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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
28/10/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	2029 On 06-November-25			Bond Future	142.0410	142.0125	142.0410	142.0125	2,387
28/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	2251.0100	2222.4800	2.2510	2.2225	0
28/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2029 On 05-February-26			Bond Future	144.6442	144.6149	144.6442	144.6149	1,833
28/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4534.1700	4504.9400	4.5342	4.5049	0
28/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2029 On 07-May-26			Bond Future	145.8934	145.8636	145.8934	145.8636	0
28/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	4073.4300	4043.5500	4.0734	4.0436	0
28/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2029 On 06-August-26			Bond Future	148.5904	148.5596	148.5904	148.5596	0
28/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4490.4300	4459.5700	4.4904	4.4596	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2029 On 05-November-26			Bond Future	149.7586	149.7270	149.7586	149.7270	0
28/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	2198.5900	2167.0400	2.1986	2.1670	0
28/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2030 On 06-November-25			Bond Future	7.6929	7.7032	103.3097	103.2728	71,582
28/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3589.0400	3552.0700	3.5890	3.5521	300
28/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5279.5600	5242.5900	5.2796	5.2426	300
28/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6342.6300	6305.6600	6.3426	6.3057	0
28/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	8103.9100	8066.9400	8.1039	8.0669	0
28/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
28/10/2025	2030 On 05-February-26			Bond Future	7.7171	7.7282	101.1695	101.1317	162,300
28/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5790.6200	5752.8800	5.7906	5.7529	0
28/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
28/10/2025	2030 On 07-May-26			Bond Future	7.7395	7.7515	103.0420	103.0035	5,220
28/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	5117.9000	5079.7500	5.1179	5.0798	0
28/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	3.4500	3.7400	0.0035	0.0037	0
28/10/2025	2030 On 06-August-26			Bond Future	7.7805	7.7936	100.9124	100.8730	338
28/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4242.2900	4204.6700	4.2423	4.2047	0
28/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	33.6100	35.3600	0.0336	0.0354	0
28/10/2025	2030 On 05-November-26			Bond Future	7.8250	7.8393	102.6886	102.6483	0
28/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	2052.3200	2024.5200	2.0523	2.0245	0
28/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	479.0900	491.6600	0.4791	0.4917	0
28/10/2025	2031 On 06-November-25			Bond Future	112.6632	112.6407	112.6632	112.6407	852
28/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2973.2400	2950.6900	2.9732	2.9507	0
28/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2031 On 05-February-26			Bond Future	112.3382	112.3151	112.3382	112.3151	1,013
28/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	850.4700	837.2400	0.8505	0.8372	0
28/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	272.2400	282.1000	0.2722	0.2821	0
28/10/2025	2031 On 07-May-26			Bond Future	114.4442	114.4207	114.4442	114.4207	0
28/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	1013.7500	1000.3200	1.0138	1.0003	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	409.5600	419.6600	0.4096	0.4197	0
28/10/2025	2031 On 06-August-26			Bond Future	114.1319	114.1077	114.1319	114.1077	680
28/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	950.8000	938.4600	0.9508	0.9385	0
28/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	628.9300	640.7800	0.6289	0.6408	0
28/10/2025	2031 On 05-November-26			Bond Future	116.1679	116.1430	116.1679	116.1430	0
28/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4686.4700	4661.8900	4.6865	4.6619	0
28/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	8.5500	8.9300	0.0086	0.0089	0
28/10/2025	2032 On 06-November-25			Bond Future	8.3062	8.3017	100.6629	100.6846	50,962
28/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	5156.1100	5177.8900	5.1561	5.1779	300
28/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7401.9000	7423.6800	7.4019	7.4237	300
28/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9666.9500	9688.7300	9.6670	9.6887	0
28/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11654.3300	11676.1100	11.6543	11.6761	0
28/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
28/10/2025	2032 On 05-February-26			Bond Future	8.3590	8.3544	102.4827	102.5047	118,857
28/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	8052.4400	8074.5000	8.0524	8.0745	0
28/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.2100	0.2200	0.0002	0.0002	0
28/10/2025	2032 On 07-May-26			Bond Future	8.4060	8.4010	100.2192	100.2417	5,163
28/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7525.6300	7548.1300	7.5256	7.5481	0
28/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	9.9700	9.9800	0.0100	0.0100	0
28/10/2025	2032 On 06-August-26			Bond Future	8.4670	8.4618	102.0472	102.0698	0
28/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	6980.0000	7002.3900	6.9800	7.0024	0
28/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	50.2300	50.0000	0.0502	0.0500	0
28/10/2025	2032 On 05-November-26			Bond Future	8.5392	8.5338	99.6861	99.7089	0
28/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3354.9700	3373.5000	3.3550	3.3735	0
28/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	779.4100	775.2100	0.7794	0.7752	0
28/10/2025	2033 On 06-November-25			Bond Future	136.3320	136.0317	136.3320	136.0317	8,701
28/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	3192.0200	2891.7300	3.1920	2.8917	0
28/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2033 On 05-February-26			Bond Future	138.8306	138.5246	138.8306	138.5246	2,703
28/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5950.5600	5644.6000	5.9506	5.6446	0

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28/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2033 On 07-May-26			Bond Future	139.8683	139.5565	139.8683	139.5565	0
28/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	4708.3200	4396.5400	4.7083	4.3965	0
28/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2033 On 06-August-26			Bond Future	142.4540	142.1361	142.4540	142.1361	0
28/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	8203.9700	7886.0700	8.2040	7.8861	0
28/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2033 On 05-November-26			Bond Future	143.4088	143.0851	143.4088	143.0851	0
28/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	6148.8400	5825.1100	6.1488	5.8251	0
28/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2037 On 06-November-25			Bond Future	9.3634	9.3893	96.4366	96.2664	112,009
28/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	7090.0500	6919.9300	7.0901	6.9199	300
28/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	9977.5300	9807.4100	9.9775	9.8074	300
28/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	13429.8600	13259.7400	13.4299	13.2597	0
28/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	16182.7600	16012.6400	16.1828	16.0126	0
28/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
28/10/2025	2037 On 05-February-26			Bond Future	9.4353	9.4622	93.9216	93.7483	112,017
28/10/2025	2037 On 05-February-26	9.65	Call	Bond Future	2254.6600	2150.0100	2.2547	2.1500	0
28/10/2025	2037 On 05-February-26	9.65	Put	Bond Future	882.7800	951.4000	0.8828	0.9514	11,500
28/10/2025	2037 On 05-February-26	10.10	Call	Bond Future	4366.7800	4218.0500	4.3668	4.2181	0
28/10/2025	2037 On 05-February-26	10.10	Put	Bond Future	206.6600	231.2000	0.2067	0.2312	11,500
28/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	7432.9900	7263.1700	7.4330	7.2632	0
28/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	18.8300	22.2800	0.0188	0.0223	0
28/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	8844.9700	8672.8300	8.8450	8.6728	1,970
28/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	5.2500	6.3800	0.0053	0.0064	0
28/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	10508.8800	10335.8700	10.5089	10.3359	0
28/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	1.0100	1.2700	0.0010	0.0013	0
28/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	11379.4400	11206.2800	11.3794	11.2063	0
28/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.3900	0.5000	0.0004	0.0005	0
28/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	11595.1800	11422.0000	11.5952	11.4220	1,030
28/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.3100	0.4000	0.0003	0.0004	0

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28/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	14021.2200	13847.9600	14.0212	13.8480	0
28/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
28/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	16100.3100	15927.0400	16.1003	15.9270	0
28/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
28/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	18343.4400	18170.1700	18.3434	18.1702	0
28/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
28/10/2025	2037 On 07-May-26			Bond Future	9.5083	9.5362	95.6599	95.4834	0
28/10/2025	2037 On 07-May-26	9.00	Call	Bond Future	959.6100	914.6200	0.9596	0.9146	1,500
28/10/2025	2037 On 07-May-26	9.00	Put	Bond Future	4254.5200	4386.0300	4.2545	4.3860	0
28/10/2025	2037 On 07-May-26	9.49	Call	Bond Future	2032.4800	1950.5000	2.0325	1.9505	1,500
28/10/2025	2037 On 07-May-26	9.49	Put	Bond Future	2148.5200	2243.0400	2.1485	2.2430	0
28/10/2025	2037 On 07-May-26	10.06	Call	Bond Future	4135.0800	4005.8000	4.1351	4.0058	0
28/10/2025	2037 On 07-May-26	10.06	Put	Bond Future	728.1200	775.3400	0.7281	0.7753	1,500
28/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	8627.3900	8458.4400	8.6274	8.4584	142
28/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	71.4200	78.9700	0.0714	0.0790	0
28/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	10600.6500	10426.9600	10.6007	10.4270	0
28/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	22.6400	25.4500	0.0226	0.0255	0
28/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	16112.5900	15936.1500	16.1126	15.9362	0
28/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.3400	0.4000	0.0003	0.0004	142
28/10/2025	2037 On 06-August-26			Bond Future	9.5939	9.6229	93.1449	92.9649	2,539
28/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	3992.2000	3875.9400	3.9922	3.8759	2,541
28/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1400.0000	1463.7300	1.4000	1.4637	0
28/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	6948.0900	6794.5600	6.9481	6.7946	0
28/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	418.3000	444.7600	0.4183	0.4448	2,541
28/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	9930.8300	9760.2900	9.9308	9.7603	0
28/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	118.3400	127.7900	0.1183	0.1278	2,541
28/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	12003.7100	11827.9000	12.0037	11.8279	0
28/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	45.7100	49.8900	0.0457	0.0499	0
28/10/2025	2037 On 05-November-26			Bond Future	9.6792	9.7094	94.7839	94.6004	0
28/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2406.5700	2329.7200	2.4066	2.3297	4,490
28/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	3751.1200	3857.6800	3.7511	3.8577	0
28/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	4774.8000	4652.5400	4.7748	4.6525	0
28/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	1508.1500	1569.3000	1.5082	1.5693	4,490
28/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	6358.2400	6216.1500	6.3582	6.2162	0

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28/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	872.0000	913.3200	0.8720	0.9133	0
28/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	7285.1500	7134.2200	7.2852	7.1342	0
28/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	634.6100	667.0900	0.6346	0.6671	4,490
28/10/2025	2038 On 06-November-25			Bond Future	147.5617	147.0055	147.5617	147.0055	1,601
28/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	3681.6500	3125.5200	3.6817	3.1255	0
28/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2038 On 05-February-26			Bond Future	148.0963	147.5299	148.0963	147.5299	2,701
28/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4896.2600	4329.8800	4.8963	4.3299	0
28/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2038 On 07-May-26			Bond Future	150.8726	150.2956	150.8726	150.2956	0
28/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	6342.6300	5765.5900	6.3426	5.7656	0
28/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2038 On 06-August-26			Bond Future	151.4574	150.8694	151.4574	150.8694	0
28/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	6737.3600	6149.4300	6.7374	6.1494	0
28/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2038 On 05-November-26			Bond Future	154.1604	153.5615	154.1604	153.5615	0
28/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	7850.3600	7251.5100	7.8504	7.2515	0
28/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2040 On 06-November-25			Bond Future	9.7692	9.7901	96.6473	96.4952	22,660
28/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	13473.7600	13321.6700	13.4738	13.3217	0
28/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2040 On 05-February-26			Bond Future	9.8472	9.8689	93.8856	93.7306	83,197
28/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	1530.1300	1465.6700	1.5301	1.4657	14,000
28/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	1868.6600	1959.2100	1.8687	1.9592	0
28/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	3914.8300	3794.5800	3.9148	3.7946	680
28/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	413.0700	447.8300	0.4131	0.4478	0
28/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	6242.7600	6098.5200	6.2428	6.0985	0
28/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	89.6700	100.4400	0.0897	0.1004	8,180
28/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	8705.6900	8552.9400	8.7057	8.5529	0
28/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	13.9100	16.1700	0.0139	0.0162	680
28/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	10767.5700	10613.0300	10.7676	10.6130	0
28/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	2.3500	2.8200	0.0024	0.0028	0
28/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	12707.0600	12552.1400	12.7071	12.5521	475

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.3600	0.4500	0.0004	0.0005	0
28/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	20278.9100	20123.9000	20.2789	20.1239	0
28/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
28/10/2025	2040 On 07-May-26			Bond Future	9.9262	9.9486	95.6233	95.4654	0
28/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5716.5800	5588.4100	5.7166	5.5884	1,460
28/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	488.8200	518.4900	0.4888	0.5185	0
28/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	8052.3500	7907.1400	8.0524	7.9071	0
28/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	164.1000	176.7300	0.1641	0.1767	0
28/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	11229.5600	11074.9300	11.2296	11.0749	0
28/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	32.3800	35.5900	0.0324	0.0356	0
28/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	11516.2100	11361.1700	11.5162	11.3612	0
28/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	27.6500	30.4500	0.0277	0.0305	1,460
28/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	13271.2200	13114.5100	13.2712	13.1145	0
28/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	9.9700	11.1000	0.0100	0.0111	0
28/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	14324.7400	14167.5300	14.3247	14.1675	0
28/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	5.1500	5.7800	0.0052	0.0058	1,460
28/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	16003.4400	15845.8200	16.0034	15.8458	0
28/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	1.5300	1.7500	0.0015	0.0018	0
28/10/2025	2040 On 06-August-26			Bond Future	10.0169	10.0402	92.8570	92.6960	7,265
28/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	13469.7900	13312.3600	13.4698	13.3124	0
28/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	46.6800	50.2200	0.0467	0.0502	0
28/10/2025	2040 On 05-November-26			Bond Future	10.1066	10.1308	94.4906	94.3265	0
28/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2768.5800	2699.0500	2.7686	2.6991	2,300
28/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	4118.8200	4213.4000	4.1188	4.2134	0
28/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	5380.1800	5270.6200	5.3802	5.2706	0
28/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	1663.0500	1717.6000	1.6631	1.7176	2,300
28/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	7125.1000	6997.9000	7.1251	6.9979	0
28/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	960.1000	997.0100	0.9601	0.9970	0
28/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	8143.4900	8008.4800	8.1435	8.0085	0
28/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	700.9600	730.0600	0.7010	0.7301	2,300
28/10/2025	2043 On 06-November-25			Bond Future	114.9813	114.9569	114.9813	114.9569	0
28/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4551.2501	4526.9104	4.5513	4.5269	0
28/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0.0001	0.0004	0.0000	0.0000	0
28/10/2025	2043 On 05-February-26			Bond Future	114.2735	114.2485	114.2735	114.2485	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4705.2252	4683.9774	4.7052	4.6840	0
28/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	91.7452	95.4474	0.0917	0.0954	0
28/10/2025	2043 On 07-May-26			Bond Future	116.4157	116.3903	116.4157	116.3903	0
28/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	5017.6511	4998.1206	5.0177	4.9981	0
28/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	301.9511	307.8706	0.3020	0.3079	0
28/10/2025	2043 On 06-August-26			Bond Future	115.7076	115.6815	115.7076	115.6815	0
28/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5356.3627	5337.3376	5.3564	5.3373	0
28/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	528.7227	535.8576	0.5287	0.5359	0
28/10/2025	2043 On 05-November-26			Bond Future	117.7713	117.7445	117.7713	117.7445	0
28/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5672.4054	5653.4639	5.6724	5.6535	0
28/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	741.0654	748.9639	0.7411	0.7490	0
28/10/2025	2044 On 06-November-25			Bond Future	9.9740	10.0000	92.2339	92.0355	93,098
28/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	9011.6400	8813.1900	9.0116	8.8132	11,000
28/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	12158.9500	11960.5000	12.1590	11.9605	0
28/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
28/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	12945.1700	12746.7200	12.9452	12.7467	0
28/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	13659.6000	13461.1500	13.6596	13.4612	0
28/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
28/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	14826.7400	14628.2900	14.8267	14.6283	0
28/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
28/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	15114.0000	14915.5500	15.1140	14.9156	0
28/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
28/10/2025	2044 On 05-February-26			Bond Future	10.0505	10.0773	89.5177	89.3155	55,994
28/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1836.3700	1741.2300	1.8364	1.7412	9,000
28/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	1688.9100	1795.9300	1.6889	1.7959	0
28/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	6194.6400	6008.6000	6.1946	6.0086	9,000
28/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	116.1400	132.2600	0.1161	0.1323	0
28/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	8420.3900	8222.5900	8.4204	8.2226	0
28/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	24.1200	28.4800	0.0241	0.0285	4,500
28/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	9683.9500	9483.6000	9.6840	9.4836	0
28/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	8.7300	10.5400	0.0087	0.0105	9,000
28/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	9996.6100	9795.8900	9.9966	9.7959	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	6.6700	8.1100	0.0067	0.0081	4,500
28/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	10369.9200	10168.8500	10.3699	10.1689	0
28/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	4.9100	6.0000	0.0049	0.0060	0
28/10/2025	2044 On 07-May-26			Bond Future	10.1276	10.1552	91.1745	90.9687	0
28/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	11264.9300	11063.9600	11.2649	11.0640	0
28/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	42.1400	47.0400	0.0421	0.0470	0
28/10/2025	2044 On 06-August-26			Bond Future	10.2152	10.2439	88.4523	88.2425	7,681
28/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	14170.2700	13964.7800	14.1703	13.9648	0
28/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	47.5400	51.8900	0.0475	0.0519	0
28/10/2025	2044 On 05-November-26			Bond Future	10.3013	10.3310	90.0083	89.7946	0
28/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	7915.7700	7744.6600	7.9158	7.7447	0
28/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	880.4400	923.1100	0.8804	0.9231	0
28/10/2025	2046 On 06-November-25			Bond Future	126.5108	126.4836	126.5108	126.4836	11,522
28/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	1100.8000	1073.5900	1.1008	1.0736	0
28/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2046 On 05-February-26			Bond Future	128.8292	128.8015	128.8292	128.8015	12,424
28/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	7179.1600	7151.5300	7.1792	7.1515	0
28/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2046 On 07-May-26			Bond Future	128.9466	128.9182	128.9466	128.9182	0
28/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	3996.6000	3968.1800	3.9966	3.9682	0
28/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2046 On 06-August-26			Bond Future	131.3300	131.3005	131.3300	131.3005	0
28/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	8949.9600	8920.5000	8.9500	8.9205	0
28/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2046 On 05-November-26			Bond Future	131.3409	131.3110	131.3409	131.3110	0
28/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	5860.8500	5831.0100	5.8609	5.8310	0
28/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2050 On 06-November-25			Bond Future	128.0465	128.2298	128.0465	128.2298	6,582
28/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	3626.5300	3809.8400	3.6265	3.8098	0
28/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2050 On 05-February-26			Bond Future	127.9748	128.1615	127.9748	128.1615	11,810
28/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	5154.8100	5341.5400	5.1548	5.3415	0
28/10/2025	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
28/10/2025	2050 On 07-May-26			Bond Future	130.3739	130.5640	130.3739	130.5640	0
28/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	6303.8500	6494.0000	6.3039	6.4940	0
28/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2050 On 06-August-26			Bond Future	130.3280	130.5212	130.3280	130.5212	0
28/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	7057.9900	7251.2200	7.0580	7.2512	0
28/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	2050 On 05-November-26			Bond Future	132.6537	132.8501	132.6537	132.8501	0
28/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	8813.6800	9010.1300	8.8137	9.0101	0
28/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	AL37 On 06-November-25			Index Future	1221.4370	1221.3610	1221.4370	1,221.3610	0
28/10/2025	AL37 On 05-February-26			Index Future	1243.5220	1243.4430	1243.5220	1,243.4430	0
28/10/2025	AL37 On 07-May-26			Index Future	1266.5340	1266.4540	1266.5340	1,266.4540	0
28/10/2025	AL37 On 06-August-26			Index Future	1289.4150	1289.3300	1289.4150	1,289.3300	0
28/10/2025	AL37 On 05-November-26			Index Future	1312.4220	1312.3320	1312.4220	1,312.3320	0
28/10/2025	AL7T On 06-November-25			Index Future	1531.7630	1530.2870	1531.7630	1,530.2870	0
28/10/2025	AL7T On 05-February-26			Index Future	1559.4580	1557.9540	1559.4580	1,557.9540	0
28/10/2025	AL7T On 07-May-26			Index Future	1588.3170	1586.7850	1588.3170	1,586.7850	0
28/10/2025	AL7T On 06-August-26			Index Future	1617.0110	1615.4480	1617.0110	1,615.4480	0
28/10/2025	AL7T On 05-November-26			Index Future	1645.8640	1644.2680	1645.8640	1,644.2680	0
28/10/2025	ALBI On 06-November-25			Index Future	1291.9570	1290.7620	1291.9570	1,290.7620	63
28/10/2025	ALBI On 05-February-26			Index Future	1315.3160	1314.0980	1315.3160	1,314.0980	13
28/10/2025	ALBI On 07-May-26			Index Future	1339.6570	1338.4170	1339.6570	1,338.4170	0
28/10/2025	ALBI On 06-August-26			Index Future	1363.8590	1362.5930	1363.8590	1,362.5930	0
28/10/2025	ALBI On 05-November-26			Index Future	1388.1950	1386.9020	1388.1950	1,386.9020	0
28/10/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	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
28/10/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/10/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/10/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/10/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	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
28/10/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	ES33 On 06-November-25			Bond Future	9.4761	9.4922	90.3975	90.3159	0
28/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11747.2500	11665.6900	11.7473	11.6657	0
28/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	ES33 On 05-February-26			Bond Future	9.5715	9.5883	92.0542	91.9710	0
28/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	8858.7200	8775.5500	8.8587	8.7756	0
28/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	ES33 On 07-May-26			Bond Future	9.6606	9.6783	89.9851	89.9004	0
28/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	9104.5800	9019.8800	9.1046	9.0199	0
28/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	ES33 On 06-August-26			Bond Future	9.7643	9.7829	91.6475	91.5610	0
28/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9778.8900	9692.3700	9.7789	9.6924	0
28/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	ES33 On 05-November-26			Bond Future	9.8825	9.9020	89.4895	89.4012	0
28/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	4161.0700	4072.7800	4.1611	4.0728	0
28/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	ES42 On 06-November-25			Bond Future	10.1097	10.1256	87.6086	87.4945	0
28/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	14274.7300	14160.5800	14.2747	14.1606	0
28/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	ES42 On 05-February-26			Bond Future	10.1916	10.2081	89.2143	89.0978	0
28/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	10614.5300	10498.1100	10.6145	10.4981	0
28/10/2025	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
28/10/2025	ES42 On 07-May-26			Bond Future	10.2724	10.2895	86.6218	86.5032	0
28/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	11980.3800	11861.8300	11.9804	11.8618	0
28/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	ES42 On 06-August-26			Bond Future	10.3609	10.3786	88.2213	88.1004	0
28/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	13747.0000	13626.0500	13.7470	13.6261	0
28/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	ES42 On 05-November-26			Bond Future	10.4558	10.4741	85.5309	85.4075	0
28/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	7566.0700	7442.6700	7.5661	7.4427	0
28/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	GOVI On 06-November-25			GOVI	1268.6630	1267.5270	1268.6630	1,267.5270	138
28/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1566630.0000	1555270.0000	156.6630	155.5270	0
28/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	GOVI On 05-February-26			GOVI	1291.6020	1290.4430	1291.6020	1,290.4430	563
28/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1416020.0000	1404430.0000	141.6020	140.4430	0
28/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	GOVI On 07-May-26			GOVI	1315.5040	1314.3240	1315.5040	1,314.3240	42
28/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1385040.0000	1373240.0000	138.5040	137.3240	0
28/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	GOVI On 06-August-26			GOVI	1339.2690	1338.0650	1339.2690	1,338.0650	0
28/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1502690.0000	1490650.0000	150.2690	149.0650	0
28/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	GOVI On 05-November-26			GOVI	1363.1660	1361.9370	1363.1660	1,361.9370	0
28/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	861660.0000	849370.0000	86.1660	84.9370	0
28/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/10/2025	I258 On 06-November-25			Bond Future	116.8049	116.7802	116.8049	116.7802	0
28/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	4415.1023	4390.5837	4.4151	4.3906	0
28/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	0.1623	0.3437	0.0002	0.0003	0
28/10/2025	I258 On 05-February-26			Bond Future	116.1305	116.1052	116.1305	116.1052	0
28/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	4848.4237	4832.4015	4.8484	4.8324	0
28/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	367.9037	377.1815	0.3679	0.3772	0
28/10/2025	I258 On 07-May-26			Bond Future	118.3077	118.2818	118.3077	118.2818	0
28/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	5430.6380	5415.5998	5.4306	5.4156	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	852.9480	863.8198	0.8529	0.8638	0
28/10/2025	I258 On 06-August-26			Bond Future	117.6346	117.6081	117.6346	117.6081	0
28/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	5992.4364	5977.4944	5.9924	5.9775	0
28/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1307.8364	1319.4044	1.3078	1.3194	0
28/10/2025	I258 On 05-November-26			Bond Future	119.7327	119.7054	119.7327	119.7054	0
28/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	6510.0517	6494.8089	6.5101	6.4948	0
28/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	1727.3317	1739.3989	1.7273	1.7394	0
28/10/2025	IGOV On 06-November-25			Index Future	403.9710	403.5850	403.9710	403.5850	525
28/10/2025	IGOV On 05-February-26			Index Future	411.3760	410.9820	411.3760	410.9820	229
28/10/2025	IGOV On 07-May-26			Index Future	419.0870	418.6860	419.0870	418.6860	8
28/10/2025	IGOV On 06-August-26			Index Future	426.7550	426.3450	426.7550	426.3450	0
28/10/2025	IGOV On 05-November-26			Index Future	434.4640	434.0460	434.4640	434.0460	0
28/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
28/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/10/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
28/10/2025	R033 On 06-November-25			Bond Future	8.4717	8.4673	109.4001	109.4253	20,832
28/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	9944.6800	9969.8400	9.9447	9.9698	0
28/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R033 On 05-February-26			Bond Future	8.5287	8.5240	111.3779	111.4034	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
28/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	10176.0800	10201.8200	10.1761	10.2018	0
28/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	7.9600	8.1700	0.0080	0.0082	0
28/10/2025	R033 On 07-May-26			Bond Future	8.5805	8.5757	108.3955	108.4215	0
28/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9193.5900	9219.7700	9.1936	9.2198	0
28/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	86.3100	86.5100	0.0863	0.0865	0
28/10/2025	R033 On 06-August-26			Bond Future	8.6453	8.6403	110.3725	110.3987	0
28/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8290.4100	8316.0000	8.2904	8.3160	0
28/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	372.1900	371.6100	0.3722	0.3716	0
28/10/2025	R033 On 05-November-26			Bond Future	8.7202	8.7150	107.2756	107.3020	0
28/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4696.0300	4717.3500	4.6960	4.7174	0
28/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1697.3000	1692.2700	1.6973	1.6923	0
28/10/2025	R035 On 06-November-25			Bond Future	8.8728	8.8785	101.7560	101.7200	46,072
28/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	5404.4000	5368.4900	5.4044	5.3685	250
28/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	6212.6400	6176.7300	6.2126	6.1767	2,000
28/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	7181.8100	7145.9000	7.1818	7.1459	300
28/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	7577.0200	7541.1100	7.5770	7.5411	0
28/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
28/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	8416.3900	8380.4800	8.4164	8.3805	0
28/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50
28/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	9025.4900	8989.5800	9.0255	8.9896	2,000
28/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	9190.6800	9154.7700	9.1907	9.1548	2,000
28/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	9519.8400	9483.9300	9.5198	9.4839	0
28/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
28/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	9956.2600	9920.3500	9.9563	9.9204	300
28/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	10497.8500	10461.9400	10.4979	10.4619	0
28/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500
28/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	11885.7500	11849.8400	11.8858	11.8498	2,000
28/10/2025	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
28/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	11938.5500	11902.6400	11.9386	11.9026	250
28/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	12201.9300	12166.0200	12.2019	12.1660	0
28/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	13244.9700	13209.0600	13.2450	13.2091	0
28/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	14424.0100	14388.1000	14.4240	14.3881	0
28/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
28/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	14525.5100	14489.6000	14.5255	14.4896	0
28/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
28/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	15631.4300	15595.5200	15.6314	15.5955	0
28/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
28/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	17011.2200	16975.3100	17.0112	16.9753	0
28/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
28/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	17205.8400	17169.9300	17.2058	17.1699	0
28/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
28/10/2025	R035 On 05-February-26			Bond Future	8.9391	8.9451	103.5955	103.5589	82,458
28/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1164.4500	1155.1900	1.1645	1.1552	0
28/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	1709.9700	1737.3200	1.7100	1.7373	0
28/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2485.4600	2465.0900	2.4855	2.4651	0
28/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	611.6100	627.8500	0.6116	0.6279	16,000
28/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	7168.0800	7132.4600	7.1681	7.1325	250
28/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	14.2100	15.2000	0.0142	0.0152	0
28/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	8635.1600	8598.8600	8.6352	8.5989	2,000
28/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	3.5100	3.8200	0.0035	0.0038	0
28/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	9866.8700	9830.3600	9.8669	9.8304	0
28/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	1.0000	1.1000	0.0010	0.0011	250
28/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	10501.4800	10464.9300	10.5015	10.4649	0
28/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.5000	0.5600	0.0005	0.0006	0
28/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	11286.6900	11250.1000	11.2867	11.2501	2,000
28/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.2100	0.2300	0.0002	0.0002	0
28/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	11598.2400	11561.6500	11.5982	11.5617	0
28/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.1400	0.1600	0.0001	0.0002	0
28/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	12473.1200	12436.5200	12.4731	12.4365	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	250
28/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	18654.5900	18617.9800	18.6546	18.6180	0
28/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
28/10/2025	R035 On 07-May-26			Bond Future	8.9964	9.0027	101.0095	100.9722	0
28/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	4268.9600	4242.5300	4.2690	4.2425	250
28/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	524.3200	535.1700	0.5243	0.5352	0
28/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	4357.9600	4331.1900	4.3580	4.3312	200
28/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	499.9300	510.4400	0.4999	0.5104	0
28/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4583.5400	4555.9300	4.5835	4.5559	350
28/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	442.8100	452.4800	0.4428	0.4525	0
28/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	6667.7800	6634.6700	6.6678	6.6347	0
28/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	140.6800	144.8500	0.1407	0.1449	250
28/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6768.7400	6735.4500	6.7687	6.7355	0
28/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	132.5700	136.5600	0.1326	0.1366	200
28/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	7022.2900	6988.5600	7.0223	6.9886	0
28/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	114.1900	117.7400	0.1142	0.1177	350
28/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	9235.0100	9198.9700	9.2350	9.1990	0
28/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	31.2000	32.4400	0.0312	0.0324	250
28/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	9338.0000	9301.8900	9.3380	9.3019	0
28/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	29.2600	30.4300	0.0293	0.0304	200
28/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	9595.2900	9559.0400	9.5953	9.5590	0
28/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	24.9200	25.9500	0.0249	0.0260	350
28/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	10364.4200	10327.8100	10.3644	10.3278	0
28/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	15.1900	15.8600	0.0152	0.0159	0
28/10/2025	R035 On 06-August-26			Bond Future	9.0657	9.0723	102.8522	102.8140	56
28/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2489.2000	2472.7900	2.4892	2.4728	200
28/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2115.7100	2137.5300	2.1157	2.1375	0
28/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2751.7500	2733.8800	2.7518	2.7339	250
28/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	1858.7400	1879.1000	1.8587	1.8791	0
28/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	4180.5100	4156.0400	4.1805	4.1560	0
28/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	965.3900	979.1500	0.9654	0.9792	200
28/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4539.2300	4513.4000	4.5392	4.5134	0
28/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	824.0200	836.4200	0.8240	0.8364	250
28/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	6329.0000	6297.9500	6.3290	6.2980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	378.3700	385.5500	0.3784	0.3856	200
28/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6746.1500	6714.1700	6.7462	6.7142	0
28/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	314.0500	320.3000	0.3141	0.3203	250
28/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	10820.4100	10783.6000	10.8204	10.7836	0
28/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	48.9500	50.3700	0.0490	0.0504	0
28/10/2025	R035 On 05-November-26			Bond Future	9.1462	9.1531	100.1632	100.1240	0
28/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5643.9000	5615.5100	5.6439	5.6155	0
28/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	789.2100	799.9700	0.7892	0.8000	0
28/10/2025	R038 On 06-November-25			Bond Future	9.4391	9.4700	111.5911	111.3517	3,051
28/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	11063.7100	10824.3900	11.0637	10.8244	1,770
28/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	12771.6200	12532.3000	12.7716	12.5323	0
28/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	19484.0500	19244.7300	19.4841	19.2447	0
28/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
28/10/2025	R038 On 05-February-26			Bond Future	9.5159	9.5481	113.6085	113.3647	3,600
28/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	13323.5300	13079.8600	13.3235	13.0799	0
28/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.3000	0.4100	0.0003	0.0004	0
28/10/2025	R038 On 07-May-26			Bond Future	9.5897	9.6231	110.2261	109.9779	0
28/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	12396.0500	12150.8300	12.3961	12.1508	0
28/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	19.1900	22.2000	0.0192	0.0222	0
28/10/2025	R038 On 06-August-26			Bond Future	9.6738	9.7086	112.2363	111.9832	0
28/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	13928.4300	13680.8300	13.9284	13.6808	0
28/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	49.0600	54.5300	0.0491	0.0545	0
28/10/2025	R038 On 05-November-26			Bond Future	9.7650	9.8012	108.7309	108.4731	0
28/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	7403.7700	7199.4300	7.4038	7.1994	0
28/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	878.7800	932.2300	0.8788	0.9322	0
28/10/2025	R053 On 06-November-25			Bond Future	9.8281	9.8439	118.2789	118.1081	28,843
28/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	18064.6000	17893.8100	18.0646	17.8938	0
28/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R053 On 05-February-26			Bond Future	9.8963	9.9127	120.4171	120.2432	27,517
28/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	15087.3200	14913.9800	15.0873	14.9140	0
28/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	3.9500	4.5900	0.0040	0.0046	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2025	R053 On 07-May-26			Bond Future	9.9616	9.9784	116.7836	116.6065	10,000
28/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	16053.5200	15880.0100	16.0535	15.8800	0
28/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	45.0500	48.6900	0.0451	0.0487	0
28/10/2025	R053 On 06-August-26			Bond Future	10.0342	10.0516	118.9135	118.7327	0
28/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	19856.9100	19679.6100	19.8569	19.6796	0
28/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	54.7400	58.1700	0.0547	0.0582	0
28/10/2025	R053 On 05-November-26			Bond Future	10.1112	10.1292	115.1475	114.9633	0
28/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	11432.5400	11282.7500	11.4325	11.2828	0
28/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1060.7900	1095.1900	1.0608	1.0952	0
28/10/2025	R186 On 06-November-25			Bond Future	7.3769	7.3823	107.3551	107.3493	69,954
28/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	804.1800	798.4100	0.8042	0.7984	0
28/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
28/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	82.4800	82.8900	0.0825	0.0829	0
28/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	82.4800	82.8900	0.0825	0.0829	0
28/10/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
28/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	114.0800	114.3800	0.1141	0.1144	0
28/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	114.0800	114.3800	0.1141	0.1144	0
28/10/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
28/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	94.5300	94.7000	0.0945	0.0947	0
28/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	94.5300	94.7000	0.0945	0.0947	0
28/10/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
28/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	53.8400	53.9100	0.0538	0.0539	0
28/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	53.8400	53.9100	0.0538	0.0539	0
28/10/2025	R202 On 06-November-25			Bond Future	285.1507	284.7023	285.1507	284.7023	780
28/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	9510.7400	9062.2500	9.5107	9.0623	0
28/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R202 On 05-February-26			Bond Future	285.0261	284.5692	285.0261	284.5692	573
28/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	7206.0800	6749.2100	7.2061	6.7492	0
28/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R202 On 07-May-26			Bond Future	290.3692	289.9039	290.3692	289.9039	0
28/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	12819.2400	12353.8700	12.8192	12.3539	0
28/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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28/10/2025	R202 On 06-August-26			Bond Future	290.3073	289.8320	290.3073	289.8320	0
28/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	11447.3000	10972.0400	11.4473	10.9720	0
28/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R202 On 05-November-26			Bond Future	295.4889	295.0043	295.4889	295.0043	0
28/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	15028.8700	14544.2600	15.0289	14.5443	0
28/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R209 On 06-November-25			Bond Future	9.1427	9.1584	81.5733	81.4825	8,298
28/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	11144.0900	11053.2400	11.1441	11.0532	0
28/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R209 On 05-February-26			Bond Future	9.2076	9.2240	83.0481	82.9555	33,408
28/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	9037.1700	8944.7700	9.0372	8.9448	0
28/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.9600	1.1300	0.0010	0.0011	0
28/10/2025	R209 On 07-May-26			Bond Future	9.2691	9.2860	81.4334	81.3391	0
28/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	9281.5900	9188.8400	9.2816	9.1888	0
28/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	18.0800	19.5900	0.0181	0.0196	0
28/10/2025	R209 On 06-August-26			Bond Future	9.3404	9.3581	82.9188	82.8226	2,732
28/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	10294.3600	10200.6400	10.2944	10.2006	0
28/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	42.0300	44.5400	0.0420	0.0445	0
28/10/2025	R209 On 05-November-26			Bond Future	9.4186	9.4370	81.2291	81.1310	0
28/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5406.1100	5331.2400	5.4061	5.3312	0
28/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	764.1100	787.3100	0.7641	0.7873	0
28/10/2025	R210 On 06-November-25			Bond Future	254.0332	253.9235	254.0332	253.9235	1,151
28/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1893.1700	1783.4900	1.8932	1.7835	0
28/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R210 On 05-February-26			Bond Future	258.6888	258.5768	258.6888	258.5768	289
28/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5588.7500	5476.7800	5.5888	5.4768	0
28/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R210 On 07-May-26			Bond Future	260.0551	259.9408	260.0551	259.9408	0
28/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4655.1300	4540.8000	4.6551	4.5408	0
28/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R210 On 06-August-26			Bond Future	264.8621	264.7450	264.8621	264.7450	0
28/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	5022.1000	4904.9700	5.0221	4.9050	0
28/10/2025	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
28/10/2025	R210 On 05-November-26			Bond Future	266.0536	265.9342	266.0536	265.9342	0
28/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12723.6100	12604.1700	12.7236	12.6042	0
28/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R213 On 06-November-25			Bond Future	7.9902	7.9907	97.1639	97.1619	80,141
28/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	8094.2800	8092.2900	8.0943	8.0923	0
28/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R213 On 05-February-26			Bond Future	8.0344	8.0349	98.9205	98.9184	3,983
28/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	7050.3200	7048.2100	7.0503	7.0482	0
28/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	0
28/10/2025	R213 On 07-May-26			Bond Future	8.0653	8.0659	97.1993	97.1972	0
28/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6360.1300	6358.1300	6.3601	6.3581	0
28/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	5.5900	5.7300	0.0056	0.0057	0
28/10/2025	R213 On 06-August-26			Bond Future	8.1111	8.1117	98.9728	98.9703	0
28/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5593.9900	5592.0100	5.5940	5.5920	0
28/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	37.3800	37.8400	0.0374	0.0378	0
28/10/2025	R213 On 05-November-26			Bond Future	8.1742	8.1750	97.1667	97.1640	0
28/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2628.5600	2628.2600	2.6286	2.6283	0
28/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	651.1900	653.6100	0.6512	0.6536	0
28/10/2025	R214 On 06-November-25			Bond Future	9.7688	9.7846	75.5887	75.4878	32,551
28/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	10656.3600	10555.5100	10.6564	10.5555	0
28/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R214 On 05-February-26			Bond Future	9.8429	9.8593	76.9552	76.8525	9,615
28/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	8186.1800	8084.2800	8.1862	8.0843	0
28/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	6.0600	6.9400	0.0061	0.0069	0
28/10/2025	R214 On 07-May-26			Bond Future	9.9101	9.9270	75.0813	74.9766	0
28/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	9174.1600	9072.3100	9.1742	9.0723	0
28/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	36.3300	39.1300	0.0363	0.0391	0
28/10/2025	R214 On 06-August-26			Bond Future	9.9863	10.0038	76.4510	76.3442	0
28/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	10886.2800	10782.9600	10.8863	10.7830	0
28/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	61.0900	64.5600	0.0611	0.0646	0
28/10/2025	R214 On 05-November-26			Bond Future	10.0698	10.0879	74.5014	74.3926	0
28/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	6034.1900	5951.3500	6.0342	5.9514	0
28/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	883.9300	909.8800	0.8839	0.9099	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2025	R248 On 06-November-25			Bond Future	9.9338	9.9547	91.1695	90.9998	80,246
28/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	12927.3100	12757.5200	12.9273	12.7575	0
28/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/10/2025	R248 On 05-February-26			Bond Future	10.0083	10.0298	92.8177	92.6448	211,415
28/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	523.3900	496.0800	0.5234	0.4961	1,400
28/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	4761.6000	4907.2000	4.7616	4.9072	0
28/10/2025	R248 On 05-February-26	9.65	Call	Bond Future	780.5900	741.5100	0.7806	0.7415	12,500
28/10/2025	R248 On 05-February-26	9.65	Put	Bond Future	3734.4900	3868.3200	3.7345	3.8683	0
28/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1771.9700	1695.1400	1.7720	1.6951	1,400
28/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	1838.2500	1934.3300	1.8383	1.9343	0
28/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	4128.8200	3995.9000	4.1288	3.9959	0
28/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	469.2100	509.2000	0.4692	0.5092	1,400
28/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	10517.0800	10345.4200	10.5171	10.3454	0
28/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	6.8900	8.1400	0.0069	0.0081	0
28/10/2025	R248 On 07-May-26			Bond Future	10.0757	10.0980	90.0957	89.9196	260
28/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	11660.2700	11488.5400	11.6603	11.4885	0
28/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	44.8800	49.2500	0.0449	0.0493	0
28/10/2025	R248 On 06-August-26			Bond Future	10.1518	10.1748	91.7391	91.5596	0
28/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	14936.1500	14760.2100	14.9362	14.7602	0
28/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	46.2400	49.8200	0.0462	0.0498	0
28/10/2025	R248 On 05-November-26			Bond Future	10.2342	10.2580	88.9175	88.7345	0
28/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	8540.2000	8391.8900	8.5402	8.3919	0
28/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	847.4700	882.1300	0.8475	0.8821	0
28/10/2025	R2R9 On 06-November-25			Bond Future	103.0214	102.7881	103.0214	102.7881	0
28/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	1898.9800	1696.5600	1.8990	1.6966	0
28/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	37.6000	68.4800	0.0376	0.0685	0
28/10/2025	R2R9 On 05-February-26			Bond Future	104.8839	104.6462	104.8839	104.6462	0
28/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2770.2600	2617.9200	2.7703	2.6179	0
28/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	876.3900	961.7100	0.8764	0.9617	0
28/10/2025	R2R9 On 07-May-26			Bond Future	101.8453	101.6033	101.8453	101.6033	0
28/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	3409.3100	3261.7500	3.4093	3.2618	0
28/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1473.9900	1568.4200	1.4740	1.5684	0
28/10/2025	R2R9 On 06-August-26			Bond Future	103.7027	103.4561	103.7027	103.4561	0
28/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	3936.8600	3790.0500	3.9369	3.7901	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	1974.1300	2073.9900	1.9741	2.0740	0
28/10/2025	R2R9 On 05-November-26			Bond Future	100.5513	100.2999	100.5513	100.2999	0
28/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	4393.9600	4246.1500	4.3940	4.2462	0
28/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2402.7000	2506.2400	2.4027	2.5062	0
28/10/2025	R4R2 On 06-November-25			Bond Future	103.2426	103.0715	103.2426	103.0715	0
28/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1733.9700	1599.9200	1.7340	1.5999	0
28/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	71.4200	108.3900	0.0714	0.1084	0
28/10/2025	R4R2 On 05-February-26			Bond Future	105.1090	104.9348	105.1090	104.9348	0
28/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2752.9800	2648.7300	2.7530	2.6487	0
28/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	1073.9900	1143.9700	1.0740	1.1440	0
28/10/2025	R4R2 On 07-May-26			Bond Future	101.9486	101.7712	101.9486	101.7712	0
28/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	3463.6400	3361.0800	3.4636	3.3611	0
28/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	1745.0900	1819.8800	1.7451	1.8199	0
28/10/2025	R4R2 On 06-August-26			Bond Future	103.8078	103.6269	103.8078	103.6269	0
28/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	4044.7200	3941.6500	4.0447	3.9417	0
28/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2296.9000	2374.7500	2.2969	2.3748	0
28/10/2025	R4R2 On 05-November-26			Bond Future	100.5321	100.3476	100.5321	100.3476	0
28/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4550.6500	4446.2800	4.5507	4.4463	0
28/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	2778.6000	2858.6600	2.7786	2.8587	0
28/10/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/10/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0