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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	2029 On 06-November-25			Bond Future	141.1769	141.1483	141.1769	141.1483	4,646
29/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	1386.8500	1358.3300	1.3869	1.3583	0
29/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2029 On 05-February-26			Bond Future	143.8123	143.7832	143.8123	143.7832	0
29/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3702.2500	3673.1900	3.7023	3.6732	0
29/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2029 On 07-May-26			Bond Future	145.0704	145.0408	145.0704	145.0408	0
29/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	3250.3700	3220.8300	3.2504	3.2208	0
29/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2029 On 06-August-26			Bond Future	147.7778	147.7473	147.7778	147.7473	0
29/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3677.7500	3647.3000	3.6778	3.6473	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2029 On 05-November-26			Bond Future	148.9396	148.9083	148.9396	148.9083	0
29/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	1379.5500	1348.2600	1.3796	1.3483	0
29/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2030 On 06-November-25			Bond Future	7.8990	7.9148	102.5766	102.5205	126,617
29/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2858.7600	2804.3100	2.8588	2.8043	300
29/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	2.8600	4.4700	0.0029	0.0045	0
29/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	4546.4300	4490.3800	4.5464	4.4904	300
29/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
29/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	5609.4900	5553.4300	5.6095	5.5534	0
29/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	7370.7700	7314.7100	7.3708	7.3147	0
29/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
29/09/2025	2030 On 05-February-26			Bond Future	7.9280	7.9450	100.4582	100.4011	73,371
29/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	5085.4600	5029.4800	5.0855	5.0295	0
29/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	6.1200	7.2500	0.0061	0.0073	0
29/09/2025	2030 On 07-May-26			Bond Future	7.9611	7.9795	102.3360	102.2778	0
29/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	4466.7000	4413.4800	4.4667	4.4135	0
29/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	58.2400	63.2300	0.0582	0.0632	0
29/09/2025	2030 On 06-August-26			Bond Future	8.0150	8.0350	100.2115	100.1520	0
29/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	3696.3600	3647.2600	3.6964	3.6473	0
29/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	188.5400	198.9900	0.1885	0.1990	0
29/09/2025	2030 On 05-November-26			Bond Future	8.0771	8.0990	101.9828	101.9219	0
29/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1846.9500	1815.1900	1.8470	1.8152	0
29/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	979.5800	1008.7300	0.9796	1.0087	0
29/09/2025	2031 On 06-November-25			Bond Future	111.8601	111.6804	111.8601	111.6804	2,378
29/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	2170.0800	1990.3600	2.1701	1.9904	0
29/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2031 On 05-February-26			Bond Future	111.5573	111.3743	111.5573	111.3743	0
29/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	229.2300	166.9000	0.2292	0.1669	0
29/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	431.9300	552.6000	0.4319	0.5526	0
29/09/2025	2031 On 07-May-26			Bond Future	113.6689	113.4825	113.6689	113.4825	0
29/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	245.7700	178.0100	0.2458	0.1780	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	416.8300	535.5500	0.4168	0.5356	0
29/09/2025	2031 On 06-August-26			Bond Future	113.3570	113.1669	113.3570	113.1669	0
29/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	25.3900	9.1300	0.0254	0.0091	0
29/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	478.4400	652.2200	0.4784	0.6522	0
29/09/2025	2031 On 05-November-26			Bond Future	115.3878	115.1940	115.3878	115.1940	0
29/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	3897.7700	3703.9600	3.8978	3.7040	0
29/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2032 On 06-November-25			Bond Future	8.5305	8.5465	99.5776	99.5007	131,400
29/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	4079.0800	4006.0700	4.0791	4.0061	300
29/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	8.2400	12.0900	0.0082	0.0121	0
29/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	6316.7300	6239.9800	6.3167	6.2400	300
29/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.1000	0.2100	0.0001	0.0002	0
29/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	8581.6800	8504.8200	8.5817	8.5048	0
29/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	10569.0600	10492.2000	10.5691	10.4922	0
29/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
29/09/2025	2032 On 05-February-26			Bond Future	8.5878	8.6047	101.4120	101.3338	29,570
29/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	7001.0500	6925.7900	7.0011	6.9258	0
29/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	19.5000	22.4700	0.0195	0.0225	0
29/09/2025	2032 On 07-May-26			Bond Future	8.6432	8.6609	99.1471	99.0674	0
29/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	6558.8600	6487.6900	6.5589	6.4877	0
29/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	115.2600	123.8300	0.1153	0.1238	0
29/09/2025	2032 On 06-August-26			Bond Future	8.7136	8.7325	100.9731	100.8916	0
29/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	6129.6500	6061.9400	6.1297	6.0619	0
29/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	273.9400	287.7200	0.2739	0.2877	0
29/09/2025	2032 On 05-November-26			Bond Future	8.7984	8.8184	98.6006	98.5174	0
29/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	3066.0900	3023.1900	3.0661	3.0232	0
29/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	1576.0200	1616.3500	1.5760	1.6164	0
29/09/2025	2033 On 06-November-25			Bond Future	134.3781	134.3042	134.3781	134.3042	20,216
29/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	1238.1400	1164.2100	1.2381	1.1642	0
29/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2033 On 05-February-26			Bond Future	136.8866	136.8113	136.8866	136.8113	0
29/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	4006.6400	3931.3000	4.0066	3.9313	0

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29/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2033 On 07-May-26			Bond Future	137.9116	137.8349	137.9116	137.8349	0
29/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	2751.6300	2674.9400	2.7516	2.6749	0
29/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2033 On 06-August-26			Bond Future	140.4855	140.4070	140.4855	140.4070	0
29/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	6235.4900	6156.9600	6.2355	6.1570	0
29/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2033 On 05-November-26			Bond Future	141.4125	141.3324	141.4125	141.3324	0
29/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	4152.4800	4072.3600	4.1525	4.0724	0
29/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2037 On 06-November-25			Bond Future	9.6843	9.7106	94.3574	94.1898	177,511
29/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	5036.1000	4880.2500	5.0361	4.8803	300
29/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	25.2200	36.9500	0.0252	0.0370	0
29/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	7899.0500	7732.1200	7.8991	7.7321	300
29/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.6900	1.3400	0.0007	0.0013	0
29/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	11350.6900	11183.1200	11.3507	11.1831	0
29/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
29/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	14103.5900	13936.0100	14.1036	13.9360	0
29/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
29/09/2025	2037 On 05-February-26			Bond Future	9.7632	9.7905	91.8370	91.6664	23,850
29/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	5642.5500	5506.1900	5.6426	5.5062	0
29/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	312.9100	347.1800	0.3129	0.3472	0
29/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	6920.0700	6770.8000	6.9201	6.7708	1,970
29/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	164.8700	186.2300	0.1649	0.1862	0
29/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	8496.2600	8336.9400	8.4963	8.3369	0
29/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	72.9100	84.2200	0.0729	0.0842	0
29/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	9340.4600	9177.6400	9.3405	9.1776	0
29/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	45.9300	53.7400	0.0459	0.0537	0
29/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	9551.1600	9387.6200	9.5512	9.3876	1,030
29/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	40.8100	47.9000	0.0408	0.0479	0
29/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	11946.0000	11777.4400	11.9460	11.7774	0
29/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	9.3100	11.3800	0.0093	0.0114	0
29/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	14017.7000	13847.6000	14.0177	13.8476	0
29/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	1.9100	2.4400	0.0019	0.0024	1,970

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29/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	16259.1800	16088.6400	16.2592	16.0886	0
29/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.2600	0.3500	0.0003	0.0004	1,030
29/09/2025	2037 On 07-May-26			Bond Future	9.8461	9.8744	93.5536	93.3798	0
29/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	6956.3800	6818.8700	6.9564	6.8189	142
29/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	506.6600	543.0000	0.5067	0.5430	0
29/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	8738.6700	8587.2900	8.7387	8.5873	0
29/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	266.9100	289.3800	0.2669	0.2894	0
29/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	14032.6500	13862.2800	14.0327	13.8623	0
29/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	26.6500	30.1300	0.0267	0.0301	142
29/09/2025	2037 On 06-August-26			Bond Future	9.9425	9.9721	91.0166	90.8393	0
29/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	3386.9500	3306.9800	3.3870	3.3070	2,541
29/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	2923.0900	3020.4600	2.9231	3.0205	0
29/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	5742.6300	5626.0800	5.7426	5.6261	0
29/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	1341.1800	1401.9700	1.3412	1.4020	2,541
29/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	8310.2900	8168.4200	8.3103	8.1684	0
29/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	626.1400	661.6100	0.6261	0.6616	2,541
29/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	10191.9000	10037.9200	10.1919	10.0379	0
29/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	362.2400	385.6000	0.3622	0.3856	0
29/09/2025	2037 On 05-November-26			Bond Future	10.0403	10.0711	92.6245	92.4437	0
29/09/2025	2037 On 05-November-26	9.46	Call	Bond Future	2300.7400	2246.6200	2.3007	2.2466	4,490
29/09/2025	2037 On 05-November-26	9.46	Put	Bond Future	5804.6000	5931.2800	5.8046	5.9313	0
29/09/2025	2037 On 05-November-26	10.23	Call	Bond Future	4147.1400	4058.2700	4.1471	4.0583	0
29/09/2025	2037 On 05-November-26	10.23	Put	Bond Future	3039.8000	3131.7300	3.0398	3.1317	4,490
29/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	5430.5600	5323.3200	5.4306	5.3233	0
29/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	2103.6300	2177.1900	2.1036	2.1772	0
29/09/2025	2037 On 05-November-26	10.83	Call	Bond Future	6201.3900	6084.8500	6.2014	6.0849	0
29/09/2025	2037 On 05-November-26	10.83	Put	Bond Future	1710.1600	1774.4200	1.7102	1.7744	4,490
29/09/2025	2038 On 06-November-25			Bond Future	145.3151	144.9123	145.3151	144.9123	2,931
29/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	1435.0600	1032.2600	1.4351	1.0323	0
29/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2038 On 05-February-26			Bond Future	145.8570	145.4467	145.8570	145.4467	0
29/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	2657.0000	2246.7000	2.6570	2.2467	0
29/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2038 On 07-May-26			Bond Future	148.6181	148.1998	148.6181	148.1998	0

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29/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	4088.0500	3669.7800	4.0881	3.6698	0
29/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2038 On 06-August-26			Bond Future	149.1826	148.7564	149.1826	148.7564	0
29/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	4462.6400	4036.4400	4.4626	4.0364	0
29/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2038 On 05-November-26			Bond Future	151.8565	151.4223	151.8565	151.4223	0
29/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	5546.4900	5112.2800	5.5465	5.1123	0
29/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2040 On 06-November-25			Bond Future	10.1426	10.1638	93.9854	93.8370	49,471
29/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	10811.8800	10663.6000	10.8119	10.6636	0
29/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0400	0.0900	0.0000	0.0001	0
29/09/2025	2040 On 05-February-26			Bond Future	10.2292	10.2512	91.2076	91.0566	46,961
29/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	2623.6100	2563.1600	2.6236	2.5632	680
29/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	1799.8200	1890.4000	1.7998	1.8904	0
29/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	4296.4900	4203.6600	4.2965	4.2037	0
29/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	821.3700	879.5700	0.8214	0.8796	8,180
29/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	6340.9000	6221.3500	6.3409	6.2214	0
29/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	327.0900	358.5700	0.3271	0.3586	680
29/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	8225.0100	8090.6100	8.2250	8.0906	0
29/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	137.7600	154.3900	0.1378	0.1544	0
29/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	10084.5900	9941.7600	10.0846	9.9418	475
29/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	55.8600	64.0600	0.0559	0.0641	0
29/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	17601.2900	17450.3600	17.6013	17.4504	0
29/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.3500	0.4500	0.0004	0.0005	475
29/09/2025	2040 On 07-May-26			Bond Future	10.3194	10.3422	92.9125	92.7586	0
29/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	4272.6700	4191.0700	4.2727	4.1911	1,460
29/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	1755.7300	1828.0200	1.7557	1.8280	0
29/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	6114.1700	6009.0700	6.1142	6.0091	0
29/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	936.7400	985.5300	0.9367	0.9855	0
29/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	8867.8000	8739.7200	8.8678	8.7397	0
29/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	381.4400	407.2500	0.3814	0.4073	0
29/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	9127.8900	8998.2200	9.1279	8.9982	0
29/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	350.1500	374.3700	0.3502	0.3744	1,460
29/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	10752.9700	10615.0200	10.7530	10.6150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	202.5400	218.4800	0.2025	0.2185	0
29/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	11751.6500	11609.8700	11.7517	11.6099	0
29/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	142.8800	154.9900	0.1429	0.1550	1,460
29/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	13365.4600	13218.7600	13.3655	13.2188	0
29/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	74.3700	81.5600	0.0744	0.0816	0
29/09/2025	2040 On 06-August-26			Bond Future	10.4224	10.4462	90.1129	89.9559	0
29/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	11100.4600	10966.2300	11.1005	10.9662	0
29/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	421.4300	444.1900	0.4214	0.4442	0
29/09/2025	2040 On 05-November-26			Bond Future	10.5257	10.5504	91.7045	91.5444	0
29/09/2025	2040 On 05-November-26	9.91	Call	Bond Future	2513.9300	2469.6700	2.5139	2.4697	2,300
29/09/2025	2040 On 05-November-26	9.91	Put	Bond Future	6650.2800	6766.0400	6.6503	6.7660	0
29/09/2025	2040 On 05-November-26	10.67	Call	Bond Future	4468.4100	4394.2700	4.4684	4.3943	0
29/09/2025	2040 On 05-November-26	10.67	Put	Bond Future	3537.3900	3623.2700	3.5374	3.6233	2,300
29/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	5840.0700	5749.5800	5.8401	5.7496	0
29/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	2461.1800	2530.7100	2.4612	2.5307	0
29/09/2025	2040 On 05-November-26	11.27	Call	Bond Future	6668.8200	6570.0100	6.6688	6.5700	0
29/09/2025	2040 On 05-November-26	11.27	Put	Bond Future	2012.4000	2073.6100	2.0124	2.0736	2,300
29/09/2025	2043 On 06-November-25			Bond Future	112.6024	112.6421	112.6024	112.6421	0
29/09/2025	2043 On 06-November-25	110.43	Call	Bond Future	2357.0402	2411.2877	2.3570	2.4113	0
29/09/2025	2043 On 06-November-25	110.43	Put	Bond Future	184.6902	199.1577	0.1847	0.1992	0
29/09/2025	2043 On 05-February-26			Bond Future	111.8880	111.9286	111.8880	111.9286	0
29/09/2025	2043 On 05-February-26	109.66	Call	Bond Future	2981.6978	3026.9007	2.9817	3.0269	0
29/09/2025	2043 On 05-February-26	109.66	Put	Bond Future	753.6778	758.3207	0.7537	0.7583	0
29/09/2025	2043 On 07-May-26			Bond Future	114.0058	114.0471	114.0058	114.0471	0
29/09/2025	2043 On 07-May-26	111.70	Call	Bond Future	3489.7901	3530.9417	3.4898	3.5309	0
29/09/2025	2043 On 07-May-26	111.70	Put	Bond Future	1183.9601	1183.8317	1.1840	1.1838	0
29/09/2025	2043 On 06-August-26			Bond Future	113.2670	113.3091	113.2670	113.3091	0
29/09/2025	2043 On 06-August-26	110.88	Call	Bond Future	3842.6241	3881.4465	3.8426	3.8814	0
29/09/2025	2043 On 06-August-26	110.88	Put	Bond Future	1455.6041	1452.3665	1.4556	1.4524	0
29/09/2025	2043 On 05-November-26			Bond Future	115.2956	115.3381	115.2956	115.3381	0
29/09/2025	2043 On 05-November-26	112.84	Call	Bond Future	4195.5819	4232.9650	4.1956	4.2330	0
29/09/2025	2043 On 05-November-26	112.84	Put	Bond Future	1740.0019	1734.8850	1.7400	1.7349	0
29/09/2025	2044 On 06-November-25			Bond Future	10.3823	10.4035	89.1864	89.0323	127,679

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	5986.9500	5842.9700	5.9870	5.8430	11,000
29/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	22.8400	33.0000	0.0228	0.0330	0
29/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	9112.1000	8958.5500	9.1121	8.9586	0
29/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.6800	1.2700	0.0007	0.0013	11,000
29/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	9897.8800	9743.9900	9.8979	9.7440	0
29/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.2400	0.4900	0.0002	0.0005	0
29/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	10612.1600	10458.1300	10.6122	10.4581	0
29/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0900	0.2000	0.0001	0.0002	5,800
29/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	11779.2300	11625.1100	11.7792	11.6251	0
29/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	5,600
29/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	12066.4800	11912.3600	12.0665	11.9124	0
29/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	5,800
29/09/2025	2044 On 05-February-26			Bond Future	10.4682	10.4902	86.4455	86.2885	5,216
29/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	1234.4200	1208.3700	1.2344	1.2084	9,000
29/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	4159.1300	4290.1000	4.1591	4.2901	0
29/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	4037.6000	3948.2700	4.0376	3.9483	9,000
29/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	1031.2700	1098.9600	1.0313	1.0990	0
29/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	5802.5100	5686.8700	5.8025	5.6869	0
29/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	478.4100	519.7900	0.4784	0.5198	4,500
29/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	6896.5600	6768.9400	6.8966	6.7689	0
29/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	293.5100	322.9100	0.2935	0.3229	9,000
29/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	7175.9500	7045.7400	7.1760	7.0457	0
29/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	258.1800	284.9900	0.2582	0.2850	4,500
29/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	7515.7000	7382.7400	7.5157	7.3827	0
29/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	222.8600	246.9200	0.2229	0.2469	0
29/09/2025	2044 On 07-May-26			Bond Future	10.5571	10.5798	88.0613	87.9013	0
29/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	8589.9700	8460.8100	8.5900	8.4608	0
29/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	480.4200	511.2200	0.4804	0.5112	0
29/09/2025	2044 On 06-August-26			Bond Future	10.6576	10.6812	85.2976	85.1345	0
29/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	11416.9500	11277.7700	11.4170	11.2778	0
29/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	448.8800	472.8500	0.4489	0.4729	0
29/09/2025	2044 On 05-November-26			Bond Future	10.7578	10.7822	86.8041	86.6378	0
29/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	6285.5400	6189.1900	6.2855	6.1892	0
29/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	2454.4800	2524.4500	2.4545	2.5245	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2025	2046 On 06-November-25			Bond Future	123.9873	123.1442	123.9873	123.1442	19,630
29/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	1422.6600	2265.7900	1.4227	2.2658	0
29/09/2025	2046 On 05-February-26			Bond Future	126.3018	125.4430	126.3018	125.4430	0
29/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	4651.8400	3793.0200	4.6518	3.7930	0
29/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2046 On 07-May-26			Bond Future	126.3920	125.5170	126.3920	125.5170	0
29/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	1441.9600	567.0200	1.4420	0.5670	0
29/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2046 On 06-August-26			Bond Future	128.7502	127.8587	128.7502	127.8587	0
29/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	6370.2300	5478.6500	6.3702	5.4787	0
29/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2046 On 05-November-26			Bond Future	128.7194	127.8117	128.7194	127.8117	0
29/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	3239.3700	2331.6700	3.2394	2.3317	0
29/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2050 On 06-November-25			Bond Future	125.5959	122.7198	125.5959	122.7198	16,798
29/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	1175.8800	0.0000	1.1759	0.0000	0
29/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	1700.2200	0.0000	1.7002	0
29/09/2025	2050 On 05-February-26			Bond Future	125.5211	122.5914	125.5211	122.5914	0
29/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	2701.1200	0.0000	2.7011	0.0000	0
29/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	228.6200	0.0000	0.2286	0
29/09/2025	2050 On 07-May-26			Bond Future	127.8972	124.9117	127.8972	124.9117	0
29/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	3827.1700	841.7400	3.8272	0.8417	0
29/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2050 On 06-August-26			Bond Future	127.8227	124.7815	127.8227	124.7815	0
29/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	4552.7400	1511.5300	4.5527	1.5115	0
29/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	2050 On 05-November-26			Bond Future	130.1137	127.0174	130.1137	127.0174	0
29/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	6273.6600	3177.4400	6.2737	3.1774	0
29/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	8608 On 21-December-26			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
29/09/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	AL37 On 06-November-25			Index Future	1210.4080	1209.4750	1210.4080	1,209.4750	0
29/09/2025	AL37 On 05-February-26			Index Future	1232.7070	1231.7560	1232.7070	1,231.7560	0
29/09/2025	AL37 On 07-May-26			Index Future	1255.7510	1254.7810	1255.7510	1,254.7810	0
29/09/2025	AL37 On 06-August-26			Index Future	1278.6620	1277.6650	1278.6620	1,277.6650	0
29/09/2025	AL37 On 05-November-26			Index Future	1301.5890	1300.5620	1301.5890	1,300.5620	0
29/09/2025	AL7T On 06-November-25			Index Future	1502.5740	1500.6370	1502.5740	1,500.6370	0
29/09/2025	AL7T On 05-February-26			Index Future	1530.2550	1528.2810	1530.2550	1,528.2810	0
29/09/2025	AL7T On 07-May-26			Index Future	1558.8620	1556.8500	1558.8620	1,556.8500	0
29/09/2025	AL7T On 06-August-26			Index Future	1587.3030	1585.2420	1587.3030	1,585.2420	0
29/09/2025	AL7T On 05-November-26			Index Future	1615.7640	1613.6520	1615.7640	1,613.6520	0
29/09/2025	ALBI On 06-November-25			Index Future	1267.4970	1265.6890	1267.4970	1,265.6890	76
29/09/2025	ALBI On 05-February-26			Index Future	1290.8470	1289.0060	1290.8470	1,289.0060	0
29/09/2025	ALBI On 07-May-26			Index Future	1314.9790	1313.1020	1314.9790	1,313.1020	0
29/09/2025	ALBI On 06-August-26			Index Future	1338.9700	1337.0490	1338.9700	1,337.0490	0
29/09/2025	ALBI On 05-November-26			Index Future	1362.9780	1361.0110	1362.9780	1,361.0110	0
29/09/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/09/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C186 On 21-December-26			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
29/09/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/09/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/09/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	ES33 On 06-November-25			Bond Future	9.7436	9.7651	89.0546	88.9478	0
29/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	10404.4100	10297.5400	10.4044	10.2975	0
29/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	ES33 On 05-February-26			Bond Future	9.8451	9.8676	90.7171	90.6082	0
29/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	7521.6000	7412.7500	7.5216	7.4128	0
29/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	ES33 On 07-May-26			Bond Future	9.9437	9.9673	88.6390	88.5280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	7758.4200	7647.4400	7.7584	7.6474	0
29/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	ES33 On 06-August-26			Bond Future	10.0578	10.0825	90.2919	90.1786	0
29/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	8423.2300	8309.9500	8.4232	8.3100	0
29/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	ES33 On 05-November-26			Bond Future	10.1889	10.2150	88.1159	88.0003	0
29/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	2787.5400	2671.9400	2.7875	2.6719	0
29/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	ES42 On 06-November-25			Bond Future	10.4189	10.4503	85.4339	85.2173	0
29/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	12100.0500	11883.3800	12.1001	11.8834	0
29/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	ES42 On 05-February-26			Bond Future	10.5070	10.5395	87.0288	86.8081	0
29/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	8429.0300	8208.3800	8.4290	8.2084	0
29/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	ES42 On 07-May-26			Bond Future	10.5965	10.6302	84.4111	84.1862	0
29/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	9769.7000	9544.7600	9.7697	9.5448	0
29/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	ES42 On 06-August-26			Bond Future	10.6941	10.7290	85.9842	85.7548	0
29/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	11509.8200	11280.4200	11.5098	11.2804	0
29/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	ES42 On 05-November-26			Bond Future	10.7999	10.8361	83.2597	83.0258	0
29/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	5294.8400	5061.0300	5.2948	5.0610	0
29/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	GOVI On 06-November-25			GOVI	1245.2920	1243.6640	1245.2920	1,243.6640	607
29/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1332920.0000	1316640.0000	133.2920	131.6640	0
29/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	GOVI On 05-February-26			GOVI	1268.2330	1266.5740	1268.2330	1,266.5740	8
29/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1182330.0000	1165740.0000	118.2330	116.5740	0
29/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	GOVI On 07-May-26			GOVI	1291.9420	1290.2510	1291.9420	1,290.2510	42
29/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1149420.0000	1132510.0000	114.9420	113.2510	0
29/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	GOVI On 06-August-26			GOVI	1315.5130	1313.7810	1315.5130	1,313.7810	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1265130.0000	1247810.0000	126.5130	124.7810	0
29/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	GOVI On 05-November-26			GOVI	1339.1010	1337.3260	1339.1010	1,337.3260	0
29/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	621010.0000	603260.0000	62.1010	60.3260	0
29/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/09/2025	I258 On 06-November-25			Bond Future	114.8993	113.1569	114.8993	113.1569	0
29/09/2025	I258 On 06-November-25	112.39	Call	Bond Future	2947.5645	1792.4633	2.9476	1.7925	0
29/09/2025	I258 On 06-November-25	112.39	Put	Bond Future	438.3145	1025.5533	0.4383	1.0256	0
29/09/2025	I258 On 05-February-26			Bond Future	114.2277	112.4529	114.2277	112.4529	0
29/09/2025	I258 On 05-February-26	111.65	Call	Bond Future	3981.4287	2913.6594	3.9814	2.9137	0
29/09/2025	I258 On 05-February-26	111.65	Put	Bond Future	1403.7587	2110.7794	1.4038	2.1108	0
29/09/2025	I258 On 07-May-26			Bond Future	116.3898	114.5815	116.3898	114.5815	0
29/09/2025	I258 On 07-May-26	113.73	Call	Bond Future	4818.4781	3760.0203	4.8185	3.7600	0
29/09/2025	I258 On 07-May-26	113.73	Put	Bond Future	2158.7081	2908.5203	2.1587	2.9085	0
29/09/2025	I258 On 06-August-26			Bond Future	115.6955	113.8532	115.6955	113.8532	0
29/09/2025	I258 On 06-August-26	112.95	Call	Bond Future	5487.4487	4419.4949	5.4874	4.4195	0
29/09/2025	I258 On 06-August-26	112.95	Put	Bond Future	2741.9187	3516.2649	2.7419	3.5163	0
29/09/2025	I258 On 05-November-26			Bond Future	117.7676	115.8921	117.7676	115.8921	0
29/09/2025	I258 On 05-November-26	114.95	Call	Bond Future	6123.4191	5044.0215	6.1234	5.0440	0
29/09/2025	I258 On 05-November-26	114.95	Put	Bond Future	3305.7791	4101.9015	3.3058	4.1019	0
29/09/2025	IGOV On 06-November-25			Index Future	398.2600	396.0720	398.2600	396.0720	762
29/09/2025	IGOV On 05-February-26			Index Future	405.6940	403.4660	405.6940	403.4660	0
29/09/2025	IGOV On 07-May-26			Index Future	413.3740	411.1030	413.3740	411.1030	0
29/09/2025	IGOV On 06-August-26			Index Future	421.0100	418.6940	421.0100	418.6940	0
29/09/2025	IGOV On 05-November-26			Index Future	428.6520	426.2900	428.6520	426.2900	0
29/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
29/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/09/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	8.3400	0
29/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
29/09/2025	R033 On 06-November-25			Bond Future	8.7226	8.7284	107.9838	107.9513	27,969
29/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	8528.3900	8495.8800	8.5284	8.4959	0
29/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
29/09/2025	R033 On 05-February-26			Bond Future	8.7851	8.7912	109.9731	109.9400	0
29/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	8771.5800	8739.5400	8.7716	8.7395	0
29/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	8.2200	9.3000	0.0082	0.0093	0
29/09/2025	R033 On 07-May-26			Bond Future	8.8462	8.8526	106.9847	106.9509	0
29/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	7812.7400	7784.5700	7.8127	7.7846	0
29/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	116.3000	121.9300	0.1163	0.1219	0
29/09/2025	R033 On 06-August-26			Bond Future	8.9212	8.9280	108.9548	108.9201	0
29/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	6866.5800	6841.9900	6.8666	6.8420	0
29/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	366.0800	376.1700	0.3661	0.3762	0
29/09/2025	R033 On 05-November-26			Bond Future	9.0092	9.0165	105.8409	105.8052	0
29/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	3310.2200	3297.2800	3.3102	3.2973	0
29/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	1746.1900	1768.9300	1.7462	1.7689	0
29/09/2025	R035 On 06-November-25			Bond Future	9.1720	9.1830	99.9095	99.8425	97,299
29/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	3633.5900	3584.9900	3.6336	3.5850	250
29/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	75.6200	94.0500	0.0756	0.0941	0
29/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	4399.1200	4342.3700	4.3991	4.3424	2,000
29/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	32.9100	43.1900	0.0329	0.0432	0
29/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	5345.9000	5283.2500	5.3459	5.2833	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	10.5200	14.9000	0.0105	0.0149	0
29/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	5736.8900	5672.8000	5.7369	5.6728	0
29/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	6.3000	9.2400	0.0063	0.0092	250
29/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	6571.9300	6506.0600	6.5719	6.5061	0
29/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	1.9700	3.1300	0.0020	0.0031	50
29/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	7179.8700	7113.4000	7.1799	7.1134	2,000
29/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.8100	1.3700	0.0008	0.0014	0
29/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	7344.8800	7278.3100	7.3449	7.2783	2,000
29/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.6300	1.0900	0.0006	0.0011	0
29/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	7673.7900	7607.0500	7.6738	7.6071	0
29/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.3800	0.6700	0.0004	0.0007	250
29/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	8110.0200	8043.1500	8.1100	8.0432	300
29/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.1900	0.3500	0.0002	0.0004	0
29/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	8651.4900	8584.5400	8.6515	8.5845	0
29/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0700	0.1500	0.0001	0.0002	8,500
29/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	10039.3300	9972.3000	10.0393	9.9723	2,000
29/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
29/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	10092.1300	10025.1000	10.0921	10.0251	250
29/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
29/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	10355.5000	10288.4800	10.3555	10.2885	0
29/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
29/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	11398.5400	11331.5100	11.3985	11.3315	0
29/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	12577.5800	12510.5500	12.5776	12.5106	0
29/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
29/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	12679.0800	12612.0500	12.6791	12.6121	0
29/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
29/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	13785.0000	13717.9700	13.7850	13.7180	0
29/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
29/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	15164.7900	15097.7600	15.1648	15.0978	0
29/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
29/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	15359.4100	15292.3800	15.3594	15.2924	0
29/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
29/09/2025	R035 On 05-February-26			Bond Future	9.2452	9.2567	101.7501	101.6818	39,300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2025	R035 On 05-February-26	8.85	Call	Bond Future	977.2400	975.3700	0.9772	0.9754	0
29/09/2025	R035 On 05-February-26	8.85	Put	Bond Future	3368.2100	3434.5500	3.3682	3.4346	0
29/09/2025	R035 On 05-February-26	9.25	Call	Bond Future	1869.5700	1856.3200	1.8696	1.8563	0
29/09/2025	R035 On 05-February-26	9.25	Put	Bond Future	1841.1700	1896.1300	1.8412	1.8961	0
29/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	5551.4300	5500.8300	5.5514	5.5008	250
29/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	243.0100	260.6200	0.2430	0.2606	0
29/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	6901.3400	6843.4900	6.9013	6.8435	2,000
29/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	115.1400	125.5000	0.1151	0.1255	0
29/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	8078.6100	8016.6000	8.0786	8.0166	0
29/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	58.1900	64.3900	0.0582	0.0644	250
29/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	8695.5200	8631.9400	8.6955	8.6319	0
29/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	39.9900	44.6200	0.0400	0.0446	0
29/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	9465.5800	9400.5200	9.4656	9.4005	2,000
29/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	24.5500	27.7000	0.0246	0.0277	0
29/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	9772.7300	9707.2000	9.7727	9.7072	0
29/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	20.0800	22.7600	0.0201	0.0228	0
29/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	10638.7900	10572.2300	10.6388	10.5722	0
29/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	11.1700	12.8200	0.0112	0.0128	250
29/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	16809.1800	16740.9800	16.8092	16.7410	0
29/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	2,000
29/09/2025	R035 On 07-May-26			Bond Future	9.3123	9.3243	99.1479	99.0784	0
29/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	3420.3200	3391.5300	3.4203	3.3915	250
29/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	1537.2500	1577.9900	1.5373	1.5780	0
29/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	3488.5600	3459.1500	3.4886	3.4592	200
29/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	1492.1000	1532.2200	1.4921	1.5322	0
29/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	3662.7300	3631.7500	3.6627	3.6318	350
29/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	1383.5700	1422.1200	1.3836	1.4221	0
29/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	5352.9800	5309.0200	5.3530	5.3090	0
29/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	687.4500	713.0200	0.6875	0.7130	250
29/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	5438.0700	5393.5500	5.4381	5.3936	0
29/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	663.4700	688.4800	0.6635	0.6885	200
29/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	5653.1500	5607.2400	5.6532	5.6072	0
29/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	606.6200	630.2400	0.6066	0.6302	350
29/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	7617.3800	7561.6100	7.6174	7.5616	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	275.1400	288.9000	0.2751	0.2889	250
29/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	7711.8400	7655.6900	7.7118	7.6557	0
29/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	264.6700	278.0500	0.2647	0.2781	200
29/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	7948.6900	7891.6300	7.9487	7.8916	0
29/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	239.8900	252.3600	0.2399	0.2524	350
29/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	8665.1300	8605.5900	8.6651	8.6056	0
29/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	177.4700	187.4600	0.1775	0.1875	0
29/09/2025	R035 On 06-August-26			Bond Future	9.3924	9.4049	100.9742	100.9031	0
29/09/2025	R035 On 06-August-26	9.13	Call	Bond Future	2276.9900	2260.2100	2.2770	2.2602	200
29/09/2025	R035 On 06-August-26	9.13	Put	Bond Future	3781.5600	3835.8800	3.7816	3.8359	0
29/09/2025	R035 On 06-August-26	9.22	Call	Bond Future	2473.3000	2454.6300	2.4733	2.4546	250
29/09/2025	R035 On 06-August-26	9.22	Put	Bond Future	3458.3500	3510.7800	3.4584	3.5108	0
29/09/2025	R035 On 06-August-26	9.63	Call	Bond Future	3555.8000	3527.5300	3.5558	3.5275	0
29/09/2025	R035 On 06-August-26	9.63	Put	Bond Future	2218.7400	2261.5700	2.2187	2.2616	200
29/09/2025	R035 On 06-August-26	9.72	Call	Bond Future	3831.7200	3801.1900	3.8317	3.8012	0
29/09/2025	R035 On 06-August-26	9.72	Put	Bond Future	1994.5700	2035.1400	1.9946	2.0351	250
29/09/2025	R035 On 06-August-26	10.13	Call	Bond Future	5260.2400	5219.4300	5.2602	5.2194	0
29/09/2025	R035 On 06-August-26	10.13	Put	Bond Future	1187.6700	1217.9600	1.1877	1.2180	200
29/09/2025	R035 On 06-August-26	10.22	Call	Bond Future	5606.7800	5563.8100	5.6068	5.5638	0
29/09/2025	R035 On 06-August-26	10.22	Put	Bond Future	1052.7400	1080.8700	1.0527	1.0809	250
29/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	9203.8100	9144.9300	9.2038	9.1449	0
29/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	310.4100	322.6300	0.3104	0.3226	0
29/09/2025	R035 On 05-November-26			Bond Future	9.4859	9.4990	98.2592	98.1865	0
29/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	4836.1700	4799.2000	4.8362	4.7992	0
29/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	1885.4600	1921.1700	1.8855	1.9212	0
29/09/2025	R038 On 06-November-25			Bond Future	9.7412	9.7727	109.2871	109.0515	6,697
29/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	8760.6200	8525.8600	8.7606	8.5259	1,770
29/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.8300	1.6900	0.0008	0.0017	0
29/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	10467.7800	10232.2800	10.4678	10.2323	0
29/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0800	0.2000	0.0001	0.0002	0
29/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	17180.1300	16944.5100	17.1801	16.9445	0
29/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
29/09/2025	R038 On 05-February-26			Bond Future	9.8246	9.8572	111.3004	111.0605	0
29/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	11056.7900	10825.3200	11.0568	10.8253	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	41.6600	50.1100	0.0417	0.0501	0
29/09/2025	R038 On 07-May-26			Bond Future	9.9076	9.9415	107.8954	107.6509	0
29/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	10300.0800	10081.7800	10.3001	10.0818	0
29/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	253.9200	280.0600	0.2539	0.2801	0
29/09/2025	R038 On 06-August-26			Bond Future	10.0016	10.0370	109.8821	109.6328	0
29/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	11912.7400	11693.1800	11.9127	11.6932	0
29/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	387.5600	417.3100	0.3876	0.4173	0
29/09/2025	R038 On 05-November-26			Bond Future	10.1048	10.1416	106.3432	106.0891	0
29/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	6314.0700	6155.6800	6.3141	6.1557	0
29/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	2176.8400	2272.5200	2.1768	2.2725	0
29/09/2025	R053 On 06-November-25			Bond Future	10.1932	10.2346	114.4394	114.0177	28,443
29/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	14225.2300	13803.8000	14.2252	13.8038	0
29/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.1300	0.3400	0.0001	0.0003	0
29/09/2025	R053 On 05-February-26			Bond Future	10.2694	10.3122	116.5476	116.1182	20,000
29/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	11434.0400	11045.4000	11.4340	11.0454	0
29/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	220.2200	260.9600	0.2202	0.2610	0
29/09/2025	R053 On 07-May-26			Bond Future	10.3446	10.3888	112.8636	112.4260	10,000
29/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	12561.3200	12179.6500	12.5613	12.1797	0
29/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	472.9000	528.8200	0.4729	0.5288	0
29/09/2025	R053 On 06-August-26			Bond Future	10.4278	10.4736	114.9416	114.4957	0
29/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	16344.2100	15946.7900	16.3442	15.9468	0
29/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	513.8900	562.3300	0.5139	0.5623	0
29/09/2025	R053 On 05-November-26			Bond Future	10.5170	10.5643	111.1140	110.6598	0
29/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	9234.0600	8937.3600	9.2341	8.9374	0
29/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	2895.7700	3053.2600	2.8958	3.0533	0
29/09/2025	R186 On 06-November-25			Bond Future	7.4571	7.4685	107.2690	107.2569	74,785
29/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	718.1000	705.9500	0.7181	0.7060	0
29/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	R186 On 05-February-26			Bond Future	7.4579	7.4727	103.9409	103.9285	0
29/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	809.7900	797.6700	0.8098	0.7977	0
29/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	1.2500	1.5100	0.0013	0.0015	0
29/09/2025	R186 On 07-May-26			Bond Future	7.4199	7.4411	105.8838	105.8712	0
29/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	758.0600	745.9500	0.7581	0.7460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	4.2100	4.7500	0.0042	0.0048	0
29/09/2025	R186 On 06-August-26			Bond Future	7.3961	7.4328	102.5284	102.5152	0
29/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	430.5000	418.6900	0.4305	0.4187	0
29/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	11.4100	12.7800	0.0114	0.0128	0
29/09/2025	R186 On 05-November-26			Bond Future	7.7608	7.8790	104.3404	104.3267	0
29/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	75.8900	67.7800	0.0759	0.0678	0
29/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	34.1700	39.7900	0.0342	0.0398	0
29/09/2025	R202 On 06-November-25			Bond Future	280.1346	280.4602	280.1346	280.4602	1,033
29/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	4494.6400	4820.1800	4.4946	4.8202	0
29/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	R202 On 05-February-26			Bond Future	280.0120	280.3436	280.0120	280.3436	0
29/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	2191.9900	2523.5800	2.1920	2.5236	0
29/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	R202 On 07-May-26			Bond Future	285.3124	285.6502	285.3124	285.6502	0
29/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	7762.4200	8100.1700	7.7624	8.1002	0
29/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	R202 On 06-August-26			Bond Future	285.1960	285.5397	285.1960	285.5397	0
29/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	6335.9700	6679.7100	6.3360	6.6797	0
29/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	R202 On 05-November-26			Bond Future	290.3081	290.6570	290.3081	290.6570	0
29/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	9848.0500	10196.9800	9.8481	10.1970	0
29/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	R209 On 06-November-25			Bond Future	9.4004	9.4215	80.1047	79.9861	29,929
29/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	9675.5100	9556.9000	9.6755	9.5569	0
29/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
29/09/2025	R209 On 05-February-26			Bond Future	9.4699	9.4918	81.5804	81.4596	0
29/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	7622.6200	7509.5000	7.6226	7.5095	0
29/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	54.0200	61.7300	0.0540	0.0617	0
29/09/2025	R209 On 07-May-26			Bond Future	9.5383	9.5610	79.9535	79.8303	0
29/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	7975.2100	7866.7700	7.9752	7.8668	0
29/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	191.5700	206.2900	0.1916	0.2063	0
29/09/2025	R209 On 06-August-26			Bond Future	9.6173	9.6409	81.4261	81.3004	0
29/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	9051.0100	8941.9400	9.0510	8.9419	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	291.4200	308.0000	0.2914	0.3080	0
29/09/2025	R209 On 05-November-26			Bond Future	9.7049	9.7295	79.7162	79.5881	0
29/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	4842.3500	4766.3300	4.8424	4.7663	0
29/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	1713.2500	1765.3100	1.7133	1.7653	0
29/09/2025	R210 On 06-November-25			Bond Future	253.4381	253.2370	253.4381	253.2370	1,185
29/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	1298.1300	1096.9500	1.2981	1.0970	0
29/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	R210 On 05-February-26			Bond Future	258.1692	257.9642	258.1692	257.9642	0
29/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	5069.2100	4864.1900	5.0692	4.8642	0
29/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	R210 On 07-May-26			Bond Future	259.5685	259.3598	259.5685	259.3598	0
29/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	4168.5100	3959.8200	4.1685	3.9598	0
29/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	R210 On 06-August-26			Bond Future	264.4123	264.1990	264.4123	264.1990	0
29/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	4572.3000	4359.0300	4.5723	4.3590	0
29/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	R210 On 05-November-26			Bond Future	265.6079	265.3904	265.6079	265.3904	0
29/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	12277.8600	12060.3600	12.2779	12.0604	0
29/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	R213 On 06-November-25			Bond Future	8.2020	8.2231	96.2908	96.2044	84,123
29/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	7221.2100	7134.7900	7.2212	7.1348	0
29/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/09/2025	R213 On 05-February-26			Bond Future	8.2506	8.2730	98.0647	97.9767	23
29/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	6204.0600	6117.9300	6.2041	6.1179	0
29/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	9.5400	11.4200	0.0095	0.0114	0
29/09/2025	R213 On 07-May-26			Bond Future	8.2902	8.3140	96.3453	96.2556	0
29/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	5575.6400	5493.2100	5.5756	5.4932	0
29/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	75.0900	82.3500	0.0751	0.0824	0
29/09/2025	R213 On 06-August-26			Bond Future	8.3460	8.3714	98.1202	98.0287	0
29/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	4916.5900	4838.8600	4.9166	4.8389	0
29/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	212.4900	226.3500	0.2125	0.2264	0
29/09/2025	R213 On 05-November-26			Bond Future	8.4230	8.4502	96.3064	96.2129	0
29/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	2405.3500	2355.4600	2.4054	2.3555	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	1288.3300	1331.9200	1.2883	1.3319	0
29/09/2025	R214 On 06-November-25			Bond Future	10.0850	10.1163	73.6145	73.4231	36,622
29/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	8682.2700	8490.9800	8.6823	8.4910	0
29/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.1000	0.2400	0.0001	0.0002	0
29/09/2025	R214 On 05-February-26			Bond Future	10.1653	10.1977	74.9706	74.7757	0
29/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	6368.0900	6197.7600	6.3681	6.1978	0
29/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	172.5800	197.1900	0.1726	0.1972	0
29/09/2025	R214 On 07-May-26			Bond Future	10.2405	10.2739	73.0733	72.8747	0
29/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	7476.8200	7308.9700	7.4768	7.3090	0
29/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	347.0200	377.7600	0.3470	0.3778	0
29/09/2025	R214 On 06-August-26			Bond Future	10.3254	10.3600	74.4192	74.2167	0
29/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	9217.0300	9043.9700	9.2170	9.0440	0
29/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	423.6700	453.0600	0.4237	0.4531	0
29/09/2025	R214 On 05-November-26			Bond Future	10.4191	10.4549	72.4390	72.2327	0
29/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	5169.8600	5045.8600	5.1699	5.0459	0
29/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	2081.9400	2164.2200	2.0819	2.1642	0
29/09/2025	R248 On 06-November-25			Bond Future	10.3415	10.3728	87.9492	87.7093	120,360
29/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	9707.4400	9468.1700	9.7074	9.4682	0
29/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.5000	1.0600	0.0005	0.0011	0
29/09/2025	R248 On 05-February-26			Bond Future	10.4253	10.4578	89.5693	89.3251	143,775
29/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	7524.6700	7316.1000	7.5247	7.3161	0
29/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	262.8600	298.5200	0.2629	0.2985	0
29/09/2025	R248 On 07-May-26			Bond Future	10.5040	10.5374	86.8030	86.5542	260
29/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	8832.0300	8626.5500	8.8320	8.6266	0
29/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	509.3600	552.6600	0.5094	0.5527	0
29/09/2025	R248 On 06-August-26			Bond Future	10.5922	10.6268	88.4016	88.1480	0
29/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	12003.5600	11782.5100	12.0036	11.7825	0
29/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	451.1600	483.7200	0.4512	0.4837	0
29/09/2025	R248 On 05-November-26			Bond Future	10.6883	10.7242	85.5272	85.2688	0
29/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	6742.2200	6582.2600	6.7422	6.5823	0
29/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	2439.7600	2538.2500	2.4398	2.5383	0
29/09/2025	X038 On 31-January-38			Bond Future	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
29/09/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/09/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0