0
24/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4637.3000	4612.8400	4.6373	4.6128	0
24/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	9.5200	9.9400	0.0095	0.0099	0
24/10/2025	2032 On 06-November-25			Bond Future	8.2973	8.3128	100.7064	100.6307	60,227
24/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	5199.6800	5123.9600	5.1997	5.1240	300
24/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7445.4700	7369.7500	7.4455	7.3698	300
24/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9710.5200	9634.8000	9.7105	9.6348	0
24/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11697.9000	11622.1800	11.6979	11.6222	0
24/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
24/10/2025	2032 On 05-February-26			Bond Future	8.3497	8.3648	102.5268	102.4555	110,410
24/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	8096.6000	8025.4100	8.0966	8.0254	0
24/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.2600	0.3100	0.0003	0.0003	0
24/10/2025	2032 On 07-May-26			Bond Future	8.3961	8.4131	100.2642	100.1866	5,163
24/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7571.0800	7494.4100	7.5711	7.4944	0
24/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	10.4000	11.3600	0.0104	0.0114	0
24/10/2025	2032 On 06-August-26			Bond Future	8.4567	8.4747	102.0925	102.0135	0
24/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	7025.8400	6950.0100	7.0258	6.9500	0
24/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	50.7700	53.9100	0.0508	0.0539	0
24/10/2025	2032 On 05-November-26			Bond Future	8.5284	8.5480	99.7317	99.6489	0
24/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3396.1300	3338.1400	3.3961	3.3381	0
24/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	775.0100	799.7600	0.7750	0.7998	0
24/10/2025	2033 On 06-November-25			Bond Future	136.0031	135.7043	136.0031	135.7043	18,778
24/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2863.1200	2564.2700	2.8631	2.5643	0
24/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2033 On 05-February-26			Bond Future	138.4952	138.1988	138.4952	138.1988	2,526
24/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5615.2400	5318.7700	5.6152	5.3188	0

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24/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2033 On 07-May-26			Bond Future	139.5267	139.2179	139.5267	139.2179	0
24/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	4366.6800	4057.8500	4.3667	4.0579	0
24/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2033 On 06-August-26			Bond Future	142.1053	141.7908	142.1053	141.7908	0
24/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7855.2500	7540.8200	7.8553	7.5408	0
24/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2033 On 05-November-26			Bond Future	143.0533	142.7300	143.0533	142.7300	0
24/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5793.2600	5470.0000	5.7933	5.4700	0
24/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2037 On 06-November-25			Bond Future	9.4354	9.4612	95.9651	95.7965	118,484
24/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	6618.5600	6449.9900	6.6186	6.4500	300
24/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	9506.0400	9337.4700	9.5060	9.3375	300
24/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	12958.3700	12789.8000	12.9584	12.7898	0
24/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	15711.2700	15542.7000	15.7113	15.5427	0
24/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
24/10/2025	2037 On 05-February-26			Bond Future	9.5100	9.5359	93.4414	93.2752	92,425
24/10/2025	2037 On 05-February-26	9.65	Call	Bond Future	1981.0900	1889.5000	1.9811	1.8895	0
24/10/2025	2037 On 05-February-26	9.65	Put	Bond Future	1089.4000	1164.0000	1.0894	1.1640	11,500
24/10/2025	2037 On 05-February-26	10.10	Call	Bond Future	3964.8500	3828.4100	3.9649	3.8284	0
24/10/2025	2037 On 05-February-26	10.10	Put	Bond Future	284.9200	314.6700	0.2849	0.3147	11,500
24/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	6964.8100	6803.5900	6.9648	6.8036	0
24/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	30.8400	35.8100	0.0308	0.0358	0
24/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	8368.9000	8204.4900	8.3689	8.2045	1,970
24/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	9.3700	11.1500	0.0094	0.0112	0
24/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	10029.6800	9863.9400	10.0297	9.8639	0
24/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	2.0000	2.4500	0.0020	0.0025	0
24/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	10899.6800	10733.7000	10.8997	10.7337	0
24/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.8200	1.0300	0.0008	0.0010	0
24/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	11115.3400	10949.3100	11.1153	10.9493	1,030
24/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.6600	0.8200	0.0007	0.0008	0

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24/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	13541.0600	13374.8800	13.5411	13.3749	0
24/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	0
24/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	15620.1200	15453.9300	15.6201	15.4539	0
24/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
24/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	17863.2500	17697.0600	17.8633	17.6971	0
24/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
24/10/2025	2037 On 07-May-26			Bond Future	9.5858	9.6135	95.1709	94.9968	0
24/10/2025	2037 On 07-May-26	9.00	Call	Bond Future	844.7300	804.8000	0.8447	0.8048	1,500
24/10/2025	2037 On 07-May-26	9.00	Put	Bond Future	4628.6500	4762.7900	4.6287	4.7628	0
24/10/2025	2037 On 07-May-26	9.49	Call	Bond Future	1817.6400	1743.1000	1.8176	1.7431	1,500
24/10/2025	2037 On 07-May-26	9.49	Put	Bond Future	2422.6900	2522.2200	2.4227	2.5222	0
24/10/2025	2037 On 07-May-26	10.06	Call	Bond Future	3787.4700	3666.0100	3.7875	3.6660	0
24/10/2025	2037 On 07-May-26	10.06	Put	Bond Future	869.5200	922.1300	0.8695	0.9221	1,500
24/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	8162.4200	7997.7900	8.1624	7.9978	142
24/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	95.4600	104.9000	0.0955	0.1049	0
24/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	10120.8200	9950.4400	10.1208	9.9504	0
24/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	31.8200	35.5100	0.0318	0.0355	0
24/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	15623.8000	15449.8300	15.6238	15.4498	0
24/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.5600	0.6600	0.0006	0.0007	142
24/10/2025	2037 On 06-August-26			Bond Future	9.6745	9.7034	92.6465	92.4693	2,539
24/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3680.1100	3571.0800	3.6801	3.5711	2,541
24/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1586.3600	1654.5500	1.5864	1.6546	0
24/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	6529.2100	6381.7700	6.5292	6.3818	0
24/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	497.8700	527.6500	0.4979	0.5277	2,541
24/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	9461.5900	9295.5300	9.4616	9.2955	0
24/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	147.5500	158.7100	0.1476	0.1587	2,541
24/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	11518.4000	11346.2800	11.5184	11.3463	0
24/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	58.8500	63.9500	0.0589	0.0640	0
24/10/2025	2037 On 05-November-26			Bond Future	9.7631	9.7934	94.2761	94.0936	0
24/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2202.8000	2130.9800	2.2028	2.1310	4,490
24/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	4055.1200	4165.7800	4.0551	4.1658	0
24/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4444.8900	4328.0700	4.4449	4.3281	0
24/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	1686.0100	1751.6700	1.6860	1.7517	4,490
24/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	5972.0100	5834.7900	5.9720	5.8348	0

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24/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	993.5400	1038.8000	0.9935	1.0388	0
24/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	6873.5400	6727.0300	6.8735	6.7270	0
24/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	730.7700	766.7400	0.7308	0.7667	4,490
24/10/2025	2038 On 06-November-25			Bond Future	146.9742	146.9438	146.9742	146.9438	1,601
24/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	3094.2100	3063.7900	3.0942	3.0638	0
24/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2038 On 05-February-26			Bond Future	147.4976	147.4751	147.4976	147.4751	2,689
24/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4297.6100	4275.1200	4.2976	4.2751	0
24/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2038 On 07-May-26			Bond Future	150.2628	150.2324	150.2628	150.2324	0
24/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5732.7800	5702.4400	5.7328	5.7024	0
24/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2038 On 06-August-26			Bond Future	150.8356	150.8048	150.8356	150.8048	0
24/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	6115.5800	6084.8100	6.1156	6.0848	0
24/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2038 On 05-November-26			Bond Future	153.5266	153.4919	153.5266	153.4919	0
24/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	7216.5700	7181.9100	7.2166	7.1819	0
24/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2040 On 06-November-25			Bond Future	9.8412	9.8721	96.1253	95.9023	24,070
24/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	12951.7300	12728.7800	12.9517	12.7288	0
24/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2040 On 05-February-26			Bond Future	9.9218	9.9530	93.3539	93.1324	81,927
24/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	1322.3900	1237.5900	1.3224	1.2376	14,000
24/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	2192.6700	2329.2900	2.1927	2.3293	0
24/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	3513.9900	3350.2300	3.5140	3.3502	680
24/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	543.9800	601.6400	0.5440	0.6016	0
24/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	5753.6800	5552.0500	5.7537	5.5521	0
24/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	132.3400	152.1300	0.1323	0.1521	8,180
24/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	8183.4400	7966.7000	8.1834	7.9667	0
24/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	23.4100	28.0900	0.0234	0.0281	680
24/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	10237.9100	10017.5800	10.2379	10.0176	0
24/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	4.4400	5.5300	0.0044	0.0055	0
24/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	12175.7200	11954.5200	12.1757	11.9545	475

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.7700	0.9900	0.0008	0.0010	0
24/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	19747.1600	19525.7400	19.7472	19.5257	0
24/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
24/10/2025	2040 On 07-May-26			Bond Future	10.0034	10.0364	95.0818	94.8514	0
24/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5284.5700	5102.9400	5.2846	5.1029	1,460
24/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	598.3400	647.0300	0.5983	0.6470	0
24/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	7558.6200	7350.0400	7.5586	7.3500	0
24/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	211.9000	233.6400	0.2119	0.2336	0
24/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	10700.6000	10476.1900	10.7006	10.4762	0
24/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	44.9500	50.8600	0.0450	0.0509	0
24/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	10985.6800	10760.5400	10.9857	10.7605	0
24/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	38.6500	43.8300	0.0387	0.0438	1,460
24/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	12734.2500	12506.1300	12.7343	12.5061	0
24/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	14.5300	16.7300	0.0145	0.0167	0
24/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	13785.7700	13556.7000	13.7858	13.5567	0
24/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	7.7100	8.9600	0.0077	0.0090	1,460
24/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	15462.8000	15232.9100	15.4628	15.2329	0
24/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	2.4200	2.8500	0.0024	0.0029	0
24/10/2025	2040 On 06-August-26			Bond Future	10.0971	10.1313	92.3051	92.0706	7,265
24/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	12931.3700	12703.0200	12.9314	12.7030	0
24/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	60.1500	66.3000	0.0602	0.0663	0
24/10/2025	2040 On 05-November-26			Bond Future	10.1897	10.2256	93.9284	93.6876	0
24/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2537.9600	2440.3300	2.5380	2.4403	2,300
24/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	4450.3800	4593.5800	4.4504	4.5936	0
24/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	5012.2600	4856.3400	5.0123	4.8563	0
24/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	1857.3100	1942.2200	1.8573	1.9422	2,300
24/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	6695.5800	6513.1500	6.6956	6.5132	0
24/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	1092.7600	1151.1600	1.0928	1.1512	0
24/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	7686.4400	7492.0700	7.6864	7.4921	0
24/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	806.0900	852.5500	0.8061	0.8526	2,300
24/10/2025	2043 On 06-November-25			Bond Future	114.9326	114.9090	114.9326	114.9090	0
24/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4502.5671	4479.0153	4.5026	4.4790	0
24/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0.0071	0.0153	0.0000	0.0000	0
24/10/2025	2043 On 05-February-26			Bond Future	114.2235	114.2062	114.2235	114.2062	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4666.9417	4653.0590	4.6669	4.6531	0
24/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	103.4417	106.8190	0.1034	0.1068	0
24/10/2025	2043 On 07-May-26			Bond Future	116.3649	116.3414	116.3649	116.3414	0
24/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4983.7950	4966.1003	4.9838	4.9661	0
24/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	318.8850	324.6903	0.3189	0.3247	0
24/10/2025	2043 On 06-August-26			Bond Future	115.6552	115.6315	115.6552	115.6315	0
24/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5323.2921	5306.3882	5.3233	5.3064	0
24/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	548.1021	554.9182	0.5481	0.5549	0
24/10/2025	2043 On 05-November-26			Bond Future	117.7174	117.6905	117.7174	117.6905	0
24/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5639.1348	5620.3008	5.6391	5.6203	0
24/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	761.7848	769.7908	0.7618	0.7698	0
24/10/2025	2044 On 06-November-25			Bond Future	10.0460	10.0769	91.6848	91.4505	98,324
24/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	8462.5600	8228.2200	8.4626	8.2282	11,000
24/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	11609.8700	11375.5300	11.6099	11.3755	0
24/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
24/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	12396.0900	12161.7500	12.3961	12.1618	0
24/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	13110.5200	12876.1800	13.1105	12.8762	0
24/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
24/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	14277.6600	14043.3200	14.2777	14.0433	0
24/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
24/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	14564.9200	14330.5800	14.5649	14.3306	0
24/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
24/10/2025	2044 On 05-February-26			Bond Future	10.1248	10.1561	88.9585	88.7252	52,625
24/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1592.5500	1492.9900	1.5926	1.4930	9,000
24/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	2004.3300	2138.0700	2.0043	2.1381	0
24/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	5688.1500	5479.1900	5.6882	5.4792	9,000
24/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	168.8900	193.2300	0.1689	0.1932	0
24/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	7876.2600	7650.3100	7.8763	7.6503	0
24/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	39.2300	46.5800	0.0392	0.0466	4,500
24/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	9131.2100	8901.1800	9.1312	8.9012	0
24/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	15.2300	18.5000	0.0152	0.0185	9,000
24/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	9442.5500	9211.8900	9.4426	9.2119	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	11.8500	14.4900	0.0119	0.0145	4,500
24/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	9814.6700	9583.4100	9.8147	9.5834	0
24/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	8.9000	10.9400	0.0089	0.0109	0
24/10/2025	2044 On 07-May-26			Bond Future	10.2044	10.2373	90.6050	90.3628	0
24/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	10711.2500	10476.4800	10.7113	10.4765	0
24/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	57.9900	65.4100	0.0580	0.0654	0
24/10/2025	2044 On 06-August-26			Bond Future	10.2948	10.3288	87.8719	87.6254	7,681
24/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	13603.6200	13363.3200	13.6036	13.3633	0
24/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	61.2500	67.5100	0.0613	0.0675	0
24/10/2025	2044 On 05-November-26			Bond Future	10.3836	10.4191	89.4172	89.1642	0
24/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	7450.4200	7252.8300	7.4504	7.2528	0
24/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	1006.2300	1061.6500	1.0062	1.0617	0
24/10/2025	2046 On 06-November-25			Bond Future	126.4564	126.5228	126.4564	126.5228	11,522
24/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	1046.3800	1112.8200	1.0464	1.1128	0
24/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2046 On 05-February-26			Bond Future	128.7736	128.8487	128.7736	128.8487	12,424
24/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	7123.5700	7198.6900	7.1236	7.1987	0
24/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2046 On 07-May-26			Bond Future	128.8898	128.9598	128.8898	128.9598	0
24/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	3939.8100	4009.8400	3.9398	4.0098	0
24/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2046 On 06-August-26			Bond Future	131.2714	131.3429	131.2714	131.3429	0
24/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	8891.3900	8962.9000	8.8914	8.9629	0
24/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2046 On 05-November-26			Bond Future	131.2807	131.3506	131.2807	131.3506	0
24/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	5800.7200	5870.6100	5.8007	5.8706	0
24/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2050 On 06-November-25			Bond Future	127.9919	127.9654	127.9919	127.9654	6,732
24/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	3571.8900	3545.4100	3.5719	3.5454	0
24/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2050 On 05-February-26			Bond Future	127.9189	127.8992	127.9189	127.8992	11,660
24/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	5098.8800	5079.1600	5.0989	5.0792	0
24/10/2025	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
24/10/2025	2050 On 07-May-26			Bond Future	130.3170	130.2905	130.3170	130.2905	0
24/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	6247.0400	6220.4900	6.2470	6.2205	0
24/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2050 On 06-August-26			Bond Future	130.2691	130.2423	130.2691	130.2423	0
24/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	6999.0500	6972.2500	6.9991	6.9723	0
24/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	2050 On 05-November-26			Bond Future	132.5930	132.5628	132.5930	132.5628	0
24/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	8753.0400	8722.7800	8.7530	8.7228	0
24/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	AL37 On 06-November-25			Index Future	1221.4880	1220.6390	1221.4880	1,220.6390	0
24/10/2025	AL37 On 05-February-26			Index Future	1243.5680	1242.7740	1243.5680	1,242.7740	0
24/10/2025	AL37 On 07-May-26			Index Future	1266.5830	1265.7130	1266.5830	1,265.7130	0
24/10/2025	AL37 On 06-August-26			Index Future	1289.4520	1288.5680	1289.4520	1,288.5680	0
24/10/2025	AL37 On 05-November-26			Index Future	1312.4460	1311.5170	1312.4460	1,311.5170	0
24/10/2025	AL7T On 06-November-25			Index Future	1526.3610	1523.8710	1526.3610	1,523.8710	0
24/10/2025	AL7T On 05-February-26			Index Future	1553.9520	1551.5050	1553.9520	1,551.5050	0
24/10/2025	AL7T On 07-May-26			Index Future	1582.7120	1580.1430	1582.7120	1,580.1430	0
24/10/2025	AL7T On 06-August-26			Index Future	1611.2880	1608.6740	1611.2880	1,608.6740	0
24/10/2025	AL7T On 05-November-26			Index Future	1640.0220	1637.3250	1640.0220	1,637.3250	0
24/10/2025	ALBI On 06-November-25			Index Future	1288.0100	1286.0180	1288.0100	1,286.0180	63
24/10/2025	ALBI On 05-February-26			Index Future	1311.2930	1309.3380	1311.2930	1,309.3380	13
24/10/2025	ALBI On 07-May-26			Index Future	1335.5620	1333.5060	1335.5620	1,333.5060	0
24/10/2025	ALBI On 06-August-26			Index Future	1359.6760	1357.5850	1359.6760	1,357.5850	0
24/10/2025	ALBI On 05-November-26			Index Future	1383.9220	1381.7640	1383.9220	1,381.7640	0
24/10/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	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
24/10/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/10/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/10/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/10/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	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
24/10/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	ES33 On 06-November-25			Bond Future	9.5285	9.5545	90.1327	90.0011	0
24/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11482.4500	11350.8200	11.4825	11.3508	0
24/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	ES33 On 05-February-26			Bond Future	9.6263	9.6525	91.7843	91.6555	0
24/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8588.8100	8460.0300	8.5888	8.4600	0
24/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	ES33 On 07-May-26			Bond Future	9.7180	9.7464	89.7102	89.5744	0
24/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	8829.6400	8693.8800	8.8296	8.6939	0
24/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	ES33 On 06-August-26			Bond Future	9.8246	9.8543	91.3670	91.2288	0
24/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9498.4000	9360.1800	9.4984	9.3602	0
24/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	ES33 On 05-November-26			Bond Future	9.9458	9.9775	89.2035	89.0607	0
24/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	3875.0700	3732.2800	3.8751	3.7323	0
24/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	ES42 On 06-November-25			Bond Future	10.1717	10.2027	87.1656	86.9457	0
24/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	13831.7100	13611.8300	13.8317	13.6118	0
24/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	ES42 On 05-February-26			Bond Future	10.2557	10.2870	88.7629	88.5440	0
24/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	10163.1700	9944.2600	10.1632	9.9443	0
24/10/2025	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
24/10/2025	ES42 On 07-May-26			Bond Future	10.3388	10.3718	86.1620	85.9346	0
24/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	11520.6100	11293.2000	11.5206	11.2932	0
24/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	ES42 On 06-August-26			Bond Future	10.4297	10.4638	87.7526	87.5211	0
24/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	13278.2900	13046.7200	13.2783	13.0467	0
24/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	ES42 On 05-November-26			Bond Future	10.5270	10.5627	85.0533	84.8156	0
24/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	7088.4400	6850.7600	7.0884	6.8508	0
24/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	GOVI On 06-November-25			GOVI	1264.9800	1263.0990	1264.9800	1,263.0990	138
24/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1529800.0000	1510990.0000	152.9800	151.0990	0
24/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	GOVI On 05-February-26			GOVI	1287.8460	1286.0040	1287.8460	1,286.0040	563
24/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1378460.0000	1360040.0000	137.8460	136.0040	0
24/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	GOVI On 07-May-26			GOVI	1311.6810	1309.7410	1311.6810	1,309.7410	42
24/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1346810.0000	1327410.0000	134.6810	132.7410	0
24/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	GOVI On 06-August-26			GOVI	1335.3640	1333.3900	1335.3640	1,333.3900	0
24/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1463640.0000	1443900.0000	146.3640	144.3900	0
24/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	GOVI On 05-November-26			GOVI	1359.1770	1357.1380	1359.1770	1,357.1380	0
24/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	821770.0000	801380.0000	82.1770	80.1380	0
24/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/10/2025	I258 On 06-November-25			Bond Future	116.7556	115.7155	116.7556	115.7155	0
24/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	4367.1140	3339.1858	4.3671	3.3392	0
24/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	1.5640	13.7058	0.0016	0.0137	0
24/10/2025	I258 On 05-February-26			Bond Future	116.0800	115.0274	116.0800	115.0274	0
24/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	4827.3411	3981.1431	4.8273	3.9811	0
24/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	397.3911	603.7031	0.3974	0.6037	0
24/10/2025	I258 On 07-May-26			Bond Future	118.2561	117.1781	118.2561	117.1781	0
24/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	5410.8485	4614.0496	5.4108	4.6140	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	884.7585	1165.9196	0.8848	1.1659	0
24/10/2025	I258 On 06-August-26			Bond Future	117.5813	116.4836	117.5813	116.4836	0
24/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5971.5913	5196.1721	5.9716	5.1962	0
24/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1340.2613	1662.6221	1.3403	1.6626	0
24/10/2025	I258 On 05-November-26			Bond Future	119.6779	118.5579	119.6779	118.5579	0
24/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	6487.8896	5719.6652	6.4879	5.7197	0
24/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	1760.0396	2111.8052	1.7600	2.1118	0
24/10/2025	IGOV On 06-November-25			Index Future	403.1920	402.9100	403.1920	402.9100	533
24/10/2025	IGOV On 05-February-26			Index Future	410.5800	410.3160	410.5800	410.3160	229
24/10/2025	IGOV On 07-May-26			Index Future	418.2770	417.9880	418.2770	417.9880	0
24/10/2025	IGOV On 06-August-26			Index Future	425.9260	425.6310	425.9260	425.6310	0
24/10/2025	IGOV On 05-November-26			Index Future	433.6160	433.3070	433.6160	433.3070	0
24/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
24/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
24/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
24/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
24/10/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
24/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
24/10/2025	R033 On 06-November-25			Bond Future	8.4629	8.4784	109.4505	109.3617	20,832
24/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9995.0100	9906.2600	9.9950	9.9063	0
24/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R033 On 05-February-26			Bond Future	8.5194	8.5346	111.4290	111.3449	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
24/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	10228.2800	10145.2200	10.2283	10.1452	0
24/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	9.1000	10.0600	0.0091	0.0101	0
24/10/2025	R033 On 07-May-26			Bond Future	8.5708	8.5878	108.4475	108.3565	0
24/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9248.3900	9162.2200	9.2484	9.1622	0
24/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	89.0900	93.9700	0.0891	0.0940	0
24/10/2025	R033 On 06-August-26			Bond Future	8.6352	8.6531	110.4249	110.3322	0
24/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8346.1700	8266.0800	8.3462	8.2661	0
24/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	375.5400	388.1200	0.3755	0.3881	0
24/10/2025	R033 On 05-November-26			Bond Future	8.7097	8.7290	107.3284	107.2315	0
24/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4745.9700	4684.8200	4.7460	4.6848	0
24/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1694.4900	1730.1500	1.6945	1.7302	0
24/10/2025	R035 On 06-November-25			Bond Future	8.9145	8.9402	101.4961	101.3358	46,751
24/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	5144.5900	4984.2700	5.1446	4.9843	250
24/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
24/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	5952.8300	5792.5000	5.9528	5.7925	2,000
24/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	6922.0000	6761.6700	6.9220	6.7617	300
24/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	7317.2100	7156.8800	7.3172	7.1569	0
24/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
24/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	8156.5800	7996.2500	8.1566	7.9963	0
24/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50
24/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	8765.6800	8605.3500	8.7657	8.6054	2,000
24/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	8930.8700	8770.5400	8.9309	8.7705	2,000
24/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	9260.0300	9099.7000	9.2600	9.0997	0
24/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
24/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	9696.4500	9536.1200	9.6965	9.5361	300
24/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	10238.0400	10077.7100	10.2380	10.0777	0
24/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
24/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	11625.9400	11465.6100	11.6259	11.4656	2,000
24/10/2025	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
24/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	11678.7400	11518.4100	11.6787	11.5184	250
24/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	11942.1200	11781.7900	11.9421	11.7818	0
24/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	12985.1600	12824.8300	12.9852	12.8248	0
24/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	14164.2000	14003.8700	14.1642	14.0039	0
24/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
24/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	14265.7000	14105.3700	14.2657	14.1054	0
24/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
24/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	15371.6200	15211.2900	15.3716	15.2113	0
24/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
24/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	16751.4100	16591.0800	16.7514	16.5911	0
24/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
24/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	16946.0300	16785.7000	16.9460	16.7857	0
24/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
24/10/2025	R035 On 05-February-26			Bond Future	8.9825	9.0084	103.3308	103.1735	81,937
24/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1077.7100	1019.9100	1.0777	1.0199	0
24/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	1887.9100	1987.4400	1.8879	1.9874	0
24/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2323.2200	2222.5600	2.3232	2.2226	0
24/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	714.0500	770.7200	0.7141	0.7707	16,000
24/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	6909.5900	6755.7800	6.9096	6.7558	250
24/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	20.4000	23.9200	0.0204	0.0239	0
24/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	8372.4000	8216.1700	8.3724	8.2162	2,000
24/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	5.4300	6.5300	0.0054	0.0065	0
24/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	9602.8300	9445.8800	9.6028	9.4459	0
24/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	1.6400	2.0200	0.0016	0.0020	250
24/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	10237.1500	10080.0300	10.2372	10.0800	0
24/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.8500	1.0600	0.0009	0.0011	0
24/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	11022.1700	10864.9300	11.0222	10.8649	2,000
24/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.3700	0.4600	0.0004	0.0005	0
24/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	11333.6800	11176.4200	11.3337	11.1764	0
24/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.2600	0.3300	0.0003	0.0003	0
24/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	12208.4800	12051.1800	12.2085	12.0512	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0900	0.1200	0.0001	0.0001	250
24/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	18389.9100	18232.5800	18.3899	18.2326	0
24/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
24/10/2025	R035 On 07-May-26			Bond Future	9.0417	9.0695	100.7400	100.5746	0
24/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	4069.3000	3944.4200	4.0693	3.9444	250
24/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	594.2200	634.6700	0.5942	0.6347	0
24/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	4156.0300	4029.8300	4.1560	4.0298	200
24/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	567.5600	606.6900	0.5676	0.6067	0
24/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4376.1000	4246.6900	4.3761	4.2467	350
24/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	504.9300	540.8500	0.5049	0.5409	0
24/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	6424.6000	6274.4900	6.4246	6.2745	0
24/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	167.0600	182.2800	0.1671	0.1823	250
24/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6524.3700	6373.5700	6.5244	6.3736	0
24/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	157.7600	172.2900	0.1578	0.1723	200
24/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	6775.1400	6622.7300	6.7751	6.6227	0
24/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	136.6000	149.5200	0.1366	0.1495	350
24/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	8973.2000	8812.3300	8.9732	8.8123	0
24/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	38.9500	43.4100	0.0390	0.0434	250
24/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	9075.7700	8914.6800	9.0758	8.9147	0
24/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	36.5900	40.8300	0.0366	0.0408	200
24/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	9332.1400	9170.5100	9.3321	9.1705	0
24/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	31.3300	35.0300	0.0313	0.0350	350
24/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	10099.0700	9936.1600	10.0991	9.9362	0
24/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	19.4000	21.8200	0.0194	0.0218	0
24/10/2025	R035 On 06-August-26			Bond Future	9.1130	9.1421	102.5772	102.4089	56
24/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2360.3500	2278.1700	2.3604	2.2782	200
24/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2261.8700	2347.9900	2.2619	2.3480	0
24/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2612.7200	2524.4400	2.6127	2.5244	250
24/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	1994.7200	2074.7400	1.9947	2.0747	0
24/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	3996.0600	3880.7600	3.9961	3.8808	0
24/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	1055.9500	1108.9500	1.0560	1.1090	200
24/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4345.6100	4224.9000	4.3456	4.2249	0
24/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	905.4100	953.0000	0.9054	0.9530	250
24/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	6100.4600	5959.2100	6.1005	5.9592	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	424.8400	451.8900	0.4248	0.4519	200
24/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6511.5200	6366.6900	6.5115	6.3667	0
24/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	354.4300	377.9000	0.3544	0.3779	250
24/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	10554.3400	10391.1900	10.5543	10.3912	0
24/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	57.8900	63.0400	0.0579	0.0630	0
24/10/2025	R035 On 05-November-26			Bond Future	9.1956	9.2264	99.8828	99.7092	0
24/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5434.5000	5303.0900	5.4345	5.3031	0
24/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	860.1600	902.3700	0.8602	0.9024	0
24/10/2025	R038 On 06-November-25			Bond Future	9.5161	9.5420	110.9971	110.7984	3,279
24/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	10469.7600	10271.0900	10.4698	10.2711	1,770
24/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	12177.6700	11979.0000	12.1777	11.9790	0
24/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	18890.1000	18691.4300	18.8901	18.6914	0
24/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
24/10/2025	R038 On 05-February-26			Bond Future	9.5959	9.6220	113.0035	112.8077	3,372
24/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	12718.9500	12523.2800	12.7190	12.5233	0
24/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.6900	0.8700	0.0007	0.0009	0
24/10/2025	R038 On 07-May-26			Bond Future	9.6728	9.7006	109.6099	109.4049	0
24/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	11788.9400	11587.4400	11.7889	11.5874	0
24/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	28.2200	31.7400	0.0282	0.0317	0
24/10/2025	R038 On 06-August-26			Bond Future	9.7603	9.7891	111.6083	111.3997	0
24/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	13316.0900	13113.2100	13.3161	13.1132	0
24/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	64.6600	70.4500	0.0647	0.0705	0
24/10/2025	R038 On 05-November-26			Bond Future	9.8550	9.8854	108.0913	107.8764	0
24/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	6906.0800	6741.3000	6.9061	6.7413	0
24/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	1020.6600	1070.8700	1.0207	1.0709	0
24/10/2025	R053 On 06-November-25			Bond Future	9.8948	9.9257	117.5602	117.2308	28,843
24/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	17345.8900	17016.5500	17.3459	17.0166	0
24/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R053 On 05-February-26			Bond Future	9.9652	9.9964	119.6852	119.3567	27,517
24/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	14358.7100	14032.0100	14.3587	14.0320	0
24/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	7.2500	9.0600	0.0073	0.0091	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2025	R053 On 07-May-26			Bond Future	10.0327	10.0654	116.0382	115.6978	10,000
24/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	15324.9400	14992.8400	15.3249	14.9928	0
24/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	61.8800	70.2400	0.0619	0.0702	0
24/10/2025	R053 On 06-August-26			Bond Future	10.1077	10.1414	118.1537	117.8072	0
24/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	19112.7500	18773.7400	19.1128	18.7737	0
24/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	70.2900	77.8300	0.0703	0.0778	0
24/10/2025	R053 On 05-November-26			Bond Future	10.1871	10.2222	114.3739	114.0185	0
24/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	10808.2600	10523.0100	10.8083	10.5230	0
24/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1210.1200	1280.2800	1.2101	1.2803	0
24/10/2025	R186 On 06-November-25			Bond Future	7.3877	7.3924	107.3435	107.3385	70,706
24/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	792.6300	787.5700	0.7926	0.7876	0
24/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
24/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	84.1200	84.5200	0.0841	0.0845	0
24/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	84.1200	84.5200	0.0841	0.0845	0
24/10/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
24/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	115.2700	115.5600	0.1153	0.1156	0
24/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	115.2700	115.5600	0.1153	0.1156	0
24/10/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
24/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	95.2000	95.3600	0.0952	0.0954	0
24/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	95.2000	95.3600	0.0952	0.0954	0
24/10/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
24/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	54.1300	54.2000	0.0541	0.0542	0
24/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	54.1300	54.2000	0.0541	0.0542	0
24/10/2025	R202 On 06-November-25			Bond Future	284.6424	284.0024	284.6424	284.0024	780
24/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	9002.3500	8362.3900	9.0024	8.3624	0
24/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R202 On 05-February-26			Bond Future	284.5078	283.8723	284.5078	283.8723	573
24/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	6687.8000	6052.2500	6.6878	6.0523	0
24/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R202 On 07-May-26			Bond Future	289.8414	289.1799	289.8414	289.1799	0
24/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	12291.4000	11629.8500	12.2914	11.6299	0
24/10/2025	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
24/10/2025	R202 On 06-August-26			Bond Future	289.7674	289.0941	289.7674	289.0941	0
24/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	10907.4000	10234.0700	10.9074	10.2341	0
24/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R202 On 05-November-26			Bond Future	294.9375	294.2456	294.9375	294.2456	0
24/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	14477.5400	13785.6000	14.4775	13.7856	0
24/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R209 On 06-November-25			Bond Future	9.1943	9.2201	81.2763	81.1286	8,444
24/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	10847.0300	10699.4000	10.8470	10.6994	0
24/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R209 On 05-February-26			Bond Future	9.2612	9.2871	82.7454	82.5998	33,015
24/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	8735.2600	8590.0400	8.7353	8.5900	0
24/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	1.6700	2.0600	0.0017	0.0021	0
24/10/2025	R209 On 07-May-26			Bond Future	9.3246	9.3522	81.1252	80.9728	0
24/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	8979.0800	8829.5000	8.9791	8.8295	0
24/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	23.7200	26.5500	0.0237	0.0266	0
24/10/2025	R209 On 06-August-26			Bond Future	9.3982	9.4268	82.6046	82.4495	2,732
24/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	9989.1800	9838.5700	9.9892	9.8386	0
24/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	51.1000	55.5700	0.0511	0.0556	0
24/10/2025	R209 On 05-November-26			Bond Future	9.4786	9.5087	80.9089	80.7492	0
24/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5165.3500	5044.8600	5.1654	5.0449	0
24/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	843.5500	882.7600	0.8436	0.8828	0
24/10/2025	R210 On 06-November-25			Bond Future	253.8722	253.8226	253.8722	253.8226	1,151
24/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1732.2100	1682.6400	1.7322	1.6826	0
24/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R210 On 05-February-26			Bond Future	258.5243	258.4884	258.5243	258.4884	289
24/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5424.2600	5388.4200	5.4243	5.3884	0
24/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R210 On 07-May-26			Bond Future	259.8873	259.8380	259.8873	259.8380	0
24/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4487.2900	4438.0300	4.4873	4.4380	0
24/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R210 On 06-August-26			Bond Future	264.6898	264.6398	264.6898	264.6398	0
24/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4849.7800	4799.8400	4.8498	4.7998	0
24/10/2025	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
24/10/2025	R210 On 05-November-26			Bond Future	265.8770	265.8203	265.8770	265.8203	0
24/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12547.0100	12490.3300	12.5470	12.4903	0
24/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R213 On 06-November-25			Bond Future	7.9912	8.0117	97.1599	97.0750	80,141
24/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	8090.3000	8005.4000	8.0903	8.0054	0
24/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R213 On 05-February-26			Bond Future	8.0355	8.0558	98.9162	98.8354	3,983
24/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	7046.0800	6965.2800	7.0461	6.9653	0
24/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.0800	0.1000	0.0001	0.0001	0
24/10/2025	R213 On 07-May-26			Bond Future	8.0664	8.0893	97.1951	97.1078	0
24/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6356.4400	6269.9800	6.3564	6.2700	0
24/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	6.1400	6.9200	0.0061	0.0069	0
24/10/2025	R213 On 06-August-26			Bond Future	8.1124	8.1367	98.9679	98.8792	0
24/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5590.8300	5505.4400	5.5908	5.5054	0
24/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	39.0700	42.4000	0.0391	0.0424	0
24/10/2025	R213 On 05-November-26			Bond Future	8.1758	8.2024	97.1613	97.0687	0
24/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2631.2300	2567.1500	2.6312	2.5672	0
24/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	659.2900	687.7700	0.6593	0.6878	0
24/10/2025	R214 On 06-November-25			Bond Future	9.8306	9.8615	75.1964	75.0017	33,244
24/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	10264.0600	10069.3700	10.2641	10.0694	0
24/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R214 On 05-February-26			Bond Future	9.9068	9.9380	76.5557	76.3618	9,615
24/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	7790.7100	7599.0600	7.7907	7.5991	0
24/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	10.1500	12.4100	0.0102	0.0124	0
24/10/2025	R214 On 07-May-26			Bond Future	9.9760	10.0088	74.6744	74.4731	0
24/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	8779.2600	8584.2400	8.7793	8.5842	0
24/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	48.3100	54.5500	0.0483	0.0546	0
24/10/2025	R214 On 06-August-26			Bond Future	10.0544	10.0883	76.0363	75.8314	0
24/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	10486.0100	10288.4900	10.4860	10.2885	0
24/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	75.5600	82.9200	0.0756	0.0829	0
24/10/2025	R214 On 05-November-26			Bond Future	10.1402	10.1755	74.0790	73.8687	0
24/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5715.9700	5557.8700	5.7160	5.5579	0
24/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	988.1200	1040.2600	0.9881	1.0403	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2025	R248 On 06-November-25			Bond Future	10.0007	10.0316	90.6276	90.3792	80,322
24/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	12385.4100	12137.0100	12.3854	12.1370	0
24/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/10/2025	R248 On 05-February-26			Bond Future	10.0773	10.1086	92.2658	92.0182	211,415
24/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	445.4200	409.4700	0.4454	0.4095	1,400
24/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	5235.5300	5447.2200	5.2355	5.4472	0
24/10/2025	R248 On 05-February-26	9.65	Call	Bond Future	667.4400	616.1200	0.6674	0.6161	12,500
24/10/2025	R248 On 05-February-26	9.65	Put	Bond Future	4173.2400	4369.5600	4.1732	4.3696	0
24/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1542.6200	1440.8900	1.5426	1.4409	1,400
24/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	2160.8000	2306.7100	2.1608	2.3067	0
24/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3717.8800	3536.2400	3.7179	3.5362	0
24/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	610.1700	676.1700	0.6102	0.6762	1,400
24/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	9970.2500	9725.3000	9.9703	9.7253	0
24/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	11.9600	14.6500	0.0120	0.0147	0
24/10/2025	R248 On 07-May-26			Bond Future	10.1470	10.1798	89.5336	89.2768	260
24/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	11114.1900	10865.2500	11.1142	10.8653	0
24/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	60.8700	68.7600	0.0609	0.0688	0
24/10/2025	R248 On 06-August-26			Bond Future	10.2254	10.2593	91.1664	90.9050	0
24/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	14376.2500	14120.9700	14.3763	14.1210	0
24/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	59.0400	65.2300	0.0590	0.0652	0
24/10/2025	R248 On 05-November-26			Bond Future	10.3103	10.3455	88.3341	88.0660	0
24/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	8073.7200	7860.4000	8.0737	7.8604	0
24/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	964.3500	1019.2100	0.9644	1.0192	0
24/10/2025	R2R9 On 06-November-25			Bond Future	102.4424	102.2488	102.4424	102.2488	0
24/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	1445.5000	1310.5000	1.4455	1.3105	0
24/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	163.0900	221.6700	0.1631	0.2217	0
24/10/2025	R2R9 On 05-February-26			Bond Future	104.2943	104.1030	104.2943	104.1030	0
24/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2413.6400	2302.7000	2.4136	2.3027	0
24/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	1109.3800	1189.7400	1.1094	1.1897	0
24/10/2025	R2R9 On 07-May-26			Bond Future	101.2449	101.0449	101.2449	101.0449	0
24/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	3059.2000	2946.0800	3.0592	2.9461	0
24/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1724.3400	1811.1600	1.7243	1.8112	0
24/10/2025	R2R9 On 06-August-26			Bond Future	103.0908	102.8873	103.0908	102.8873	0
24/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3586.1600	3472.5100	3.5862	3.4725	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	2235.4100	2325.2000	2.2354	2.3252	0
24/10/2025	R2R9 On 05-November-26			Bond Future	99.9279	99.7184	99.9279	99.7184	0
24/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	4039.4000	3922.8900	4.0394	3.9229	0
24/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2671.5100	2764.4700	2.6715	2.7645	0
24/10/2025	R4R2 On 06-November-25			Bond Future	102.6561	102.4057	102.6561	102.4057	0
24/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1322.1400	1162.3900	1.3221	1.1624	0
24/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	246.0400	336.6900	0.2460	0.3367	0
24/10/2025	R4R2 On 05-February-26			Bond Future	104.5117	104.2627	104.5117	104.2627	0
24/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2411.5800	2272.8400	2.4116	2.2728	0
24/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1329.8800	1440.1200	1.3299	1.4401	0
24/10/2025	R4R2 On 07-May-26			Bond Future	101.3403	101.0816	101.3403	101.0816	0
24/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	3123.7500	2981.6600	3.1238	2.9817	0
24/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	2013.4100	2130.1000	2.0134	2.1301	0
24/10/2025	R4R2 On 06-August-26			Bond Future	103.1879	102.9245	103.1879	102.9245	0
24/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3701.5400	3557.8600	3.7015	3.5579	0
24/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2573.6300	2693.3500	2.5736	2.6934	0
24/10/2025	R4R2 On 05-November-26			Bond Future	99.9006	99.6302	99.9006	99.6302	0
24/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4202.1700	4054.8500	4.2022	4.0549	0
24/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	3061.5500	3184.6500	3.0616	3.1847	0
24/10/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/10/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0