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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
27/10/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	2029 On 06-November-25			Bond Future	142.0125	141.9147	142.0125	141.9147	2,387
27/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	2222.4800	2124.7400	2.2225	2.1247	0
27/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2029 On 05-February-26			Bond Future	144.6149	144.5153	144.6149	144.5153	1,884
27/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4504.9400	4405.2600	4.5049	4.4053	0
27/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2029 On 07-May-26			Bond Future	145.8636	145.7621	145.8636	145.7621	0
27/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	4043.5500	3942.0600	4.0436	3.9421	0
27/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2029 On 06-August-26			Bond Future	148.5596	148.4558	148.5596	148.4558	0
27/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4459.5700	4355.8100	4.4596	4.3558	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2029 On 05-November-26			Bond Future	149.7270	149.6209	149.7270	149.6209	0
27/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	2167.0400	2060.9200	2.1670	2.0609	0
27/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2030 On 06-November-25			Bond Future	7.7032	7.6984	103.2728	103.2898	71,582
27/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3552.0700	3569.1000	3.5521	3.5691	300
27/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5242.5900	5259.6200	5.2426	5.2596	300
27/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6305.6600	6322.6900	6.3057	6.3227	0
27/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	8066.9400	8083.9700	8.0669	8.0840	0
27/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
27/10/2025	2030 On 05-February-26			Bond Future	7.7282	7.7231	101.1317	101.1490	162,452
27/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5752.8800	5770.1100	5.7529	5.7701	0
27/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
27/10/2025	2030 On 07-May-26			Bond Future	7.7515	7.7460	103.0035	103.0211	5,220
27/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	5079.7500	5097.5400	5.0798	5.0975	0
27/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	3.7400	3.9100	0.0037	0.0039	0
27/10/2025	2030 On 06-August-26			Bond Future	7.7936	7.7877	100.8730	100.8907	338
27/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4204.6700	4222.6800	4.2047	4.2227	0
27/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	35.3600	35.7300	0.0354	0.0357	0
27/10/2025	2030 On 05-November-26			Bond Future	7.8393	7.8330	102.6483	102.6659	0
27/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	2024.5200	2040.9300	2.0245	2.0409	0
27/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	491.6600	490.3900	0.4917	0.4904	0
27/10/2025	2031 On 06-November-25			Bond Future	112.6407	112.6181	112.6407	112.6181	852
27/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2950.6900	2928.1400	2.9507	2.9281	0
27/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2031 On 05-February-26			Bond Future	112.3151	112.2920	112.3151	112.2920	1,026
27/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	837.2400	828.7800	0.8372	0.8288	0
27/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	282.1000	296.7800	0.2821	0.2968	0
27/10/2025	2031 On 07-May-26			Bond Future	114.4207	114.3972	114.4207	114.3972	0
27/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	1000.3200	990.3300	1.0003	0.9903	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	419.6600	433.1600	0.4197	0.4332	0
27/10/2025	2031 On 06-August-26			Bond Future	114.1077	114.0833	114.1077	114.0833	680
27/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	938.4600	928.8500	0.9385	0.9289	0
27/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	640.7800	655.5800	0.6408	0.6556	0
27/10/2025	2031 On 05-November-26			Bond Future	116.1430	116.1178	116.1430	116.1178	0
27/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4661.8900	4637.3000	4.6619	4.6373	0
27/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	8.9300	9.5200	0.0089	0.0095	0
27/10/2025	2032 On 06-November-25			Bond Future	8.3017	8.2973	100.6846	100.7064	56,989
27/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	5177.8900	5199.6800	5.1779	5.1997	300
27/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7423.6800	7445.4700	7.4237	7.4455	300
27/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9688.7300	9710.5200	9.6887	9.7105	0
27/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11676.1100	11697.9000	11.6761	11.6979	0
27/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
27/10/2025	2032 On 05-February-26			Bond Future	8.3544	8.3497	102.5047	102.5268	110,410
27/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	8074.5000	8096.6000	8.0745	8.0966	0
27/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.2200	0.2600	0.0002	0.0003	0
27/10/2025	2032 On 07-May-26			Bond Future	8.4010	8.3961	100.2417	100.2642	5,163
27/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7548.1300	7571.0800	7.5481	7.5711	0
27/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	9.9800	10.4000	0.0100	0.0104	0
27/10/2025	2032 On 06-August-26			Bond Future	8.4618	8.4567	102.0698	102.0925	0
27/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	7002.3900	7025.8400	7.0024	7.0258	0
27/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	50.0000	50.7700	0.0500	0.0508	0
27/10/2025	2032 On 05-November-26			Bond Future	8.5338	8.5284	99.7089	99.7317	0
27/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3373.5000	3396.1300	3.3735	3.3961	0
27/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	775.2100	775.0100	0.7752	0.7750	0
27/10/2025	2033 On 06-November-25			Bond Future	136.0317	136.0031	136.0317	136.0031	8,701
27/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	2891.7300	2863.1200	2.8917	2.8631	0
27/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2033 On 05-February-26			Bond Future	138.5246	138.4952	138.5246	138.4952	2,840
27/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5644.6000	5615.2400	5.6446	5.6152	0

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27/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2033 On 07-May-26			Bond Future	139.5565	139.5267	139.5565	139.5267	0
27/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	4396.5400	4366.6800	4.3965	4.3667	0
27/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2033 On 06-August-26			Bond Future	142.1361	142.1053	142.1361	142.1053	0
27/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	7886.0700	7855.2500	7.8861	7.8553	0
27/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2033 On 05-November-26			Bond Future	143.0851	143.0533	143.0851	143.0533	0
27/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	5825.1100	5793.2600	5.8251	5.7933	0
27/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2037 On 06-November-25			Bond Future	9.3893	9.4354	96.2664	95.9651	117,937
27/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	6919.9300	6618.5600	6.9199	6.6186	300
27/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	9807.4100	9506.0400	9.8074	9.5060	300
27/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	13259.7400	12958.3700	13.2597	12.9584	0
27/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	16012.6400	15711.2700	16.0126	15.7113	0
27/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
27/10/2025	2037 On 05-February-26			Bond Future	9.4622	9.5100	93.7483	93.4414	92,972
27/10/2025	2037 On 05-February-26	9.65	Call	Bond Future	2150.0100	1981.0900	2.1500	1.9811	0
27/10/2025	2037 On 05-February-26	9.65	Put	Bond Future	951.4000	1089.4000	0.9514	1.0894	11,500
27/10/2025	2037 On 05-February-26	10.10	Call	Bond Future	4218.0500	3964.8500	4.2181	3.9649	0
27/10/2025	2037 On 05-February-26	10.10	Put	Bond Future	231.2000	284.9200	0.2312	0.2849	11,500
27/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	7263.1700	6964.8100	7.2632	6.9648	0
27/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	22.2800	30.8400	0.0223	0.0308	0
27/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	8672.8300	8368.9000	8.6728	8.3689	1,970
27/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	6.3800	9.3700	0.0064	0.0094	0
27/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	10335.8700	10029.6800	10.3359	10.0297	0
27/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	1.2700	2.0000	0.0013	0.0020	0
27/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	11206.2800	10899.6800	11.2063	10.8997	0
27/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.5000	0.8200	0.0005	0.0008	0
27/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	11422.0000	11115.3400	11.4220	11.1153	1,030
27/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.4000	0.6600	0.0004	0.0007	0

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27/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	13847.9600	13541.0600	13.8480	13.5411	0
27/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
27/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	15927.0400	15620.1200	15.9270	15.6201	0
27/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
27/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	18170.1700	17863.2500	18.1702	17.8633	0
27/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
27/10/2025	2037 On 07-May-26			Bond Future	9.5362	9.5858	95.4834	95.1709	0
27/10/2025	2037 On 07-May-26	9.00	Call	Bond Future	914.6200	844.7300	0.9146	0.8447	1,500
27/10/2025	2037 On 07-May-26	9.00	Put	Bond Future	4386.0300	4628.6500	4.3860	4.6287	0
27/10/2025	2037 On 07-May-26	9.49	Call	Bond Future	1950.5000	1817.6400	1.9505	1.8176	1,500
27/10/2025	2037 On 07-May-26	9.49	Put	Bond Future	2243.0400	2422.6900	2.2430	2.4227	0
27/10/2025	2037 On 07-May-26	10.06	Call	Bond Future	4005.8000	3787.4700	4.0058	3.7875	0
27/10/2025	2037 On 07-May-26	10.06	Put	Bond Future	775.3400	869.5200	0.7753	0.8695	1,500
27/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	8458.4400	8162.4200	8.4584	8.1624	142
27/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	78.9700	95.4600	0.0790	0.0955	0
27/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	10426.9600	10120.8200	10.4270	10.1208	0
27/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	25.4500	31.8200	0.0255	0.0318	0
27/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	15936.1500	15623.8000	15.9362	15.6238	0
27/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.4000	0.5600	0.0004	0.0006	142
27/10/2025	2037 On 06-August-26			Bond Future	9.6229	9.6745	92.9649	92.6465	2,539
27/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3875.9400	3680.1100	3.8759	3.6801	2,541
27/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1463.7300	1586.3600	1.4637	1.5864	0
27/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	6794.5600	6529.2100	6.7946	6.5292	0
27/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	444.7600	497.8700	0.4448	0.4979	2,541
27/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	9760.2900	9461.5900	9.7603	9.4616	0
27/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	127.7900	147.5500	0.1278	0.1476	2,541
27/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	11827.9000	11518.4000	11.8279	11.5184	0
27/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	49.8900	58.8500	0.0499	0.0589	0
27/10/2025	2037 On 05-November-26			Bond Future	9.7094	9.7631	94.6004	94.2761	0
27/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2329.7200	2202.8000	2.3297	2.2028	4,490
27/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	3857.6800	4055.1200	3.8577	4.0551	0
27/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4652.5400	4444.8900	4.6525	4.4449	0
27/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	1569.3000	1686.0100	1.5693	1.6860	4,490
27/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	6216.1500	5972.0100	6.2162	5.9720	0

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27/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	913.3200	993.5400	0.9133	0.9935	0
27/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	7134.2200	6873.5400	7.1342	6.8735	0
27/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	667.0900	730.7700	0.6671	0.7308	4,490
27/10/2025	2038 On 06-November-25			Bond Future	147.0055	146.9742	147.0055	146.9742	1,601
27/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	3125.5200	3094.2100	3.1255	3.0942	0
27/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2038 On 05-February-26			Bond Future	147.5299	147.4976	147.5299	147.4976	2,689
27/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4329.8800	4297.6100	4.3299	4.2976	0
27/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2038 On 07-May-26			Bond Future	150.2956	150.2628	150.2956	150.2628	0
27/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	5765.5900	5732.7800	5.7656	5.7328	0
27/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2038 On 06-August-26			Bond Future	150.8694	150.8356	150.8694	150.8356	0
27/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	6149.4300	6115.5800	6.1494	6.1156	0
27/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2038 On 05-November-26			Bond Future	153.5615	153.5266	153.5615	153.5266	0
27/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	7251.5100	7216.5700	7.2515	7.2166	0
27/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2040 On 06-November-25			Bond Future	9.7901	9.8412	96.4952	96.1253	24,070
27/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	13321.6700	12951.7300	13.3217	12.9517	0
27/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2040 On 05-February-26			Bond Future	9.8689	9.9218	93.7306	93.3539	82,541
27/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	1465.6700	1322.3900	1.4657	1.3224	14,000
27/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	1959.2100	2192.6700	1.9592	2.1927	0
27/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	3794.5800	3513.9900	3.7946	3.5140	680
27/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	447.8300	543.9800	0.4478	0.5440	0
27/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	6098.5200	5753.6800	6.0985	5.7537	0
27/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	100.4400	132.3400	0.1004	0.1323	8,180
27/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	8552.9400	8183.4400	8.5529	8.1834	0
27/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	16.1700	23.4100	0.0162	0.0234	680
27/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	10613.0300	10237.9100	10.6130	10.2379	0
27/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	2.8200	4.4400	0.0028	0.0044	0
27/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	12552.1400	12175.7200	12.5521	12.1757	475

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.4500	0.7700	0.0005	0.0008	0
27/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	20123.9000	19747.1600	20.1239	19.7472	0
27/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
27/10/2025	2040 On 07-May-26			Bond Future	9.9486	10.0034	95.4654	95.0818	0
27/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5588.4100	5284.5700	5.5884	5.2846	1,460
27/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	518.4900	598.3400	0.5185	0.5983	0
27/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	7907.1400	7558.6200	7.9071	7.5586	0
27/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	176.7300	211.9000	0.1767	0.2119	0
27/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	11074.9300	10700.6000	11.0749	10.7006	0
27/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	35.5900	44.9500	0.0356	0.0450	0
27/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	11361.1700	10985.6800	11.3612	10.9857	0
27/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	30.4500	38.6500	0.0305	0.0387	1,460
27/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	13114.5100	12734.2500	13.1145	12.7343	0
27/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	11.1000	14.5300	0.0111	0.0145	0
27/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	14167.5300	13785.7700	14.1675	13.7858	0
27/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	5.7800	7.7100	0.0058	0.0077	1,460
27/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	15845.8200	15462.8000	15.8458	15.4628	0
27/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	1.7500	2.4200	0.0018	0.0024	0
27/10/2025	2040 On 06-August-26			Bond Future	10.0402	10.0971	92.6960	92.3051	7,265
27/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	13312.3600	12931.3700	13.3124	12.9314	0
27/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	50.2200	60.1500	0.0502	0.0602	0
27/10/2025	2040 On 05-November-26			Bond Future	10.1308	10.1897	94.3265	93.9284	0
27/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2699.0500	2537.9600	2.6991	2.5380	2,300
27/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	4213.4000	4450.3800	4.2134	4.4504	0
27/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	5270.6200	5012.2600	5.2706	5.0123	0
27/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	1717.6000	1857.3100	1.7176	1.8573	2,300
27/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	6997.9000	6695.5800	6.9979	6.6956	0
27/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	997.0100	1092.7600	0.9970	1.0928	0
27/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	8008.4800	7686.4400	8.0085	7.6864	0
27/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	730.0600	806.0900	0.7301	0.8061	2,300
27/10/2025	2043 On 06-November-25			Bond Future	114.9569	114.9326	114.9569	114.9326	0
27/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4526.9104	4502.5671	4.5269	4.5026	0
27/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0.0004	0.0071	0.0000	0.0000	0
27/10/2025	2043 On 05-February-26			Bond Future	114.2485	114.2235	114.2485	114.2235	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4683.9774	4666.9417	4.6840	4.6669	0
27/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	95.4474	103.4417	0.0954	0.1034	0
27/10/2025	2043 On 07-May-26			Bond Future	116.3903	116.3649	116.3903	116.3649	0
27/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	4998.1206	4983.7950	4.9981	4.9838	0
27/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	307.8706	318.8850	0.3079	0.3189	0
27/10/2025	2043 On 06-August-26			Bond Future	115.6815	115.6552	115.6815	115.6552	0
27/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5337.3376	5323.2921	5.3373	5.3233	0
27/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	535.8576	548.1021	0.5359	0.5481	0
27/10/2025	2043 On 05-November-26			Bond Future	117.7445	117.7174	117.7445	117.7174	0
27/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5653.4639	5639.1348	5.6535	5.6391	0
27/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	748.9639	761.7848	0.7490	0.7618	0
27/10/2025	2044 On 06-November-25			Bond Future	10.0000	10.0460	92.0355	91.6848	98,067
27/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	8813.1900	8462.5600	8.8132	8.4626	11,000
27/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	11960.5000	11609.8700	11.9605	11.6099	0
27/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
27/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	12746.7200	12396.0900	12.7467	12.3961	0
27/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	13461.1500	13110.5200	13.4612	13.1105	0
27/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
27/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	14628.2900	14277.6600	14.6283	14.2777	0
27/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
27/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	14915.5500	14564.9200	14.9156	14.5649	0
27/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
27/10/2025	2044 On 05-February-26			Bond Future	10.0773	10.1248	89.3155	88.9585	52,882
27/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1741.2300	1592.5500	1.7412	1.5926	9,000
27/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	1795.9300	2004.3300	1.7959	2.0043	0
27/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	6008.6000	5688.1500	6.0086	5.6882	9,000
27/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	132.2600	168.8900	0.1323	0.1689	0
27/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	8222.5900	7876.2600	8.2226	7.8763	0
27/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	28.4800	39.2300	0.0285	0.0392	4,500
27/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	9483.6000	9131.2100	9.4836	9.1312	0
27/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	10.5400	15.2300	0.0105	0.0152	9,000
27/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	9795.8900	9442.5500	9.7959	9.4426	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	8.1100	11.8500	0.0081	0.0119	4,500
27/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	10168.8500	9814.6700	10.1689	9.8147	0
27/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	6.0000	8.9000	0.0060	0.0089	0
27/10/2025	2044 On 07-May-26			Bond Future	10.1552	10.2044	90.9687	90.6050	0
27/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	11063.9600	10711.2500	11.0640	10.7113	0
27/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	47.0400	57.9900	0.0470	0.0580	0
27/10/2025	2044 On 06-August-26			Bond Future	10.2439	10.2948	88.2425	87.8719	7,681
27/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	13964.7800	13603.6200	13.9648	13.6036	0
27/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	51.8900	61.2500	0.0519	0.0613	0
27/10/2025	2044 On 05-November-26			Bond Future	10.3310	10.3836	89.7946	89.4172	0
27/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	7744.6600	7450.4200	7.7447	7.4504	0
27/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	923.1100	1006.2300	0.9231	1.0062	0
27/10/2025	2046 On 06-November-25			Bond Future	126.4836	126.4564	126.4836	126.4564	11,522
27/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	1073.5900	1046.3800	1.0736	1.0464	0
27/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2046 On 05-February-26			Bond Future	128.8015	128.7736	128.8015	128.7736	12,424
27/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	7151.5300	7123.5700	7.1515	7.1236	0
27/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2046 On 07-May-26			Bond Future	128.9182	128.8898	128.9182	128.8898	0
27/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	3968.1800	3939.8100	3.9682	3.9398	0
27/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2046 On 06-August-26			Bond Future	131.3005	131.2714	131.3005	131.2714	0
27/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	8920.5000	8891.3900	8.9205	8.8914	0
27/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2046 On 05-November-26			Bond Future	131.3110	131.2807	131.3110	131.2807	0
27/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	5831.0100	5800.7200	5.8310	5.8007	0
27/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2050 On 06-November-25			Bond Future	128.2298	127.9919	128.2298	127.9919	6,732
27/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	3809.8400	3571.8900	3.8098	3.5719	0
27/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2050 On 05-February-26			Bond Future	128.1615	127.9189	128.1615	127.9189	11,660
27/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	5341.5400	5098.8800	5.3415	5.0989	0
27/10/2025	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
27/10/2025	2050 On 07-May-26			Bond Future	130.5640	130.3170	130.5640	130.3170	0
27/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	6494.0000	6247.0400	6.4940	6.2470	0
27/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2050 On 06-August-26			Bond Future	130.5212	130.2691	130.5212	130.2691	0
27/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	7251.2200	6999.0500	7.2512	6.9991	0
27/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	2050 On 05-November-26			Bond Future	132.8501	132.5930	132.8501	132.5930	0
27/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	9010.1300	8753.0400	9.0101	8.7530	0
27/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	AL37 On 06-November-25			Index Future	1221.3610	1221.4880	1221.3610	1,221.4880	0
27/10/2025	AL37 On 05-February-26			Index Future	1243.4430	1243.5680	1243.4430	1,243.5680	0
27/10/2025	AL37 On 07-May-26			Index Future	1266.4540	1266.5830	1266.4540	1,266.5830	0
27/10/2025	AL37 On 06-August-26			Index Future	1289.3300	1289.4520	1289.3300	1,289.4520	0
27/10/2025	AL37 On 05-November-26			Index Future	1312.3320	1312.4460	1312.3320	1,312.4460	0
27/10/2025	AL7T On 06-November-25			Index Future	1530.2870	1526.3610	1530.2870	1,526.3610	0
27/10/2025	AL7T On 05-February-26			Index Future	1557.9540	1553.9520	1557.9540	1,553.9520	0
27/10/2025	AL7T On 07-May-26			Index Future	1586.7850	1582.7120	1586.7850	1,582.7120	0
27/10/2025	AL7T On 06-August-26			Index Future	1615.4480	1611.2880	1615.4480	1,611.2880	0
27/10/2025	AL7T On 05-November-26			Index Future	1644.2680	1640.0220	1644.2680	1,640.0220	0
27/10/2025	ALBI On 06-November-25			Index Future	1290.7620	1288.0100	1290.7620	1,288.0100	63
27/10/2025	ALBI On 05-February-26			Index Future	1314.0980	1311.2930	1314.0980	1,311.2930	13
27/10/2025	ALBI On 07-May-26			Index Future	1338.4170	1335.5620	1338.4170	1,335.5620	0
27/10/2025	ALBI On 06-August-26			Index Future	1362.5930	1359.6760	1362.5930	1,359.6760	0
27/10/2025	ALBI On 05-November-26			Index Future	1386.9020	1383.9220	1386.9020	1,383.9220	0
27/10/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	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
27/10/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/10/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/10/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/10/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	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
27/10/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	ES33 On 06-November-25			Bond Future	9.4922	9.5285	90.3159	90.1327	0
27/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11665.6900	11482.4500	11.6657	11.4825	0
27/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	ES33 On 05-February-26			Bond Future	9.5883	9.6263	91.9710	91.7843	0
27/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8775.5500	8588.8100	8.7756	8.5888	0
27/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	ES33 On 07-May-26			Bond Future	9.6783	9.7180	89.9004	89.7102	0
27/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	9019.8800	8829.6400	9.0199	8.8296	0
27/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	ES33 On 06-August-26			Bond Future	9.7829	9.8246	91.5610	91.3670	0
27/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9692.3700	9498.4000	9.6924	9.4984	0
27/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	ES33 On 05-November-26			Bond Future	9.9020	9.9458	89.4012	89.2035	0
27/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	4072.7800	3875.0700	4.0728	3.8751	0
27/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	ES42 On 06-November-25			Bond Future	10.1256	10.1717	87.4945	87.1656	0
27/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	14160.5800	13831.7100	14.1606	13.8317	0
27/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	ES42 On 05-February-26			Bond Future	10.2081	10.2557	89.0978	88.7629	0
27/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	10498.1100	10163.1700	10.4981	10.1632	0
27/10/2025	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
27/10/2025	ES42 On 07-May-26			Bond Future	10.2895	10.3388	86.5032	86.1620	0
27/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	11861.8300	11520.6100	11.8618	11.5206	0
27/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	ES42 On 06-August-26			Bond Future	10.3786	10.4297	88.1004	87.7526	0
27/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	13626.0500	13278.2900	13.6261	13.2783	0
27/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	ES42 On 05-November-26			Bond Future	10.4741	10.5270	85.4075	85.0533	0
27/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	7442.6700	7088.4400	7.4427	7.0884	0
27/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	GOVI On 06-November-25			GOVI	1267.5270	1264.9800	1267.5270	1,264.9800	138
27/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1555270.0000	1529800.0000	155.5270	152.9800	0
27/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	GOVI On 05-February-26			GOVI	1290.4430	1287.8460	1290.4430	1,287.8460	563
27/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1404430.0000	1378460.0000	140.4430	137.8460	0
27/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	GOVI On 07-May-26			GOVI	1314.3240	1311.6810	1314.3240	1,311.6810	42
27/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1373240.0000	1346810.0000	137.3240	134.6810	0
27/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	GOVI On 06-August-26			GOVI	1338.0650	1335.3640	1338.0650	1,335.3640	0
27/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1490650.0000	1463640.0000	149.0650	146.3640	0
27/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	GOVI On 05-November-26			GOVI	1361.9370	1359.1770	1361.9370	1,359.1770	0
27/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	849370.0000	821770.0000	84.9370	82.1770	0
27/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/10/2025	I258 On 06-November-25			Bond Future	116.7802	116.7556	116.7802	116.7556	0
27/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	4390.5837	4367.1140	4.3906	4.3671	0
27/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	0.3437	1.5640	0.0003	0.0016	0
27/10/2025	I258 On 05-February-26			Bond Future	116.1052	116.0800	116.1052	116.0800	0
27/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	4832.4015	4827.3411	4.8324	4.8273	0
27/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	377.1815	397.3911	0.3772	0.3974	0
27/10/2025	I258 On 07-May-26			Bond Future	118.2818	118.2561	118.2818	118.2561	0
27/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	5415.5998	5410.8485	5.4156	5.4108	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	863.8198	884.7585	0.8638	0.8848	0
27/10/2025	I258 On 06-August-26			Bond Future	117.6081	117.5813	117.6081	117.5813	0
27/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5977.4944	5971.5913	5.9775	5.9716	0
27/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1319.4044	1340.2613	1.3194	1.3403	0
27/10/2025	I258 On 05-November-26			Bond Future	119.7054	119.6779	119.7054	119.6779	0
27/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	6494.8089	6487.8896	6.4948	6.4879	0
27/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	1739.3989	1760.0396	1.7394	1.7600	0
27/10/2025	IGOV On 06-November-25			Index Future	403.5850	403.1920	403.5850	403.1920	525
27/10/2025	IGOV On 05-February-26			Index Future	410.9820	410.5800	410.9820	410.5800	229
27/10/2025	IGOV On 07-May-26			Index Future	418.6860	418.2770	418.6860	418.2770	8
27/10/2025	IGOV On 06-August-26			Index Future	426.3450	425.9260	426.3450	425.9260	0
27/10/2025	IGOV On 05-November-26			Index Future	434.0460	433.6160	434.0460	433.6160	0
27/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/10/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
27/10/2025	R033 On 06-November-25			Bond Future	8.4673	8.4629	109.4253	109.4505	20,832
27/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9969.8400	9995.0100	9.9698	9.9950	0
27/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R033 On 05-February-26			Bond Future	8.5240	8.5194	111.4034	111.4290	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
27/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	10201.8200	10228.2800	10.2018	10.2283	0
27/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	8.1700	9.1000	0.0082	0.0091	0
27/10/2025	R033 On 07-May-26			Bond Future	8.5757	8.5708	108.4215	108.4475	0
27/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9219.7700	9248.3900	9.2198	9.2484	0
27/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	86.5100	89.0900	0.0865	0.0891	0
27/10/2025	R033 On 06-August-26			Bond Future	8.6403	8.6352	110.3987	110.4249	0
27/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8316.0000	8346.1700	8.3160	8.3462	0
27/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	371.6100	375.5400	0.3716	0.3755	0
27/10/2025	R033 On 05-November-26			Bond Future	8.7150	8.7097	107.3020	107.3284	0
27/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4717.3500	4745.9700	4.7174	4.7460	0
27/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1692.2700	1694.4900	1.6923	1.6945	0
27/10/2025	R035 On 06-November-25			Bond Future	8.8785	8.9145	101.7200	101.4961	46,751
27/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	5368.4900	5144.5900	5.3685	5.1446	250
27/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	6176.7300	5952.8300	6.1767	5.9528	2,000
27/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	7145.9000	6922.0000	7.1459	6.9220	300
27/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	7541.1100	7317.2100	7.5411	7.3172	0
27/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
27/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	8380.4800	8156.5800	8.3805	8.1566	0
27/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50
27/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	8989.5800	8765.6800	8.9896	8.7657	2,000
27/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	9154.7700	8930.8700	9.1548	8.9309	2,000
27/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	9483.9300	9260.0300	9.4839	9.2600	0
27/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
27/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	9920.3500	9696.4500	9.9204	9.6965	300
27/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	10461.9400	10238.0400	10.4619	10.2380	0
27/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
27/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	11849.8400	11625.9400	11.8498	11.6259	2,000
27/10/2025	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
27/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	11902.6400	11678.7400	11.9026	11.6787	250
27/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	12166.0200	11942.1200	12.1660	11.9421	0
27/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	13209.0600	12985.1600	13.2091	12.9852	0
27/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	14388.1000	14164.2000	14.3881	14.1642	0
27/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
27/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	14489.6000	14265.7000	14.4896	14.2657	0
27/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
27/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	15595.5200	15371.6200	15.5955	15.3716	0
27/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
27/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	16975.3100	16751.4100	16.9753	16.7514	0
27/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
27/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	17169.9300	16946.0300	17.1699	16.9460	0
27/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
27/10/2025	R035 On 05-February-26			Bond Future	8.9451	8.9825	103.5589	103.3308	82,499
27/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1155.1900	1077.7100	1.1552	1.0777	0
27/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	1737.3200	1887.9100	1.7373	1.8879	0
27/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2465.0900	2323.2200	2.4651	2.3232	0
27/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	627.8500	714.0500	0.6279	0.7141	16,000
27/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	7132.4600	6909.5900	7.1325	6.9096	250
27/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	15.2000	20.4000	0.0152	0.0204	0
27/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	8598.8600	8372.4000	8.5989	8.3724	2,000
27/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	3.8200	5.4300	0.0038	0.0054	0
27/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	9830.3600	9602.8300	9.8304	9.6028	0
27/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	1.1000	1.6400	0.0011	0.0016	250
27/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	10464.9300	10237.1500	10.4649	10.2372	0
27/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.5600	0.8500	0.0006	0.0009	0
27/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	11250.1000	11022.1700	11.2501	11.0222	2,000
27/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.2300	0.3700	0.0002	0.0004	0
27/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	11561.6500	11333.6800	11.5617	11.3337	0
27/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.1600	0.2600	0.0002	0.0003	0
27/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	12436.5200	12208.4800	12.4365	12.2085	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0600	0.0900	0.0001	0.0001	250
27/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	18617.9800	18389.9100	18.6180	18.3899	0
27/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
27/10/2025	R035 On 07-May-26			Bond Future	9.0027	9.0417	100.9722	100.7400	0
27/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	4242.5300	4069.3000	4.2425	4.0693	250
27/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	535.1700	594.2200	0.5352	0.5942	0
27/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	4331.1900	4156.0300	4.3312	4.1560	200
27/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	510.4400	567.5600	0.5104	0.5676	0
27/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4555.9300	4376.1000	4.5559	4.3761	350
27/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	452.4800	504.9300	0.4525	0.5049	0
27/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	6634.6700	6424.6000	6.6347	6.4246	0
27/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	144.8500	167.0600	0.1449	0.1671	250
27/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6735.4500	6524.3700	6.7355	6.5244	0
27/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	136.5600	157.7600	0.1366	0.1578	200
27/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	6988.5600	6775.1400	6.9886	6.7751	0
27/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	117.7400	136.6000	0.1177	0.1366	350
27/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	9198.9700	8973.2000	9.1990	8.9732	0
27/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	32.4400	38.9500	0.0324	0.0390	250
27/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	9301.8900	9075.7700	9.3019	9.0758	0
27/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	30.4300	36.5900	0.0304	0.0366	200
27/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	9559.0400	9332.1400	9.5590	9.3321	0
27/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	25.9500	31.3300	0.0260	0.0313	350
27/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	10327.8100	10099.0700	10.3278	10.0991	0
27/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	15.8600	19.4000	0.0159	0.0194	0
27/10/2025	R035 On 06-August-26			Bond Future	9.0723	9.1130	102.8140	102.5772	56
27/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2472.7900	2360.3500	2.4728	2.3604	200
27/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2137.5300	2261.8700	2.1375	2.2619	0
27/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2733.8800	2612.7200	2.7339	2.6127	250
27/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	1879.1000	1994.7200	1.8791	1.9947	0
27/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	4156.0400	3996.0600	4.1560	3.9961	0
27/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	979.1500	1055.9500	0.9792	1.0560	200
27/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4513.4000	4345.6100	4.5134	4.3456	0
27/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	836.4200	905.4100	0.8364	0.9054	250
27/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	6297.9500	6100.4600	6.2980	6.1005	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	385.5500	424.8400	0.3856	0.4248	200
27/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6714.1700	6511.5200	6.7142	6.5115	0
27/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	320.3000	354.4300	0.3203	0.3544	250
27/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	10783.6000	10554.3400	10.7836	10.5543	0
27/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	50.3700	57.8900	0.0504	0.0579	0
27/10/2025	R035 On 05-November-26			Bond Future	9.1531	9.1956	100.1240	99.8828	0
27/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5615.5100	5434.5000	5.6155	5.4345	0
27/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	799.9700	860.1600	0.8000	0.8602	0
27/10/2025	R038 On 06-November-25			Bond Future	9.4700	9.5161	111.3517	110.9971	3,051
27/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	10824.3900	10469.7600	10.8244	10.4698	1,770
27/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	12532.3000	12177.6700	12.5323	12.1777	0
27/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	19244.7300	18890.1000	19.2447	18.8901	0
27/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
27/10/2025	R038 On 05-February-26			Bond Future	9.5481	9.5959	113.3647	113.0035	3,600
27/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	13079.8600	12718.9500	13.0799	12.7190	0
27/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.4100	0.6900	0.0004	0.0007	0
27/10/2025	R038 On 07-May-26			Bond Future	9.6231	9.6728	109.9779	109.6099	0
27/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	12150.8300	11788.9400	12.1508	11.7889	0
27/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	22.2000	28.2200	0.0222	0.0282	0
27/10/2025	R038 On 06-August-26			Bond Future	9.7086	9.7603	111.9832	111.6083	0
27/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	13680.8300	13316.0900	13.6808	13.3161	0
27/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	54.5300	64.6600	0.0545	0.0647	0
27/10/2025	R038 On 05-November-26			Bond Future	9.8012	9.8550	108.4731	108.0913	0
27/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	7199.4300	6906.0800	7.1994	6.9061	0
27/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	932.2300	1020.6600	0.9322	1.0207	0
27/10/2025	R053 On 06-November-25			Bond Future	9.8439	9.8948	118.1081	117.5602	28,843
27/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	17893.8100	17345.8900	17.8938	17.3459	0
27/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R053 On 05-February-26			Bond Future	9.9127	9.9652	120.2432	119.6852	27,517
27/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	14913.9800	14358.7100	14.9140	14.3587	0
27/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	4.5900	7.2500	0.0046	0.0073	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	R053 On 07-May-26			Bond Future	9.9784	10.0327	116.6065	116.0382	10,000
27/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	15880.0100	15324.9400	15.8800	15.3249	0
27/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	48.6900	61.8800	0.0487	0.0619	0
27/10/2025	R053 On 06-August-26			Bond Future	10.0516	10.1077	118.7327	118.1537	0
27/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	19679.6100	19112.7500	19.6796	19.1128	0
27/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	58.1700	70.2900	0.0582	0.0703	0
27/10/2025	R053 On 05-November-26			Bond Future	10.1292	10.1871	114.9633	114.3739	0
27/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	11282.7500	10808.2600	11.2828	10.8083	0
27/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1095.1900	1210.1200	1.0952	1.2101	0
27/10/2025	R186 On 06-November-25			Bond Future	7.3823	7.3877	107.3493	107.3435	69,954
27/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	798.4100	792.6300	0.7984	0.7926	0
27/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
27/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	82.8900	84.1200	0.0829	0.0841	0
27/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	82.8900	84.1200	0.0829	0.0841	0
27/10/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
27/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	114.3800	115.2700	0.1144	0.1153	0
27/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	114.3800	115.2700	0.1144	0.1153	0
27/10/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
27/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	94.7000	95.2000	0.0947	0.0952	0
27/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	94.7000	95.2000	0.0947	0.0952	0
27/10/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
27/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	53.9100	54.1300	0.0539	0.0541	0
27/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	53.9100	54.1300	0.0539	0.0541	0
27/10/2025	R202 On 06-November-25			Bond Future	284.7023	284.6424	284.7023	284.6424	780
27/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	9062.2500	9002.3500	9.0623	9.0024	0
27/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R202 On 05-February-26			Bond Future	284.5692	284.5078	284.5692	284.5078	573
27/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	6749.2100	6687.8000	6.7492	6.6878	0
27/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R202 On 07-May-26			Bond Future	289.9039	289.8414	289.9039	289.8414	0
27/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	12353.8700	12291.4000	12.3539	12.2914	0
27/10/2025	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
27/10/2025	R202 On 06-August-26			Bond Future	289.8320	289.7674	289.8320	289.7674	0
27/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	10972.0400	10907.4000	10.9720	10.9074	0
27/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R202 On 05-November-26			Bond Future	295.0043	294.9375	295.0043	294.9375	0
27/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	14544.2600	14477.5400	14.5443	14.4775	0
27/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R209 On 06-November-25			Bond Future	9.1584	9.1943	81.4825	81.2763	8,444
27/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	11053.2400	10847.0300	11.0532	10.8470	0
27/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R209 On 05-February-26			Bond Future	9.2240	9.2612	82.9555	82.7454	33,408
27/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	8944.7700	8735.2600	8.9448	8.7353	0
27/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	1.1300	1.6700	0.0011	0.0017	0
27/10/2025	R209 On 07-May-26			Bond Future	9.2860	9.3246	81.3391	81.1252	0
27/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	9188.8400	8979.0800	9.1888	8.9791	0
27/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	19.5900	23.7200	0.0196	0.0237	0
27/10/2025	R209 On 06-August-26			Bond Future	9.3581	9.3982	82.8226	82.6046	2,732
27/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	10200.6400	9989.1800	10.2006	9.9892	0
27/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	44.5400	51.1000	0.0445	0.0511	0
27/10/2025	R209 On 05-November-26			Bond Future	9.4370	9.4786	81.1310	80.9089	0
27/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5331.2400	5165.3500	5.3312	5.1654	0
27/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	787.3100	843.5500	0.7873	0.8436	0
27/10/2025	R210 On 06-November-25			Bond Future	253.9235	253.8722	253.9235	253.8722	1,151
27/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1783.4900	1732.2100	1.7835	1.7322	0
27/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R210 On 05-February-26			Bond Future	258.5768	258.5243	258.5768	258.5243	289
27/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5476.7800	5424.2600	5.4768	5.4243	0
27/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R210 On 07-May-26			Bond Future	259.9408	259.8873	259.9408	259.8873	0
27/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4540.8000	4487.2900	4.5408	4.4873	0
27/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R210 On 06-August-26			Bond Future	264.7450	264.6898	264.7450	264.6898	0
27/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	4904.9700	4849.7800	4.9050	4.8498	0
27/10/2025	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
27/10/2025	R210 On 05-November-26			Bond Future	265.9342	265.8770	265.9342	265.8770	0
27/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12604.1700	12547.0100	12.6042	12.5470	0
27/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R213 On 06-November-25			Bond Future	7.9907	7.9912	97.1619	97.1599	80,141
27/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	8092.2900	8090.3000	8.0923	8.0903	0
27/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R213 On 05-February-26			Bond Future	8.0349	8.0355	98.9184	98.9162	3,983
27/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	7048.2100	7046.0800	7.0482	7.0461	0
27/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.0600	0.0800	0.0001	0.0001	0
27/10/2025	R213 On 07-May-26			Bond Future	8.0659	8.0664	97.1972	97.1951	0
27/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6358.1300	6356.4400	6.3581	6.3564	0
27/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	5.7300	6.1400	0.0057	0.0061	0
27/10/2025	R213 On 06-August-26			Bond Future	8.1117	8.1124	98.9703	98.9679	0
27/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5592.0100	5590.8300	5.5920	5.5908	0
27/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	37.8400	39.0700	0.0378	0.0391	0
27/10/2025	R213 On 05-November-26			Bond Future	8.1750	8.1758	97.1640	97.1613	0
27/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2628.2600	2631.2300	2.6283	2.6312	0
27/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	653.6100	659.2900	0.6536	0.6593	0
27/10/2025	R214 On 06-November-25			Bond Future	9.7846	9.8306	75.4878	75.1964	33,244
27/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	10555.5100	10264.0600	10.5555	10.2641	0
27/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R214 On 05-February-26			Bond Future	9.8593	9.9068	76.8525	76.5557	9,615
27/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	8084.2800	7790.7100	8.0843	7.7907	0
27/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	6.9400	10.1500	0.0069	0.0102	0
27/10/2025	R214 On 07-May-26			Bond Future	9.9270	9.9760	74.9766	74.6744	0
27/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	9072.3100	8779.2600	9.0723	8.7793	0
27/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	39.1300	48.3100	0.0391	0.0483	0
27/10/2025	R214 On 06-August-26			Bond Future	10.0038	10.0544	76.3442	76.0363	0
27/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	10782.9600	10486.0100	10.7830	10.4860	0
27/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	64.5600	75.5600	0.0646	0.0756	0
27/10/2025	R214 On 05-November-26			Bond Future	10.0879	10.1402	74.3926	74.0790	0
27/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	5951.3500	5715.9700	5.9514	5.7160	0
27/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	909.8800	988.1200	0.9099	0.9881	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	R248 On 06-November-25			Bond Future	9.9547	10.0007	90.9998	90.6276	80,246
27/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	12757.5200	12385.4100	12.7575	12.3854	0
27/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/10/2025	R248 On 05-February-26			Bond Future	10.0298	10.0773	92.6448	92.2658	211,415
27/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	496.0800	445.4200	0.4961	0.4454	1,400
27/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	4907.2000	5235.5300	4.9072	5.2355	0
27/10/2025	R248 On 05-February-26	9.65	Call	Bond Future	741.5100	667.4400	0.7415	0.6674	12,500
27/10/2025	R248 On 05-February-26	9.65	Put	Bond Future	3868.3200	4173.2400	3.8683	4.1732	0
27/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1695.1400	1542.6200	1.6951	1.5426	1,400
27/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	1934.3300	2160.8000	1.9343	2.1608	0
27/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	3995.9000	3717.8800	3.9959	3.7179	0
27/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	509.2000	610.1700	0.5092	0.6102	1,400
27/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	10345.4200	9970.2500	10.3454	9.9703	0
27/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	8.1400	11.9600	0.0081	0.0120	0
27/10/2025	R248 On 07-May-26			Bond Future	10.0980	10.1470	89.9196	89.5336	260
27/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	11488.5400	11114.1900	11.4885	11.1142	0
27/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	49.2500	60.8700	0.0493	0.0609	0
27/10/2025	R248 On 06-August-26			Bond Future	10.1748	10.2254	91.5596	91.1664	0
27/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	14760.2100	14376.2500	14.7602	14.3763	0
27/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	49.8200	59.0400	0.0498	0.0590	0
27/10/2025	R248 On 05-November-26			Bond Future	10.2580	10.3103	88.7345	88.3341	0
27/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	8391.8900	8073.7200	8.3919	8.0737	0
27/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	882.1300	964.3500	0.8821	0.9644	0
27/10/2025	R2R9 On 06-November-25			Bond Future	102.7881	102.4424	102.7881	102.4424	0
27/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	1696.5600	1445.5000	1.6966	1.4455	0
27/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	68.4800	163.0900	0.0685	0.1631	0
27/10/2025	R2R9 On 05-February-26			Bond Future	104.6462	104.2943	104.6462	104.2943	0
27/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2617.9200	2413.6400	2.6179	2.4136	0
27/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	961.7100	1109.3800	0.9617	1.1094	0
27/10/2025	R2R9 On 07-May-26			Bond Future	101.6033	101.2449	101.6033	101.2449	0
27/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	3261.7500	3059.2000	3.2618	3.0592	0
27/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1568.4200	1724.3400	1.5684	1.7243	0
27/10/2025	R2R9 On 06-August-26			Bond Future	103.4561	103.0908	103.4561	103.0908	0
27/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3790.0500	3586.1600	3.7901	3.5862	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	2073.9900	2235.4100	2.0740	2.2354	0
27/10/2025	R2R9 On 05-November-26			Bond Future	100.2999	99.9279	100.2999	99.9279	0
27/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	4246.1500	4039.4000	4.2462	4.0394	0
27/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2506.2400	2671.5100	2.5062	2.6715	0
27/10/2025	R4R2 On 06-November-25			Bond Future	103.0715	102.6561	103.0715	102.6561	0
27/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1599.9200	1322.1400	1.5999	1.3221	0
27/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	108.3900	246.0400	0.1084	0.2460	0
27/10/2025	R4R2 On 05-February-26			Bond Future	104.9348	104.5117	104.9348	104.5117	0
27/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2648.7300	2411.5800	2.6487	2.4116	0
27/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1143.9700	1329.8800	1.1440	1.3299	0
27/10/2025	R4R2 On 07-May-26			Bond Future	101.7712	101.3403	101.7712	101.3403	0
27/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	3361.0800	3123.7500	3.3611	3.1238	0
27/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	1819.8800	2013.4100	1.8199	2.0134	0
27/10/2025	R4R2 On 06-August-26			Bond Future	103.6269	103.1879	103.6269	103.1879	0
27/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	3941.6500	3701.5400	3.9417	3.7015	0
27/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2374.7500	2573.6300	2.3748	2.5736	0
27/10/2025	R4R2 On 05-November-26			Bond Future	100.3476	99.9006	100.3476	99.9006	0
27/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4446.2800	4202.1700	4.4463	4.2022	0
27/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	2858.6600	3061.5500	2.8587	3.0616	0
27/10/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/10/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0