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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
29/10/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	2029 On 06-November-25			Bond Future	142.0605	142.0410	142.0605	142.0410	7,170
29/10/2025	2029 On 06-November-25	139.79	Call	Bond Future	2270.4600	2251.0100	2.2705	2.2510	0
29/10/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2029 On 05-February-26			Bond Future	144.6645	144.6442	144.6645	144.6442	1,833
29/10/2025	2029 On 05-February-26	140.11	Call	Bond Future	4554.4700	4534.1700	4.5545	4.5342	0
29/10/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2029 On 07-May-26			Bond Future	145.9140	145.8934	145.9140	145.8934	7,879
29/10/2025	2029 On 07-May-26	141.82	Call	Bond Future	4093.9900	4073.4300	4.0940	4.0734	0
29/10/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2029 On 06-August-26			Bond Future	148.6125	148.5904	148.6125	148.5904	0
29/10/2025	2029 On 06-August-26	144.10	Call	Bond Future	4512.5000	4490.4300	4.5125	4.4904	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2029 On 05-November-26			Bond Future	149.7823	149.7586	149.7823	149.7586	0
29/10/2025	2029 On 05-November-26	147.56	Call	Bond Future	2222.3200	2198.5900	2.2223	2.1986	0
29/10/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2030 On 06-November-25			Bond Future	7.6971	7.6929	103.2946	103.3097	68,082
29/10/2025	2030 On 06-November-25	8.72	Call	Bond Future	3573.8900	3589.0400	3.5739	3.5890	300
29/10/2025	2030 On 06-November-25	8.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2030 On 06-November-25	9.22	Call	Bond Future	5264.4100	5279.5600	5.2644	5.2796	300
29/10/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2030 On 06-November-25	9.54	Call	Bond Future	6327.4800	6342.6300	6.3275	6.3426	0
29/10/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2030 On 06-November-25	10.08	Call	Bond Future	8088.7600	8103.9100	8.0888	8.1039	0
29/10/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
29/10/2025	2030 On 05-February-26			Bond Future	7.7215	7.7171	101.1544	101.1695	164,780
29/10/2025	2030 On 05-February-26	9.49	Call	Bond Future	5775.5500	5790.6200	5.7756	5.7906	0
29/10/2025	2030 On 05-February-26	9.49	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
29/10/2025	2030 On 07-May-26			Bond Future	7.7443	7.7395	103.0264	103.0420	5,220
29/10/2025	2030 On 07-May-26	9.39	Call	Bond Future	5102.3800	5117.9000	5.1024	5.1179	0
29/10/2025	2030 On 07-May-26	9.39	Put	Bond Future	3.4500	3.4500	0.0035	0.0035	0
29/10/2025	2030 On 06-August-26			Bond Future	7.7855	7.7805	100.8974	100.9124	338
29/10/2025	2030 On 06-August-26	9.22	Call	Bond Future	4227.5200	4242.2900	4.2275	4.2423	0
29/10/2025	2030 On 06-August-26	9.22	Put	Bond Future	33.8100	33.6100	0.0338	0.0336	0
29/10/2025	2030 On 05-November-26			Bond Future	7.8301	7.8250	102.6743	102.6886	0
29/10/2025	2030 On 05-November-26	8.39	Call	Bond Future	2040.7200	2052.3200	2.0407	2.0523	0
29/10/2025	2030 On 05-November-26	8.39	Put	Bond Future	481.8600	479.0900	0.4819	0.4791	0
29/10/2025	2031 On 06-November-25			Bond Future	112.6602	112.6632	112.6602	112.6632	740
29/10/2025	2031 On 06-November-25	109.69	Call	Bond Future	2970.2000	2973.2400	2.9702	2.9732	0
29/10/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2031 On 05-February-26			Bond Future	112.3355	112.3382	112.3355	112.3382	1,013
29/10/2025	2031 On 05-February-26	111.76	Call	Bond Future	846.3400	850.4700	0.8463	0.8505	0
29/10/2025	2031 On 05-February-26	111.76	Put	Bond Future	270.8000	272.2400	0.2708	0.2722	0
29/10/2025	2031 On 07-May-26			Bond Future	114.4413	114.4442	114.4413	114.4442	736
29/10/2025	2031 On 07-May-26	113.84	Call	Bond Future	1010.2700	1013.7500	1.0103	1.0138	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2025	2031 On 07-May-26	113.84	Put	Bond Future	408.9400	409.5600	0.4089	0.4096	0
29/10/2025	2031 On 06-August-26			Bond Future	114.1299	114.1319	114.1299	114.1319	680
29/10/2025	2031 On 06-August-26	113.81	Call	Bond Future	948.3100	950.8000	0.9483	0.9508	0
29/10/2025	2031 On 06-August-26	113.81	Put	Bond Future	628.4200	628.9300	0.6284	0.6289	0
29/10/2025	2031 On 05-November-26			Bond Future	116.1669	116.1679	116.1669	116.1679	0
29/10/2025	2031 On 05-November-26	111.49	Call	Bond Future	4685.3500	4686.4700	4.6854	4.6865	0
29/10/2025	2031 On 05-November-26	111.49	Put	Bond Future	8.4700	8.5500	0.0085	0.0086	0
29/10/2025	2032 On 06-November-25			Bond Future	8.2844	8.3062	100.7691	100.6629	47,962
29/10/2025	2032 On 06-November-25	9.40	Call	Bond Future	5262.3400	5156.1100	5.2623	5.1561	300
29/10/2025	2032 On 06-November-25	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2032 On 06-November-25	9.90	Call	Bond Future	7508.1300	7401.9000	7.5081	7.4019	300
29/10/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2032 On 06-November-25	10.42	Call	Bond Future	9773.1800	9666.9500	9.7732	9.6670	0
29/10/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2032 On 06-November-25	10.89	Call	Bond Future	11760.5600	11654.3300	11.7606	11.6543	0
29/10/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
29/10/2025	2032 On 05-February-26			Bond Future	8.3360	8.3590	102.5912	102.4827	121,790
29/10/2025	2032 On 05-February-26	10.16	Call	Bond Future	8160.9200	8052.4400	8.1609	8.0524	0
29/10/2025	2032 On 05-February-26	10.16	Put	Bond Future	0.1600	0.2100	0.0002	0.0002	0
29/10/2025	2032 On 07-May-26			Bond Future	8.3817	8.4060	100.3295	100.2192	5,163
29/10/2025	2032 On 07-May-26	10.14	Call	Bond Future	7634.8400	7525.6300	7.6348	7.5256	0
29/10/2025	2032 On 07-May-26	10.14	Put	Bond Future	8.8400	9.9700	0.0088	0.0100	0
29/10/2025	2032 On 06-August-26			Bond Future	8.4412	8.4670	102.1604	102.0472	0
29/10/2025	2032 On 06-August-26	10.12	Call	Bond Future	7089.1700	6980.0000	7.0892	6.9800	0
29/10/2025	2032 On 06-August-26	10.12	Put	Bond Future	46.2200	50.2300	0.0462	0.0502	0
29/10/2025	2032 On 05-November-26			Bond Future	8.5117	8.5392	99.8021	99.6861	0
29/10/2025	2032 On 05-November-26	9.16	Call	Bond Future	3437.6800	3354.9700	3.4377	3.3550	0
29/10/2025	2032 On 05-November-26	9.16	Put	Bond Future	746.1200	779.4100	0.7461	0.7794	0
29/10/2025	2033 On 06-November-25			Bond Future	136.3323	136.3320	136.3323	136.3320	9,429
29/10/2025	2033 On 06-November-25	133.14	Call	Bond Future	3192.2800	3192.0200	3.1923	3.1920	0
29/10/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2033 On 05-February-26			Bond Future	138.8314	138.8306	138.8314	138.8306	2,703
29/10/2025	2033 On 05-February-26	132.88	Call	Bond Future	5951.3700	5950.5600	5.9514	5.9506	0

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29/10/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2033 On 07-May-26			Bond Future	139.8689	139.8683	139.8689	139.8683	5,901
29/10/2025	2033 On 07-May-26	135.16	Call	Bond Future	4708.9200	4708.3200	4.7089	4.7083	0
29/10/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2033 On 06-August-26			Bond Future	142.4558	142.4540	142.4558	142.4540	0
29/10/2025	2033 On 06-August-26	134.25	Call	Bond Future	8205.7700	8203.9700	8.2058	8.2040	0
29/10/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2033 On 05-November-26			Bond Future	143.4118	143.4088	143.4118	143.4088	0
29/10/2025	2033 On 05-November-26	137.26	Call	Bond Future	6151.8400	6148.8400	6.1518	6.1488	0
29/10/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2037 On 06-November-25			Bond Future	9.3060	9.3634	96.8158	96.4366	112,009
29/10/2025	2037 On 06-November-25	10.50	Call	Bond Future	7469.3100	7090.0500	7.4693	7.0901	300
29/10/2025	2037 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2037 On 06-November-25	11.00	Call	Bond Future	10356.7900	9977.5300	10.3568	9.9775	300
29/10/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2037 On 06-November-25	11.63	Call	Bond Future	13809.1200	13429.8600	13.8091	13.4299	0
29/10/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2037 On 06-November-25	12.16	Call	Bond Future	16562.0200	16182.7600	16.5620	16.1828	0
29/10/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
29/10/2025	2037 On 05-February-26			Bond Future	9.3756	9.4353	94.3079	93.9216	114,247
29/10/2025	2037 On 05-February-26	9.65	Call	Bond Future	2507.5800	2254.6600	2.5076	2.2547	0
29/10/2025	2037 On 05-February-26	9.65	Put	Bond Future	749.3200	882.7800	0.7493	0.8828	11,500
29/10/2025	2037 On 05-February-26	10.10	Call	Bond Future	4709.3300	4366.7800	4.7093	4.3668	0
29/10/2025	2037 On 05-February-26	10.10	Put	Bond Future	162.8300	206.6600	0.1628	0.2067	11,500
29/10/2025	2037 On 05-February-26	10.65	Call	Bond Future	7813.8900	7432.9900	7.8139	7.4330	0
29/10/2025	2037 On 05-February-26	10.65	Put	Bond Future	13.3500	18.8300	0.0134	0.0188	0
29/10/2025	2037 On 05-February-26	10.90	Call	Bond Future	9229.6400	8844.9700	9.2296	8.8450	1,970
29/10/2025	2037 On 05-February-26	10.90	Put	Bond Future	3.5400	5.2500	0.0035	0.0053	0
29/10/2025	2037 On 05-February-26	11.20	Call	Bond Future	10894.8900	10508.8800	10.8949	10.5089	0
29/10/2025	2037 On 05-February-26	11.20	Put	Bond Future	0.6400	1.0100	0.0006	0.0010	0
29/10/2025	2037 On 05-February-26	11.36	Call	Bond Future	11765.6700	11379.4400	11.7657	11.3794	0
29/10/2025	2037 On 05-February-26	11.36	Put	Bond Future	0.2400	0.3900	0.0002	0.0004	0
29/10/2025	2037 On 05-February-26	11.40	Call	Bond Future	11981.4400	11595.1800	11.9814	11.5952	1,030
29/10/2025	2037 On 05-February-26	11.40	Put	Bond Future	0.1900	0.3100	0.0002	0.0003	0

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29/10/2025	2037 On 05-February-26	11.86	Call	Bond Future	14407.6000	14021.2200	14.4076	14.0212	0
29/10/2025	2037 On 05-February-26	11.86	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
29/10/2025	2037 On 05-February-26	12.27	Call	Bond Future	16486.6900	16100.3100	16.4867	16.1003	0
29/10/2025	2037 On 05-February-26	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,970
29/10/2025	2037 On 05-February-26	12.73	Call	Bond Future	18729.8200	18343.4400	18.7298	18.3434	0
29/10/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,030
29/10/2025	2037 On 07-May-26			Bond Future	9.4464	9.5083	96.0533	95.6599	0
29/10/2025	2037 On 07-May-26	9.00	Call	Bond Future	1072.4800	959.6100	1.0725	0.9596	1,500
29/10/2025	2037 On 07-May-26	9.00	Put	Bond Future	3973.9900	4254.5200	3.9740	4.2545	0
29/10/2025	2037 On 07-May-26	9.49	Call	Bond Future	2230.4000	2032.4800	2.2304	2.0325	1,500
29/10/2025	2037 On 07-May-26	9.49	Put	Bond Future	1953.0400	2148.5200	1.9530	2.1485	0
29/10/2025	2037 On 07-May-26	10.06	Call	Bond Future	4435.4700	4135.0800	4.4355	4.1351	0
29/10/2025	2037 On 07-May-26	10.06	Put	Bond Future	635.1100	728.1200	0.6351	0.7281	1,500
29/10/2025	2037 On 07-May-26	10.95	Call	Bond Future	9007.2000	8627.3900	9.0072	8.6274	142
29/10/2025	2037 On 07-May-26	10.95	Put	Bond Future	57.8300	71.4200	0.0578	0.0714	0
29/10/2025	2037 On 07-May-26	11.32	Call	Bond Future	10989.1900	10600.6500	10.9892	10.6007	0
29/10/2025	2037 On 07-May-26	11.32	Put	Bond Future	17.7800	22.6400	0.0178	0.0226	0
29/10/2025	2037 On 07-May-26	12.40	Call	Bond Future	16505.8900	16112.5900	16.5059	16.1126	0
29/10/2025	2037 On 07-May-26	12.40	Put	Bond Future	0.2400	0.3400	0.0002	0.0003	142
29/10/2025	2037 On 06-August-26			Bond Future	9.5293	9.5939	93.5463	93.1449	2,539
29/10/2025	2037 On 06-August-26	10.02	Call	Bond Future	4263.2000	3992.2000	4.2632	3.9922	2,541
29/10/2025	2037 On 06-August-26	10.02	Put	Bond Future	1269.6500	1400.0000	1.2697	1.4000	0
29/10/2025	2037 On 06-August-26	10.70	Call	Bond Future	7297.5600	6948.0900	7.2976	6.9481	0
29/10/2025	2037 On 06-August-26	10.70	Put	Bond Future	366.4200	418.3000	0.3664	0.4183	2,541
29/10/2025	2037 On 06-August-26	11.30	Call	Bond Future	10314.3600	9930.8300	10.3144	9.9308	0
29/10/2025	2037 On 06-August-26	11.30	Put	Bond Future	100.5200	118.3400	0.1005	0.1183	2,541
29/10/2025	2037 On 06-August-26	11.71	Call	Bond Future	12397.3900	12003.7100	12.3974	12.0037	0
29/10/2025	2037 On 06-August-26	11.71	Put	Bond Future	38.0400	45.7100	0.0380	0.0457	0
29/10/2025	2037 On 05-November-26			Bond Future	9.6120	9.6792	95.1931	94.7839	0
29/10/2025	2037 On 05-November-26	9.46	Call	Bond Future	2589.2200	2406.5700	2.5892	2.4066	4,490
29/10/2025	2037 On 05-November-26	9.46	Put	Bond Future	3524.5500	3751.1200	3.5246	3.7511	0
29/10/2025	2037 On 05-November-26	10.23	Call	Bond Future	5057.8100	4774.8000	5.0578	4.7748	0
29/10/2025	2037 On 05-November-26	10.23	Put	Bond Future	1381.9400	1508.1500	1.3819	1.5082	4,490
29/10/2025	2037 On 05-November-26	10.62	Call	Bond Future	6683.6400	6358.2400	6.6836	6.3582	0

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29/10/2025	2037 On 05-November-26	10.62	Put	Bond Future	788.1800	872.0000	0.7882	0.8720	0
29/10/2025	2037 On 05-November-26	10.83	Call	Bond Future	7629.1100	7285.1500	7.6291	7.2852	0
29/10/2025	2037 On 05-November-26	10.83	Put	Bond Future	569.3500	634.6100	0.5694	0.6346	4,490
29/10/2025	2038 On 06-November-25			Bond Future	147.5633	147.5617	147.5633	147.5617	1,194
29/10/2025	2038 On 06-November-25	143.88	Call	Bond Future	3683.3000	3681.6500	3.6833	3.6817	0
29/10/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2038 On 05-February-26			Bond Future	148.0985	148.0963	148.0985	148.0963	2,701
29/10/2025	2038 On 05-February-26	143.20	Call	Bond Future	4898.5000	4896.2600	4.8985	4.8963	0
29/10/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2038 On 07-May-26			Bond Future	150.8747	150.8726	150.8747	150.8726	440
29/10/2025	2038 On 07-May-26	144.53	Call	Bond Future	6344.7000	6342.6300	6.3447	6.3426	0
29/10/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2038 On 06-August-26			Bond Future	151.4608	151.4574	151.4608	151.4574	0
29/10/2025	2038 On 06-August-26	144.72	Call	Bond Future	6740.8300	6737.3600	6.7408	6.7374	0
29/10/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2038 On 05-November-26			Bond Future	154.1651	154.1604	154.1651	154.1604	0
29/10/2025	2038 On 05-November-26	146.31	Call	Bond Future	7855.1000	7850.3600	7.8551	7.8504	0
29/10/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2040 On 06-November-25			Bond Future	9.7416	9.7692	96.8484	96.6473	22,660
29/10/2025	2040 On 06-November-25	11.84	Call	Bond Future	13674.8900	13473.7600	13.6749	13.4738	0
29/10/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2040 On 05-February-26			Bond Future	9.8186	9.8472	94.0907	93.8856	82,292
29/10/2025	2040 On 05-February-26	9.80	Call	Bond Future	1621.4700	1530.1300	1.6215	1.5301	14,000
29/10/2025	2040 On 05-February-26	9.80	Put	Bond Future	1754.9500	1868.6600	1.7550	1.8687	0
29/10/2025	2040 On 05-February-26	10.24	Call	Bond Future	3491.8300	3340.5000	3.4918	3.3405	0
29/10/2025	2040 On 05-February-26	10.24	Put	Bond Future	534.6600	588.3800	0.5347	0.5884	0
29/10/2025	2040 On 05-February-26	10.35	Call	Bond Future	4078.4900	3914.8300	4.0785	3.9148	680
29/10/2025	2040 On 05-February-26	10.35	Put	Bond Future	371.6800	413.0700	0.3717	0.4131	0
29/10/2025	2040 On 05-February-26	10.75	Call	Bond Future	6435.6200	6242.7600	6.4356	6.2428	0
29/10/2025	2040 On 05-February-26	10.75	Put	Bond Future	77.4800	89.6700	0.0775	0.0897	8,180
29/10/2025	2040 On 05-February-26	11.15	Call	Bond Future	8908.3200	8705.6900	8.9083	8.7057	0
29/10/2025	2040 On 05-February-26	11.15	Put	Bond Future	11.4900	13.9100	0.0115	0.0139	680
29/10/2025	2040 On 05-February-26	11.49	Call	Bond Future	10972.1400	10767.5700	10.9721	10.7676	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2025	2040 On 05-February-26	11.49	Put	Bond Future	1.8700	2.3500	0.0019	0.0024	0
29/10/2025	2040 On 05-February-26	11.82	Call	Bond Future	12912.0300	12707.0600	12.9120	12.7071	475
29/10/2025	2040 On 05-February-26	11.82	Put	Bond Future	0.2800	0.3600	0.0003	0.0004	0
29/10/2025	2040 On 05-February-26	13.23	Call	Bond Future	20483.9600	20278.9100	20.4840	20.2789	0
29/10/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	475
29/10/2025	2040 On 07-May-26			Bond Future	9.8966	9.9262	95.8320	95.6233	0
29/10/2025	2040 On 07-May-26	10.70	Call	Bond Future	5889.1200	5716.5800	5.8891	5.7166	1,460
29/10/2025	2040 On 07-May-26	10.70	Put	Bond Future	452.6500	488.8200	0.4527	0.4888	0
29/10/2025	2040 On 07-May-26	11.12	Call	Bond Future	8246.0500	8052.3500	8.2461	8.0524	0
29/10/2025	2040 On 07-May-26	11.12	Put	Bond Future	149.0900	164.1000	0.1491	0.1641	0
29/10/2025	2040 On 07-May-26	11.67	Call	Bond Future	11434.5700	11229.5600	11.4346	11.2296	0
29/10/2025	2040 On 07-May-26	11.67	Put	Bond Future	28.6800	32.3800	0.0287	0.0324	0
29/10/2025	2040 On 07-May-26	11.72	Call	Bond Future	11721.7100	11516.2100	11.7217	11.5162	0
29/10/2025	2040 On 07-May-26	11.72	Put	Bond Future	24.4400	27.6500	0.0244	0.0277	1,460
29/10/2025	2040 On 07-May-26	12.03	Call	Bond Future	13478.6400	13271.2200	13.4786	13.2712	0
29/10/2025	2040 On 07-May-26	12.03	Put	Bond Future	8.6800	9.9700	0.0087	0.0100	0
29/10/2025	2040 On 07-May-26	12.22	Call	Bond Future	14532.7500	14324.7400	14.5328	14.3247	0
29/10/2025	2040 On 07-May-26	12.22	Put	Bond Future	4.4500	5.1500	0.0045	0.0052	1,460
29/10/2025	2040 On 07-May-26	12.53	Call	Bond Future	16211.9200	16003.4400	16.2119	16.0034	0
29/10/2025	2040 On 07-May-26	12.53	Put	Bond Future	1.3000	1.5300	0.0013	0.0015	0
29/10/2025	2040 On 06-August-26			Bond Future	9.9861	10.0169	93.0702	92.8570	7,265
29/10/2025	2040 On 06-August-26	12.19	Call	Bond Future	13678.8500	13469.7900	13.6789	13.4698	0
29/10/2025	2040 On 06-August-26	12.19	Put	Bond Future	42.4900	46.6800	0.0425	0.0467	0
29/10/2025	2040 On 05-November-26			Bond Future	10.0746	10.1066	94.7084	94.4906	0
29/10/2025	2040 On 05-November-26	9.91	Call	Bond Future	2864.2300	2768.5800	2.8642	2.7686	2,300
29/10/2025	2040 On 05-November-26	9.91	Put	Bond Future	3996.6500	4118.8200	3.9967	4.1188	0
29/10/2025	2040 On 05-November-26	10.67	Call	Bond Future	5528.7100	5380.1800	5.5287	5.3802	0
29/10/2025	2040 On 05-November-26	10.67	Put	Bond Future	1593.7600	1663.0500	1.5938	1.6631	2,300
29/10/2025	2040 On 05-November-26	11.06	Call	Bond Future	7296.5100	7125.1000	7.2965	7.1251	0
29/10/2025	2040 On 05-November-26	11.06	Put	Bond Future	913.6900	960.1000	0.9137	0.9601	0
29/10/2025	2040 On 05-November-26	11.27	Call	Bond Future	8324.9100	8143.4900	8.3249	8.1435	0
29/10/2025	2040 On 05-November-26	11.27	Put	Bond Future	664.5600	700.9600	0.6646	0.7010	2,300
29/10/2025	2043 On 06-November-25			Bond Future	114.9822	114.9813	114.9822	114.9813	0
29/10/2025	2043 On 06-November-25	110.43	Call	Bond Future	4552.1700	4551.2501	4.5522	4.5513	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2025	2043 On 06-November-25	110.43	Put	Bond Future	0.0000	0.0001	0.0000	0.0000	0
29/10/2025	2043 On 05-February-26			Bond Future	114.2748	114.2735	114.2748	114.2735	0
29/10/2025	2043 On 05-February-26	109.66	Call	Bond Future	4704.4389	4705.2252	4.7044	4.7052	0
29/10/2025	2043 On 05-February-26	109.66	Put	Bond Future	89.6489	91.7452	0.0896	0.0917	0
29/10/2025	2043 On 07-May-26			Bond Future	116.4168	116.4157	116.4168	116.4157	0
29/10/2025	2043 On 07-May-26	111.70	Call	Bond Future	5016.1422	5017.6511	5.0161	5.0177	0
29/10/2025	2043 On 07-May-26	111.70	Put	Bond Future	299.3122	301.9511	0.2993	0.3020	0
29/10/2025	2043 On 06-August-26			Bond Future	115.7098	115.7076	115.7098	115.7076	0
29/10/2025	2043 On 06-August-26	110.88	Call	Bond Future	5355.6281	5356.3627	5.3556	5.3564	0
29/10/2025	2043 On 06-August-26	110.88	Put	Bond Future	525.8481	528.7227	0.5258	0.5287	0
29/10/2025	2043 On 05-November-26			Bond Future	117.7745	117.7713	117.7745	117.7713	0
29/10/2025	2043 On 05-November-26	112.84	Call	Bond Future	5672.5591	5672.4054	5.6726	5.6724	0
29/10/2025	2043 On 05-November-26	112.84	Put	Bond Future	738.0191	741.0654	0.7380	0.7411	0
29/10/2025	2044 On 06-November-25			Bond Future	9.9565	9.9740	92.3683	92.2339	93,098
29/10/2025	2044 On 06-November-25	11.25	Call	Bond Future	9146.0400	9011.6400	9.1460	9.0116	11,000
29/10/2025	2044 On 06-November-25	11.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2044 On 06-November-25	11.75	Call	Bond Future	12293.3500	12158.9500	12.2934	12.1590	0
29/10/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	11,000
29/10/2025	2044 On 06-November-25	11.88	Call	Bond Future	13079.5700	12945.1700	13.0796	12.9452	0
29/10/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2044 On 06-November-25	12.00	Call	Bond Future	13794.0000	13659.6000	13.7940	13.6596	0
29/10/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
29/10/2025	2044 On 06-November-25	12.20	Call	Bond Future	14961.1400	14826.7400	14.9611	14.8267	0
29/10/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
29/10/2025	2044 On 06-November-25	12.25	Call	Bond Future	15248.4000	15114.0000	15.2484	15.1140	0
29/10/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,800
29/10/2025	2044 On 05-February-26			Bond Future	10.0323	10.0505	89.6548	89.5177	61,083
29/10/2025	2044 On 05-February-26	10.07	Call	Bond Future	1900.1500	1836.3700	1.9002	1.8364	9,000
29/10/2025	2044 On 05-February-26	10.07	Put	Bond Future	1615.5400	1688.9100	1.6155	1.6889	0
29/10/2025	2044 On 05-February-26	10.90	Call	Bond Future	6320.9900	6194.6400	6.3210	6.1946	9,000
29/10/2025	2044 On 05-February-26	10.90	Put	Bond Future	105.3400	116.1400	0.1053	0.1161	0
29/10/2025	2044 On 05-February-26	11.25	Call	Bond Future	8554.6600	8420.3900	8.5547	8.4204	0
29/10/2025	2044 On 05-February-26	11.25	Put	Bond Future	21.2400	24.1200	0.0212	0.0241	4,500
29/10/2025	2044 On 05-February-26	11.45	Call	Bond Future	9819.9200	9683.9500	9.8199	9.6840	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2025	2044 On 05-February-26	11.45	Put	Bond Future	7.5500	8.7300	0.0076	0.0087	9,000
29/10/2025	2044 On 05-February-26	11.50	Call	Bond Future	10132.8300	9996.6100	10.1328	9.9966	0
29/10/2025	2044 On 05-February-26	11.50	Put	Bond Future	5.7400	6.6700	0.0057	0.0067	4,500
29/10/2025	2044 On 05-February-26	11.56	Call	Bond Future	10506.3700	10369.9200	10.5064	10.3699	0
29/10/2025	2044 On 05-February-26	11.56	Put	Bond Future	4.2100	4.9100	0.0042	0.0049	0
29/10/2025	2044 On 07-May-26			Bond Future	10.1089	10.1276	91.3140	91.1745	0
29/10/2025	2044 On 07-May-26	11.80	Call	Bond Future	11401.1300	11264.9300	11.4011	11.2649	0
29/10/2025	2044 On 07-May-26	11.80	Put	Bond Future	38.8500	42.1400	0.0389	0.0421	0
29/10/2025	2044 On 06-August-26			Bond Future	10.1958	10.2152	88.5951	88.4523	7,681
29/10/2025	2044 On 06-August-26	12.42	Call	Bond Future	14310.1300	14170.2700	14.3101	14.1703	0
29/10/2025	2044 On 06-August-26	12.42	Put	Bond Future	44.6000	47.5400	0.0446	0.0475	0
29/10/2025	2044 On 05-November-26			Bond Future	10.2811	10.3013	90.1545	90.0083	0
29/10/2025	2044 On 05-November-26	11.34	Call	Bond Future	8032.6600	7915.7700	8.0327	7.9158	0
29/10/2025	2044 On 05-November-26	11.34	Put	Bond Future	851.2200	880.4400	0.8512	0.8804	0
29/10/2025	2046 On 06-November-25			Bond Future	126.9773	126.5108	126.9773	126.5108	11,522
29/10/2025	2046 On 06-November-25	125.41	Call	Bond Future	1567.2800	1100.8000	1.5673	1.1008	0
29/10/2025	2046 On 06-November-25	125.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2046 On 05-February-26			Bond Future	129.3049	128.8292	129.3049	128.8292	12,424
29/10/2025	2046 On 05-February-26	121.65	Call	Bond Future	7654.8800	7179.1600	7.6549	7.1792	0
29/10/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2046 On 07-May-26			Bond Future	129.4311	128.9466	129.4311	128.9466	5,789
29/10/2025	2046 On 07-May-26	124.95	Call	Bond Future	4481.1300	3996.6000	4.4811	3.9966	0
29/10/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2046 On 06-August-26			Bond Future	131.8244	131.3300	131.8244	131.3300	0
29/10/2025	2046 On 06-August-26	122.38	Call	Bond Future	9444.3600	8949.9600	9.4444	8.9500	0
29/10/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2046 On 05-November-26			Bond Future	131.8453	131.3409	131.8453	131.3409	0
29/10/2025	2046 On 05-November-26	125.48	Call	Bond Future	6365.3000	5860.8500	6.3653	5.8609	0
29/10/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2050 On 06-November-25			Bond Future	128.3643	128.0465	128.3643	128.0465	1,594
29/10/2025	2050 On 06-November-25	124.42	Call	Bond Future	3944.3300	3626.5300	3.9443	3.6265	0
29/10/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2050 On 05-February-26			Bond Future	128.2990	127.9748	128.2990	127.9748	11,810

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2025	2050 On 05-February-26	122.82	Call	Bond Future	5478.9800	5154.8100	5.4790	5.1548	0
29/10/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2050 On 07-May-26			Bond Future	130.7039	130.3739	130.7039	130.3739	4,988
29/10/2025	2050 On 07-May-26	124.07	Call	Bond Future	6633.8700	6303.8500	6.6339	6.3039	0
29/10/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2050 On 06-August-26			Bond Future	130.6653	130.3280	130.6653	130.3280	0
29/10/2025	2050 On 06-August-26	123.27	Call	Bond Future	7395.2700	7057.9900	7.3953	7.0580	0
29/10/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	2050 On 05-November-26			Bond Future	132.9980	132.6537	132.9980	132.6537	0
29/10/2025	2050 On 05-November-26	123.84	Call	Bond Future	9157.9900	8813.6800	9.1580	8.8137	0
29/10/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	AL37 On 06-November-25			Index Future	1221.8890	1221.4370	1221.8890	1,221.4370	0
29/10/2025	AL37 On 05-February-26			Index Future	1243.9820	1243.5220	1243.9820	1,243.5220	0
29/10/2025	AL37 On 07-May-26			Index Future	1267.0030	1266.5340	1267.0030	1,266.5340	0
29/10/2025	AL37 On 06-August-26			Index Future	1289.8950	1289.4150	1289.8950	1,289.4150	0
29/10/2025	AL37 On 05-November-26			Index Future	1312.9140	1312.4220	1312.9140	1,312.4220	0
29/10/2025	AL7T On 06-November-25			Index Future	1535.8850	1531.7630	1535.8850	1,531.7630	0
29/10/2025	AL7T On 05-February-26			Index Future	1563.6560	1559.4580	1563.6560	1,559.4580	0
29/10/2025	AL7T On 07-May-26			Index Future	1592.5920	1588.3170	1592.5920	1,588.3170	0
29/10/2025	AL7T On 06-August-26			Index Future	1621.3670	1617.0110	1621.3670	1,617.0110	0
29/10/2025	AL7T On 05-November-26			Index Future	1650.3020	1645.8640	1650.3020	1,645.8640	0
29/10/2025	ALBI On 06-November-25			Index Future	1293.7870	1291.9570	1293.7870	1,291.9570	63
29/10/2025	ALBI On 05-February-26			Index Future	1317.1810	1315.3160	1317.1810	1,315.3160	13
29/10/2025	ALBI On 07-May-26			Index Future	1341.5560	1339.6570	1341.5560	1,339.6570	0
29/10/2025	ALBI On 06-August-26			Index Future	1365.7950	1363.8590	1365.7950	1,363.8590	0
29/10/2025	ALBI On 05-November-26			Index Future	1390.1690	1388.1950	1390.1690	1,388.1950	0
29/10/2025	C002 On 31-March-32			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
29/10/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C010 On 21-December-25			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C039 On 31-March-39			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/10/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/10/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/10/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C442 On 25-April-42			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
29/10/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C818 On 21-December-27			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	C871 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	CC42 On 31-March-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	ES33 On 06-November-25			Bond Future	9.4379	9.4761	90.5913	90.3975	0
29/10/2025	ES33 On 06-November-25	12.01	Call	Bond Future	11941.0400	11747.2500	11.9410	11.7473	0
29/10/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	ES33 On 05-February-26			Bond Future	9.5314	9.5715	92.2518	92.0542	0
29/10/2025	ES33 On 05-February-26	11.49	Call	Bond Future	9056.3700	8858.7200	9.0564	8.8587	0
29/10/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	ES33 On 07-May-26			Bond Future	9.6188	9.6606	90.1864	89.9851	0
29/10/2025	ES33 On 07-May-26	11.69	Call	Bond Future	9305.8300	9104.5800	9.3058	9.1046	0
29/10/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	ES33 On 06-August-26			Bond Future	9.7203	9.7643	91.8533	91.6475	0
29/10/2025	ES33 On 06-August-26	12.02	Call	Bond Future	9984.6200	9778.8900	9.9846	9.7789	0
29/10/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	ES33 On 05-November-26			Bond Future	9.8361	9.8825	89.6996	89.4895	0
29/10/2025	ES33 On 05-November-26	10.83	Call	Bond Future	4371.2500	4161.0700	4.3713	4.1611	0
29/10/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	ES42 On 06-November-25			Bond Future	10.0820	10.1097	87.8076	87.6086	0
29/10/2025	ES42 On 06-November-25	12.39	Call	Bond Future	14473.7000	14274.7300	14.4737	14.2747	0
29/10/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	ES42 On 05-February-26			Bond Future	10.1629	10.1916	89.4172	89.2143	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2025	ES42 On 05-February-26	11.85	Call	Bond Future	10817.4300	10614.5300	10.8174	10.6145	0
29/10/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	ES42 On 07-May-26			Bond Future	10.2428	10.2724	86.8284	86.6218	0
29/10/2025	ES42 On 07-May-26	12.20	Call	Bond Future	12187.0000	11980.3800	12.1870	11.9804	0
29/10/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	ES42 On 06-August-26			Bond Future	10.3302	10.3609	88.4325	88.2213	0
29/10/2025	ES42 On 06-August-26	12.65	Call	Bond Future	13958.1900	13747.0000	13.9582	13.7470	0
29/10/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	ES42 On 05-November-26			Bond Future	10.4238	10.4558	85.7466	85.5309	0
29/10/2025	ES42 On 05-November-26	11.66	Call	Bond Future	7781.8000	7566.0700	7.7818	7.5661	0
29/10/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	GOVI On 06-November-25			GOVI	1270.3970	1268.6630	1270.3970	1,268.6630	138
29/10/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1583970.0000	1566630.0000	158.3970	156.6630	0
29/10/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	GOVI On 05-February-26			GOVI	1293.3680	1291.6020	1293.3680	1,291.6020	563
29/10/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1433680.0000	1416020.0000	143.3680	141.6020	0
29/10/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	GOVI On 07-May-26			GOVI	1317.3030	1315.5040	1317.3030	1,315.5040	42
29/10/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1403030.0000	1385040.0000	140.3030	138.5040	0
29/10/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	GOVI On 06-August-26			GOVI	1341.1040	1339.2690	1341.1040	1,339.2690	0
29/10/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1521040.0000	1502690.0000	152.1040	150.2690	0
29/10/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	GOVI On 05-November-26			GOVI	1365.0370	1363.1660	1365.0370	1,363.1660	0
29/10/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	880370.0000	861660.0000	88.0370	86.1660	0
29/10/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/10/2025	I258 On 06-November-25			Bond Future	116.8988	116.8049	116.8988	116.8049	0
29/10/2025	I258 On 06-November-25	112.39	Call	Bond Future	4508.8521	4415.1023	4.5089	4.4151	0
29/10/2025	I258 On 06-November-25	112.39	Put	Bond Future	0.0521	0.1623	0.0001	0.0002	0
29/10/2025	I258 On 05-February-26			Bond Future	116.2265	116.1305	116.2265	116.1305	0
29/10/2025	I258 On 05-February-26	111.65	Call	Bond Future	4924.6881	4848.4237	4.9247	4.8484	0
29/10/2025	I258 On 05-February-26	111.65	Put	Bond Future	348.2281	367.9037	0.3482	0.3679	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2025	I258 On 07-May-26			Bond Future	118.4053	118.3077	118.4053	118.3077	0
29/10/2025	I258 On 07-May-26	113.73	Call	Bond Future	5501.5324	5430.6380	5.5015	5.4306	0
29/10/2025	I258 On 07-May-26	113.73	Put	Bond Future	826.2724	852.9480	0.8263	0.8529	0
29/10/2025	I258 On 06-August-26			Bond Future	117.7349	117.6346	117.7349	117.6346	0
29/10/2025	I258 On 06-August-26	112.95	Call	Bond Future	6062.0205	5992.4364	6.0620	5.9924	0
29/10/2025	I258 On 06-August-26	112.95	Put	Bond Future	1277.1705	1307.8364	1.2772	1.3078	0
29/10/2025	I258 On 05-November-26			Bond Future	119.8358	119.7327	119.8358	119.7327	0
29/10/2025	I258 On 05-November-26	114.95	Call	Bond Future	6579.6406	6510.0517	6.5796	6.5101	0
29/10/2025	I258 On 05-November-26	114.95	Put	Bond Future	1693.8006	1727.3317	1.6938	1.7273	0
29/10/2025	IGOV On 06-November-25			Index Future	404.4700	403.9710	404.4700	403.9710	13
29/10/2025	IGOV On 05-February-26			Index Future	411.8840	411.3760	411.8840	411.3760	229
29/10/2025	IGOV On 07-May-26			Index Future	419.6040	419.0870	419.6040	419.0870	8
29/10/2025	IGOV On 06-August-26			Index Future	427.2830	426.7550	427.2830	426.7550	0
29/10/2025	IGOV On 05-November-26			Index Future	435.0030	434.4640	435.0030	434.4640	0
29/10/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
29/10/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/10/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/10/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/10/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/10/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/10/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/10/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/10/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/10/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/10/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/10/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/10/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/10/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/10/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/10/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
29/10/2025	R033 On 06-November-25			Bond Future	8.4397	8.4717	109.5823	109.4001	20,832
29/10/2025	R033 On 06-November-25	10.33	Call	Bond Future	10126.8100	9944.6800	10.1268	9.9447	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R033 On 05-February-26			Bond Future	8.4951	8.5287	111.5637	111.3779	14,967
29/10/2025	R033 On 05-February-26	10.49	Call	Bond Future	10360.5700	10176.0800	10.3606	10.1761	0
29/10/2025	R033 On 05-February-26	10.49	Put	Bond Future	6.6500	7.9600	0.0067	0.0080	0
29/10/2025	R033 On 07-May-26			Bond Future	8.5453	8.5805	108.5846	108.3955	0
29/10/2025	R033 On 07-May-26	10.38	Call	Bond Future	9374.4800	9193.5900	9.3745	9.1936	0
29/10/2025	R033 On 07-May-26	10.38	Put	Bond Future	78.1500	86.3100	0.0782	0.0863	0
29/10/2025	R033 On 06-August-26			Bond Future	8.6081	8.6453	110.5659	110.3725	0
29/10/2025	R033 On 06-August-26	10.25	Call	Bond Future	8460.8900	8290.4100	8.4609	8.2904	0
29/10/2025	R033 On 06-August-26	10.25	Put	Bond Future	349.3100	372.1900	0.3493	0.3722	0
29/10/2025	R033 On 05-November-26			Bond Future	8.6808	8.7202	107.4733	107.2756	0
29/10/2025	R033 On 05-November-26	9.33	Call	Bond Future	4825.7800	4696.0300	4.8258	4.6960	0
29/10/2025	R033 On 05-November-26	9.33	Put	Bond Future	1629.3500	1697.3000	1.6294	1.6973	0
29/10/2025	R035 On 06-November-25			Bond Future	8.8406	8.8728	101.9576	101.7560	46,072
29/10/2025	R035 On 06-November-25	9.77	Call	Bond Future	5606.0100	5404.4000	5.6060	5.4044	250
29/10/2025	R035 On 06-November-25	9.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R035 On 06-November-25	9.91	Call	Bond Future	6414.2500	6212.6400	6.4143	6.2126	2,000
29/10/2025	R035 On 06-November-25	9.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R035 On 06-November-25	10.08	Call	Bond Future	7383.4200	7181.8100	7.3834	7.1818	300
29/10/2025	R035 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R035 On 06-November-25	10.15	Call	Bond Future	7778.6300	7577.0200	7.7786	7.5770	0
29/10/2025	R035 On 06-November-25	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
29/10/2025	R035 On 06-November-25	10.30	Call	Bond Future	8618.0000	8416.3900	8.6180	8.4164	0
29/10/2025	R035 On 06-November-25	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	50
29/10/2025	R035 On 06-November-25	10.41	Call	Bond Future	9227.1000	9025.4900	9.2271	9.0255	2,000
29/10/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R035 On 06-November-25	10.44	Call	Bond Future	9392.2900	9190.6800	9.3923	9.1907	2,000
29/10/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R035 On 06-November-25	10.50	Call	Bond Future	9721.4500	9519.8400	9.7215	9.5198	0
29/10/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
29/10/2025	R035 On 06-November-25	10.58	Call	Bond Future	10157.8700	9956.2600	10.1579	9.9563	300
29/10/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R035 On 06-November-25	10.68	Call	Bond Future	10699.4600	10497.8500	10.6995	10.4979	0
29/10/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	8,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2025	R035 On 06-November-25	10.94	Call	Bond Future	12087.3600	11885.7500	12.0874	11.8858	2,000
29/10/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R035 On 06-November-25	10.95	Call	Bond Future	12140.1600	11938.5500	12.1402	11.9386	250
29/10/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R035 On 06-November-25	11.00	Call	Bond Future	12403.5400	12201.9300	12.4035	12.2019	0
29/10/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R035 On 06-November-25	11.20	Call	Bond Future	13446.5800	13244.9700	13.4466	13.2450	0
29/10/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R035 On 06-November-25	11.43	Call	Bond Future	14625.6200	14424.0100	14.6256	14.4240	0
29/10/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
29/10/2025	R035 On 06-November-25	11.45	Call	Bond Future	14727.1200	14525.5100	14.7271	14.5255	0
29/10/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
29/10/2025	R035 On 06-November-25	11.67	Call	Bond Future	15833.0400	15631.4300	15.8330	15.6314	0
29/10/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
29/10/2025	R035 On 06-November-25	11.95	Call	Bond Future	17212.8300	17011.2200	17.2128	17.0112	0
29/10/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
29/10/2025	R035 On 06-November-25	11.99	Call	Bond Future	17407.4500	17205.8400	17.4075	17.2058	0
29/10/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
29/10/2025	R035 On 05-February-26			Bond Future	8.9054	8.9391	103.8012	103.5955	82,441
29/10/2025	R035 On 05-February-26	8.64	Call	Bond Future	789.4100	729.3300	0.7894	0.7293	350
29/10/2025	R035 On 05-February-26	8.64	Put	Bond Future	2430.8400	2576.4300	2.4308	2.5764	0
29/10/2025	R035 On 05-February-26	8.85	Call	Bond Future	1251.4200	1164.4500	1.2514	1.1645	0
29/10/2025	R035 On 05-February-26	8.85	Put	Bond Future	1591.2700	1709.9700	1.5913	1.7100	0
29/10/2025	R035 On 05-February-26	9.14	Call	Bond Future	2186.8000	2058.1300	2.1868	2.0581	0
29/10/2025	R035 On 05-February-26	9.14	Put	Bond Future	764.9000	841.9000	0.7649	0.8419	350
29/10/2025	R035 On 05-February-26	9.25	Call	Bond Future	2629.2600	2485.4600	2.6293	2.4855	0
29/10/2025	R035 On 05-February-26	9.25	Put	Bond Future	549.7400	611.6100	0.5497	0.6116	16,000
29/10/2025	R035 On 05-February-26	9.64	Call	Bond Future	4499.9800	4316.1300	4.5000	4.3161	0
29/10/2025	R035 On 05-February-26	9.64	Put	Bond Future	134.9000	156.7200	0.1349	0.1567	350
29/10/2025	R035 On 05-February-26	10.17	Call	Bond Future	7370.9700	7168.0800	7.3710	7.1681	250
29/10/2025	R035 On 05-February-26	10.17	Put	Bond Future	11.4300	14.2100	0.0114	0.0142	0
29/10/2025	R035 On 05-February-26	10.44	Call	Bond Future	8840.0500	8635.1600	8.8401	8.6352	2,000
29/10/2025	R035 On 05-February-26	10.44	Put	Bond Future	2.7300	3.5100	0.0027	0.0035	0
29/10/2025	R035 On 05-February-26	10.67	Call	Bond Future	10072.2900	9866.8700	10.0723	9.8669	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2025	R035 On 05-February-26	10.67	Put	Bond Future	0.7500	1.0000	0.0008	0.0010	250
29/10/2025	R035 On 05-February-26	10.79	Call	Bond Future	10707.0200	10501.4800	10.7070	10.5015	0
29/10/2025	R035 On 05-February-26	10.79	Put	Bond Future	0.3700	0.5000	0.0004	0.0005	0
29/10/2025	R035 On 05-February-26	10.94	Call	Bond Future	11492.3000	11286.6900	11.4923	11.2867	2,000
29/10/2025	R035 On 05-February-26	10.94	Put	Bond Future	0.1500	0.2100	0.0002	0.0002	0
29/10/2025	R035 On 05-February-26	11.00	Call	Bond Future	11803.8700	11598.2400	11.8039	11.5982	0
29/10/2025	R035 On 05-February-26	11.00	Put	Bond Future	0.1000	0.1400	0.0001	0.0001	0
29/10/2025	R035 On 05-February-26	11.17	Call	Bond Future	12678.7800	12473.1200	12.6788	12.4731	0
29/10/2025	R035 On 05-February-26	11.17	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	250
29/10/2025	R035 On 05-February-26	12.44	Call	Bond Future	18860.2600	18654.5900	18.8603	18.6546	0
29/10/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
29/10/2025	R035 On 07-May-26			Bond Future	8.9614	8.9964	101.2188	101.0095	0
29/10/2025	R035 On 07-May-26	9.64	Call	Bond Future	4434.7000	4268.9600	4.4347	4.2690	250
29/10/2025	R035 On 07-May-26	9.64	Put	Bond Future	480.7800	524.3200	0.4808	0.5243	0
29/10/2025	R035 On 07-May-26	9.66	Call	Bond Future	4525.2500	4357.9600	4.5253	4.3580	200
29/10/2025	R035 On 07-May-26	9.66	Put	Bond Future	457.9400	499.9300	0.4579	0.4999	0
29/10/2025	R035 On 07-May-26	9.71	Call	Bond Future	4754.5500	4583.5400	4.7546	4.5835	350
29/10/2025	R035 On 07-May-26	9.71	Put	Bond Future	404.5400	442.8100	0.4045	0.4428	0
29/10/2025	R035 On 07-May-26	10.14	Call	Bond Future	6861.9200	6667.7800	6.8619	6.6678	0
29/10/2025	R035 On 07-May-26	10.14	Put	Bond Future	125.5400	140.6800	0.1255	0.1407	250
29/10/2025	R035 On 07-May-26	10.16	Call	Bond Future	6963.6100	6768.7400	6.9636	6.7687	0
29/10/2025	R035 On 07-May-26	10.16	Put	Bond Future	118.1600	132.5700	0.1182	0.1326	200
29/10/2025	R035 On 07-May-26	10.21	Call	Bond Future	7218.8600	7022.2900	7.2189	7.0223	0
29/10/2025	R035 On 07-May-26	10.21	Put	Bond Future	101.4800	114.1900	0.1015	0.1142	350
29/10/2025	R035 On 07-May-26	10.64	Call	Bond Future	9440.2000	9235.0100	9.4402	9.2350	0
29/10/2025	R035 On 07-May-26	10.64	Put	Bond Future	27.1100	31.2000	0.0271	0.0312	250
29/10/2025	R035 On 07-May-26	10.66	Call	Bond Future	9543.4100	9338.0000	9.5434	9.3380	0
29/10/2025	R035 On 07-May-26	10.66	Put	Bond Future	25.3900	29.2600	0.0254	0.0293	200
29/10/2025	R035 On 07-May-26	10.71	Call	Bond Future	9801.2200	9595.2900	9.8012	9.5953	0
29/10/2025	R035 On 07-May-26	10.71	Put	Bond Future	21.5700	24.9200	0.0216	0.0249	350
29/10/2025	R035 On 07-May-26	10.86	Call	Bond Future	10571.5500	10364.4200	10.5716	10.3644	0
29/10/2025	R035 On 07-May-26	10.86	Put	Bond Future	13.0400	15.1900	0.0130	0.0152	0
29/10/2025	R035 On 06-August-26			Bond Future	9.0290	9.0657	103.0662	102.8522	56
29/10/2025	R035 On 06-August-26	9.13	Call	Bond Future	2601.6000	2489.2000	2.6016	2.4892	200

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2025	R035 On 06-August-26	9.13	Put	Bond Future	2014.1800	2115.7100	2.0142	2.1157	0
29/10/2025	R035 On 06-August-26	9.22	Call	Bond Future	2871.9500	2751.7500	2.8720	2.7518	250
29/10/2025	R035 On 06-August-26	9.22	Put	Bond Future	1765.0100	1858.7400	1.7650	1.8587	0
29/10/2025	R035 On 06-August-26	9.63	Call	Bond Future	4334.3900	4180.5100	4.3344	4.1805	0
29/10/2025	R035 On 06-August-26	9.63	Put	Bond Future	905.3400	965.3900	0.9053	0.9654	200
29/10/2025	R035 On 06-August-26	9.72	Call	Bond Future	4699.6700	4539.2300	4.6997	4.5392	0
29/10/2025	R035 On 06-August-26	9.72	Put	Bond Future	770.5300	824.0200	0.7705	0.8240	250
29/10/2025	R035 On 06-August-26	10.13	Call	Bond Future	6513.6800	6329.0000	6.5137	6.3290	0
29/10/2025	R035 On 06-August-26	10.13	Put	Bond Future	349.1200	378.3700	0.3491	0.3784	200
29/10/2025	R035 On 06-August-26	10.22	Call	Bond Future	6934.9100	6746.1500	6.9349	6.7462	0
29/10/2025	R035 On 06-August-26	10.22	Put	Bond Future	288.8800	314.0500	0.2889	0.3141	250
29/10/2025	R035 On 06-August-26	11.06	Call	Bond Future	11029.2500	10820.4100	11.0293	10.8204	0
29/10/2025	R035 On 06-August-26	11.06	Put	Bond Future	43.8600	48.9500	0.0439	0.0490	0
29/10/2025	R035 On 05-November-26			Bond Future	9.1077	9.1462	100.3818	100.1632	0
29/10/2025	R035 On 05-November-26	10.03	Call	Bond Future	5815.2000	5643.9000	5.8152	5.6439	0
29/10/2025	R035 On 05-November-26	10.03	Put	Bond Future	741.9200	789.2100	0.7419	0.7892	0
29/10/2025	R038 On 06-November-25			Bond Future	9.3964	9.4391	111.9215	111.5911	3,051
29/10/2025	R038 On 06-November-25	10.98	Call	Bond Future	11394.1700	11063.7100	11.3942	11.0637	1,770
29/10/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R038 On 06-November-25	11.24	Call	Bond Future	13102.0800	12771.6200	13.1021	12.7716	0
29/10/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R038 On 06-November-25	12.33	Call	Bond Future	19814.5100	19484.0500	19.8145	19.4841	0
29/10/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
29/10/2025	R038 On 05-February-26			Bond Future	9.4716	9.5159	113.9452	113.6085	3,610
29/10/2025	R038 On 05-February-26	11.44	Call	Bond Future	13660.1600	13323.5300	13.6602	13.3235	0
29/10/2025	R038 On 05-February-26	11.44	Put	Bond Future	0.2000	0.3000	0.0002	0.0003	0
29/10/2025	R038 On 07-May-26			Bond Future	9.5437	9.5897	110.5689	110.2261	0
29/10/2025	R038 On 07-May-26	11.40	Call	Bond Future	12735.4100	12396.0500	12.7354	12.3961	0
29/10/2025	R038 On 07-May-26	11.40	Put	Bond Future	15.7400	19.1900	0.0157	0.0192	0
29/10/2025	R038 On 06-August-26			Bond Future	9.6259	9.6738	112.5862	112.2363	0
29/10/2025	R038 On 06-August-26	11.77	Call	Bond Future	14271.8100	13928.4300	14.2718	13.9284	0
29/10/2025	R038 On 06-August-26	11.77	Put	Bond Future	42.4900	49.0600	0.0425	0.0491	0
29/10/2025	R038 On 05-November-26			Bond Future	9.7151	9.7650	109.0880	108.7309	0
29/10/2025	R038 On 05-November-26	10.72	Call	Bond Future	7691.8500	7403.7700	7.6919	7.4038	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2025	R038 On 05-November-26	10.72	Put	Bond Future	809.7900	878.7800	0.8098	0.8788	0
29/10/2025	R053 On 06-November-25			Bond Future	9.8108	9.8281	118.4658	118.2789	28,843
29/10/2025	R053 On 06-November-25	11.76	Call	Bond Future	18251.5500	18064.6000	18.2516	18.0646	0
29/10/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R053 On 05-February-26			Bond Future	9.8785	9.8963	120.6079	120.4171	27,517
29/10/2025	R053 On 05-February-26	11.49	Call	Bond Future	15277.4200	15087.3200	15.2774	15.0873	0
29/10/2025	R053 On 05-February-26	11.49	Put	Bond Future	3.3400	3.9500	0.0033	0.0040	0
29/10/2025	R053 On 07-May-26			Bond Future	9.9432	9.9616	116.9777	116.7836	10,000
29/10/2025	R053 On 07-May-26	11.69	Call	Bond Future	16243.9600	16053.5200	16.2440	16.0535	0
29/10/2025	R053 On 07-May-26	11.69	Put	Bond Future	41.3900	45.0500	0.0414	0.0451	0
29/10/2025	R053 On 06-August-26			Bond Future	10.0151	10.0342	119.1120	118.9135	0
29/10/2025	R053 On 06-August-26	12.28	Call	Bond Future	20051.9400	19856.9100	20.0519	19.8569	0
29/10/2025	R053 On 06-August-26	12.28	Put	Bond Future	51.2200	54.7400	0.0512	0.0547	0
29/10/2025	R053 On 05-November-26			Bond Future	10.0914	10.1112	115.3506	115.1475	0
29/10/2025	R053 On 05-November-26	11.21	Call	Bond Future	11599.0500	11432.5400	11.5991	11.4325	0
29/10/2025	R053 On 05-November-26	11.21	Put	Bond Future	1024.2000	1060.7900	1.0242	1.0608	0
29/10/2025	R186 On 06-November-25			Bond Future	7.3611	7.3769	107.3721	107.3551	69,954
29/10/2025	R186 On 06-November-25	8.13	Call	Bond Future	821.2400	804.1800	0.8212	0.8042	0
29/10/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R186 On 05-February-26			Bond Future	8.4300	8.4300	103.1324	103.1324	0
29/10/2025	R186 On 05-February-26	8.43	Call	Bond Future	82.0700	82.4800	0.0821	0.0825	0
29/10/2025	R186 On 05-February-26	8.43	Put	Bond Future	82.0700	82.4800	0.0821	0.0825	0
29/10/2025	R186 On 07-May-26			Bond Future	8.6900	8.6900	105.1300	105.1300	0
29/10/2025	R186 On 07-May-26	8.69	Call	Bond Future	113.7800	114.0800	0.1138	0.1141	0
29/10/2025	R186 On 07-May-26	8.69	Put	Bond Future	113.7800	114.0800	0.1138	0.1141	0
29/10/2025	R186 On 06-August-26			Bond Future	8.5700	8.5700	102.1093	102.1093	0
29/10/2025	R186 On 06-August-26	8.57	Call	Bond Future	94.3600	94.5300	0.0944	0.0945	0
29/10/2025	R186 On 06-August-26	8.57	Put	Bond Future	94.3600	94.5300	0.0944	0.0945	0
29/10/2025	R186 On 05-November-26			Bond Future	8.1200	8.1200	104.2987	104.2987	0
29/10/2025	R186 On 05-November-26	8.12	Call	Bond Future	53.7700	53.8400	0.0538	0.0538	0
29/10/2025	R186 On 05-November-26	8.12	Put	Bond Future	53.7700	53.8400	0.0538	0.0538	0
29/10/2025	R202 On 06-November-25			Bond Future	285.1515	285.1507	285.1515	285.1507	511
29/10/2025	R202 On 06-November-25	275.64	Call	Bond Future	9511.5400	9510.7400	9.5115	9.5107	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R202 On 05-February-26			Bond Future	285.0280	285.0261	285.0280	285.0261	573
29/10/2025	R202 On 05-February-26	277.82	Call	Bond Future	7208.0000	7206.0800	7.2080	7.2061	0
29/10/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R202 On 07-May-26			Bond Future	290.3709	290.3692	290.3709	290.3692	460
29/10/2025	R202 On 07-May-26	277.55	Call	Bond Future	12820.8800	12819.2400	12.8209	12.8192	0
29/10/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R202 On 06-August-26			Bond Future	290.3114	290.3073	290.3114	290.3073	0
29/10/2025	R202 On 06-August-26	278.86	Call	Bond Future	11451.3800	11447.3000	11.4514	11.4473	0
29/10/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R202 On 05-November-26			Bond Future	295.4954	295.4889	295.4954	295.4889	0
29/10/2025	R202 On 05-November-26	280.46	Call	Bond Future	15035.3600	15028.8700	15.0354	15.0289	0
29/10/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R209 On 06-November-25			Bond Future	9.1055	9.1427	81.7882	81.5733	8,298
29/10/2025	R209 On 06-November-25	11.27	Call	Bond Future	11358.9900	11144.0900	11.3590	11.1441	0
29/10/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R209 On 05-February-26			Bond Future	9.1690	9.2076	83.2671	83.0481	33,542
29/10/2025	R209 On 05-February-26	10.93	Call	Bond Future	9255.9300	9037.1700	9.2559	9.0372	0
29/10/2025	R209 On 05-February-26	10.93	Put	Bond Future	0.7000	0.9600	0.0007	0.0010	0
29/10/2025	R209 On 07-May-26			Bond Future	9.2290	9.2691	81.6563	81.4334	0
29/10/2025	R209 On 07-May-26	11.07	Call	Bond Future	9501.8100	9281.5900	9.5018	9.2816	0
29/10/2025	R209 On 07-May-26	11.07	Put	Bond Future	15.3200	18.0800	0.0153	0.0181	0
29/10/2025	R209 On 06-August-26			Bond Future	9.2988	9.3404	83.1465	82.9188	2,732
29/10/2025	R209 On 06-August-26	11.39	Call	Bond Future	10517.1300	10294.3600	10.5171	10.2944	0
29/10/2025	R209 On 06-August-26	11.39	Put	Bond Future	37.1500	42.0300	0.0372	0.0420	0
29/10/2025	R209 On 05-November-26			Bond Future	9.3752	9.4186	81.4615	81.2291	0
29/10/2025	R209 On 05-November-26	10.32	Call	Bond Future	5588.7400	5406.1100	5.5887	5.4061	0
29/10/2025	R209 On 05-November-26	10.32	Put	Bond Future	714.3000	764.1100	0.7143	0.7641	0
29/10/2025	R210 On 06-November-25			Bond Future	254.0275	254.0332	254.0275	254.0332	851
29/10/2025	R210 On 06-November-25	252.14	Call	Bond Future	1887.4500	1893.1700	1.8875	1.8932	0
29/10/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R210 On 05-February-26			Bond Future	258.6838	258.6888	258.6838	258.6888	289
29/10/2025	R210 On 05-February-26	253.10	Call	Bond Future	5583.8200	5588.7500	5.5838	5.5888	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R210 On 07-May-26			Bond Future	260.0499	260.0551	260.0499	260.0551	300
29/10/2025	R210 On 07-May-26	255.40	Call	Bond Future	4649.8700	4655.1300	4.6499	4.6551	0
29/10/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R210 On 06-August-26			Bond Future	264.8588	264.8621	264.8588	264.8621	0
29/10/2025	R210 On 06-August-26	259.84	Call	Bond Future	5018.8300	5022.1000	5.0188	5.0221	0
29/10/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R210 On 05-November-26			Bond Future	266.0525	266.0536	266.0525	266.0536	0
29/10/2025	R210 On 05-November-26	253.33	Call	Bond Future	12722.4700	12723.6100	12.7225	12.7236	0
29/10/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R213 On 06-November-25			Bond Future	7.9838	7.9902	97.1906	97.1639	80,141
29/10/2025	R213 On 06-November-25	10.05	Call	Bond Future	8121.0200	8094.2800	8.1210	8.0943	0
29/10/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R213 On 05-February-26			Bond Future	8.0275	8.0344	98.9480	98.9205	3,983
29/10/2025	R213 On 05-February-26	9.89	Call	Bond Future	7077.8900	7050.3200	7.0779	7.0503	0
29/10/2025	R213 On 05-February-26	9.89	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	0
29/10/2025	R213 On 07-May-26			Bond Future	8.0580	8.0653	97.2273	97.1993	0
29/10/2025	R213 On 07-May-26	9.80	Call	Bond Future	6387.7900	6360.1300	6.3878	6.3601	0
29/10/2025	R213 On 07-May-26	9.80	Put	Bond Future	5.2900	5.5900	0.0053	0.0056	0
29/10/2025	R213 On 06-August-26			Bond Future	8.1031	8.1111	99.0020	98.9728	0
29/10/2025	R213 On 06-August-26	9.69	Call	Bond Future	5621.9500	5593.9900	5.6220	5.5940	0
29/10/2025	R213 On 06-August-26	9.69	Put	Bond Future	36.1100	37.3800	0.0361	0.0374	0
29/10/2025	R213 On 05-November-26			Bond Future	8.1655	8.1742	97.1973	97.1667	0
29/10/2025	R213 On 05-November-26	8.75	Call	Bond Future	2648.8700	2628.5600	2.6489	2.6286	0
29/10/2025	R213 On 05-November-26	8.75	Put	Bond Future	640.9200	651.1900	0.6409	0.6512	0
29/10/2025	R214 On 06-November-25			Bond Future	9.7413	9.7688	75.7638	75.5887	32,551
29/10/2025	R214 On 06-November-25	11.64	Call	Bond Future	10831.5000	10656.3600	10.8315	10.6564	0
29/10/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R214 On 05-February-26			Bond Future	9.8146	9.8429	77.1338	76.9552	9,643
29/10/2025	R214 On 05-February-26	11.26	Call	Bond Future	8363.5500	8186.1800	8.3636	8.1862	0
29/10/2025	R214 On 05-February-26	11.26	Put	Bond Future	4.9200	6.0600	0.0049	0.0061	0
29/10/2025	R214 On 07-May-26			Bond Future	9.8808	9.9101	75.2630	75.0813	0
29/10/2025	R214 On 07-May-26	11.53	Call	Bond Future	9351.8600	9174.1600	9.3519	9.1742	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2025	R214 On 07-May-26	11.53	Put	Bond Future	32.2800	36.3300	0.0323	0.0363	0
29/10/2025	R214 On 06-August-26			Bond Future	9.9560	9.9863	76.6367	76.4510	0
29/10/2025	R214 On 06-August-26	11.97	Call	Bond Future	11066.7200	10886.2800	11.0667	10.8863	0
29/10/2025	R214 On 06-August-26	11.97	Put	Bond Future	55.8900	61.0900	0.0559	0.0611	0
29/10/2025	R214 On 05-November-26			Bond Future	10.0384	10.0698	74.6909	74.5014	0
29/10/2025	R214 On 05-November-26	10.97	Call	Bond Future	6181.8200	6034.1900	6.1818	6.0342	0
29/10/2025	R214 On 05-November-26	10.97	Put	Bond Future	842.0000	883.9300	0.8420	0.8839	0
29/10/2025	R248 On 06-November-25			Bond Future	9.9164	9.9338	91.3117	91.1695	80,246
29/10/2025	R248 On 06-November-25	11.74	Call	Bond Future	13069.4600	12927.3100	13.0695	12.9273	0
29/10/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/10/2025	R248 On 05-February-26			Bond Future	9.9902	10.0083	92.9628	92.8177	211,515
29/10/2025	R248 On 05-February-26	9.50	Call	Bond Future	546.2100	523.3900	0.5462	0.5234	1,400
29/10/2025	R248 On 05-February-26	9.50	Put	Bond Future	4639.3100	4761.6000	4.6393	4.7616	0
29/10/2025	R248 On 05-February-26	9.65	Call	Bond Future	813.4300	780.5900	0.8134	0.7806	12,500
29/10/2025	R248 On 05-February-26	9.65	Put	Bond Future	3622.2200	3734.4900	3.6222	3.7345	0
29/10/2025	R248 On 05-February-26	10.00	Call	Bond Future	1836.9700	1771.9700	1.8370	1.7720	1,400
29/10/2025	R248 On 05-February-26	10.00	Put	Bond Future	1758.1400	1838.2500	1.7581	1.8383	0
29/10/2025	R248 On 05-February-26	10.48	Call	Bond Future	4241.1700	4128.8200	4.2412	4.1288	0
29/10/2025	R248 On 05-February-26	10.48	Put	Bond Future	436.4500	469.2100	0.4365	0.4692	1,400
29/10/2025	R248 On 05-February-26	11.46	Call	Bond Future	10661.2200	10517.0800	10.6612	10.5171	0
29/10/2025	R248 On 05-February-26	11.46	Put	Bond Future	5.9200	6.8900	0.0059	0.0069	0
29/10/2025	R248 On 07-May-26			Bond Future	10.0571	10.0757	90.2433	90.0957	260
29/10/2025	R248 On 07-May-26	11.72	Call	Bond Future	11804.3800	11660.2700	11.8044	11.6603	0
29/10/2025	R248 On 07-May-26	11.72	Put	Bond Future	41.3500	44.8800	0.0414	0.0449	0
29/10/2025	R248 On 06-August-26			Bond Future	10.1325	10.1518	91.8902	91.7391	0
29/10/2025	R248 On 06-August-26	12.37	Call	Bond Future	15084.3100	14936.1500	15.0843	14.9362	0
29/10/2025	R248 On 06-August-26	12.37	Put	Bond Future	43.3100	46.2400	0.0433	0.0462	0
29/10/2025	R248 On 05-November-26			Bond Future	10.2142	10.2342	89.0720	88.9175	0
29/10/2025	R248 On 05-November-26	11.31	Call	Bond Future	8665.8100	8540.2000	8.6658	8.5402	0
29/10/2025	R248 On 05-November-26	11.31	Put	Bond Future	818.5600	847.4700	0.8186	0.8475	0
29/10/2025	R2R9 On 06-November-25			Bond Future	103.3439	103.0214	103.3439	103.0214	0
29/10/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	2198.7500	1898.9800	2.1988	1.8990	0
29/10/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	14.8600	37.6000	0.0149	0.0376	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2025	R2R9 On 05-February-26			Bond Future	105.2126	104.8839	105.2126	104.8839	0
29/10/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	2992.1900	2770.2600	2.9922	2.7703	0
29/10/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	769.6200	876.3900	0.7696	0.8764	0
29/10/2025	R2R9 On 07-May-26			Bond Future	102.1800	101.8453	102.1800	101.8453	0
29/10/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	3621.8800	3409.3100	3.6219	3.4093	0
29/10/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1351.9300	1473.9900	1.3519	1.4740	0
29/10/2025	R2R9 On 06-August-26			Bond Future	104.0443	103.7027	104.0443	103.7027	0
29/10/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	4147.4400	3936.8600	4.1474	3.9369	0
29/10/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	1843.1200	1974.1300	1.8431	1.9741	0
29/10/2025	R2R9 On 05-November-26			Bond Future	100.8996	100.5513	100.8996	100.5513	0
29/10/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	4605.3400	4393.9600	4.6053	4.3940	0
29/10/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2265.7000	2402.7000	2.2657	2.4027	0
29/10/2025	R4R2 On 06-November-25			Bond Future	103.4690	103.2426	103.4690	103.2426	0
29/10/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	1928.1800	1733.9700	1.9282	1.7340	0
29/10/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	39.1600	71.4200	0.0392	0.0714	0
29/10/2025	R4R2 On 05-February-26			Bond Future	105.3399	105.1090	105.3399	105.1090	0
29/10/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2897.9300	2752.9800	2.8979	2.7530	0
29/10/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	988.0200	1073.9900	0.9880	1.0740	0
29/10/2025	R4R2 On 07-May-26			Bond Future	102.1836	101.9486	102.1836	101.9486	0
29/10/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	3604.6300	3463.6400	3.6046	3.4636	0
29/10/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	1651.0000	1745.0900	1.6510	1.7451	0
29/10/2025	R4R2 On 06-August-26			Bond Future	104.0480	103.8078	104.0480	103.8078	0
29/10/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	4185.8500	4044.7200	4.1859	4.0447	0
29/10/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	2197.8200	2296.9000	2.1978	2.2969	0
29/10/2025	R4R2 On 05-November-26			Bond Future	100.7773	100.5321	100.7773	100.5321	0
29/10/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4693.2800	4550.6500	4.6933	4.5507	0
29/10/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	2675.9700	2778.6000	2.6760	2.7786	0
29/10/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/10/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0