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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
30/09/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	2029 On 06-November-25			Bond Future	141.4399	141.1769	141.4399	141.1769	4,646
30/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	1649.8500	1386.8500	1.6499	1.3869	0
30/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2029 On 05-February-26			Bond Future	144.0802	143.8123	144.0802	143.8123	0
30/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3970.2200	3702.2500	3.9702	3.7023	0
30/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2029 On 07-May-26			Bond Future	145.3434	145.0704	145.3434	145.0704	0
30/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	3523.3800	3250.3700	3.5234	3.2504	0
30/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2029 On 06-August-26			Bond Future	148.0563	147.7778	148.0563	147.7778	0
30/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3956.2900	3677.7500	3.9563	3.6778	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2029 On 05-November-26			Bond Future	149.2235	148.9396	149.2235	148.9396	0
30/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	1663.5400	1379.5500	1.6635	1.3796	0
30/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2030 On 06-November-25			Bond Future	7.9089	7.8990	102.5415	102.5766	126,677
30/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2823.5900	2858.7600	2.8236	2.8588	300
30/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	2.8000	2.8600	0.0028	0.0029	0
30/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	4511.3200	4546.4300	4.5113	4.5464	300
30/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
30/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	5574.3800	5609.4900	5.5744	5.6095	0
30/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	7335.6600	7370.7700	7.3357	7.3708	0
30/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
30/09/2025	2030 On 05-February-26			Bond Future	7.9387	7.9280	100.4224	100.4582	73,371
30/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	5049.8000	5085.4600	5.0498	5.0855	0
30/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	6.2300	6.1200	0.0062	0.0061	0
30/09/2025	2030 On 07-May-26			Bond Future	7.9726	7.9611	102.2996	102.3360	0
30/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	4431.4800	4466.7000	4.4315	4.4667	0
30/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	59.4200	58.2400	0.0594	0.0582	0
30/09/2025	2030 On 06-August-26			Bond Future	8.0274	8.0150	100.1747	100.2115	0
30/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	3663.0600	3696.3600	3.6631	3.6964	0
30/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	192.0400	188.5400	0.1920	0.1885	0
30/09/2025	2030 On 05-November-26			Bond Future	8.0905	8.0771	101.9456	101.9828	0
30/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1822.8500	1846.9500	1.8229	1.8470	0
30/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	992.6300	979.5800	0.9926	0.9796	0
30/09/2025	2031 On 06-November-25			Bond Future	112.1450	111.8601	112.1450	111.8601	2,378
30/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	2454.9900	2170.0800	2.4550	2.1701	0
30/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2031 On 05-February-26			Bond Future	111.8475	111.5573	111.8475	111.5573	0
30/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	365.2400	229.2300	0.3652	0.2292	0
30/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	277.7700	431.9300	0.2778	0.4319	0
30/09/2025	2031 On 07-May-26			Bond Future	113.9647	113.6689	113.9647	113.6689	0
30/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	389.9700	245.7700	0.3900	0.2458	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	265.3000	416.8300	0.2653	0.4168	0
30/09/2025	2031 On 06-August-26			Bond Future	113.6584	113.3570	113.6584	113.3570	0
30/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	94.4700	25.3900	0.0945	0.0254	0
30/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	246.0700	478.4400	0.2461	0.4784	0
30/09/2025	2031 On 05-November-26			Bond Future	115.6950	115.3878	115.6950	115.3878	0
30/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	4204.9900	3897.7700	4.2050	3.8978	0
30/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2032 On 06-November-25			Bond Future	8.5400	8.5305	99.5316	99.5776	131,400
30/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	4032.9100	4079.0800	4.0329	4.0791	300
30/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	8.0100	8.2400	0.0080	0.0082	0
30/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	6270.7800	6316.7300	6.2708	6.3167	300
30/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0900	0.1000	0.0001	0.0001	0
30/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	8535.7400	8581.6800	8.5357	8.5817	0
30/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	10523.1200	10569.0600	10.5231	10.5691	0
30/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
30/09/2025	2032 On 05-February-26			Bond Future	8.5979	8.5878	101.3652	101.4120	29,570
30/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	6954.4900	7001.0500	6.9545	7.0011	0
30/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	19.7300	19.5000	0.0197	0.0195	0
30/09/2025	2032 On 07-May-26			Bond Future	8.6538	8.6432	99.0995	99.1471	0
30/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	6512.9400	6558.8600	6.5129	6.5589	0
30/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	116.9600	115.2600	0.1170	0.1153	0
30/09/2025	2032 On 06-August-26			Bond Future	8.7248	8.7136	100.9249	100.9731	0
30/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	6085.2200	6129.6500	6.0852	6.1297	0
30/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	277.7700	273.9400	0.2778	0.2739	0
30/09/2025	2032 On 05-November-26			Bond Future	8.8101	8.7984	98.5518	98.6006	0
30/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	3033.4300	3066.0900	3.0334	3.0661	0
30/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	1592.1700	1576.0200	1.5922	1.5760	0
30/09/2025	2033 On 06-November-25			Bond Future	134.9951	134.3781	134.9951	134.3781	20,216
30/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	1855.1400	1238.1400	1.8551	1.2381	0
30/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2033 On 05-February-26			Bond Future	137.5152	136.8866	137.5152	136.8866	0
30/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	4635.2000	4006.6400	4.6352	4.0066	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2033 On 07-May-26			Bond Future	138.5521	137.9116	138.5521	137.9116	0
30/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	3392.0700	2751.6300	3.3921	2.7516	0
30/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2033 On 06-August-26			Bond Future	141.1382	140.4855	141.1382	140.4855	0
30/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	6888.1900	6235.4900	6.8882	6.2355	0
30/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2033 On 05-November-26			Bond Future	142.0773	141.4125	142.0773	141.4125	0
30/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	4817.3200	4152.4800	4.8173	4.1525	0
30/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2037 On 06-November-25			Bond Future	9.7038	9.6843	94.2334	94.3574	177,511
30/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	4913.1700	5036.1000	4.9132	5.0361	300
30/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	26.3100	25.2200	0.0263	0.0252	0
30/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	7775.0400	7899.0500	7.7750	7.8991	300
30/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	0.7000	0.6900	0.0007	0.0007	0
30/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	11226.6700	11350.6900	11.2267	11.3507	0
30/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	13979.5700	14103.5900	13.9796	14.1036	0
30/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
30/09/2025	2037 On 05-February-26			Bond Future	9.7834	9.7632	91.7108	91.8370	23,850
30/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	5528.4400	5642.5500	5.5284	5.6426	0
30/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	325.0800	312.9100	0.3251	0.3129	0
30/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	6800.5400	6920.0700	6.8005	6.9201	1,970
30/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	171.6200	164.8700	0.1716	0.1649	0
30/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	8373.0700	8496.2600	8.3731	8.4963	0
30/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	76.0000	72.9100	0.0760	0.0729	0
30/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	9216.1500	9340.4600	9.2162	9.3405	0
30/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	47.9000	45.9300	0.0479	0.0459	0
30/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	9426.6300	9551.1600	9.4266	9.5512	1,030
30/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	42.5600	40.8100	0.0426	0.0408	0
30/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	11820.1200	11946.0000	11.8201	11.9460	0
30/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	9.7100	9.3100	0.0097	0.0093	0
30/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	13891.5000	14017.7000	13.8915	14.0177	0
30/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	1.9900	1.9100	0.0020	0.0019	1,970

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30/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	16132.9100	16259.1800	16.1329	16.2592	0
30/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.2700	0.2600	0.0003	0.0003	1,030
30/09/2025	2037 On 07-May-26			Bond Future	9.8671	9.8461	93.4250	93.5536	0
30/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	6843.3100	6956.3800	6.8433	6.9564	142
30/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	522.2200	506.6600	0.5222	0.5067	0
30/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	8618.7700	8738.6700	8.6188	8.7387	0
30/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	275.6400	266.9100	0.2756	0.2669	0
30/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	13905.0300	14032.6500	13.9050	14.0327	0
30/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	27.6600	26.6500	0.0277	0.0267	142
30/09/2025	2037 On 06-August-26			Bond Future	9.9643	9.9425	90.8858	91.0166	0
30/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	3311.6300	3386.9500	3.3116	3.3870	2,541
30/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	2978.5200	2923.0900	2.9785	2.9231	0
30/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	5643.1000	5742.6300	5.6431	5.7426	0
30/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	1372.4000	1341.1800	1.3724	1.3412	2,541
30/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	8195.9700	8310.2900	8.1960	8.3103	0
30/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	642.5700	626.1400	0.6426	0.6261	2,541
30/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	10071.2000	10191.9000	10.0712	10.1919	0
30/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	372.2900	362.2400	0.3723	0.3622	0
30/09/2025	2037 On 05-November-26			Bond Future	10.0629	10.0403	92.4918	92.6245	0
30/09/2025	2037 On 05-November-26	9.46	Call	Bond Future	2246.8600	2300.7400	2.2469	2.3007	4,490
30/09/2025	2037 On 05-November-26	9.46	Put	Bond Future	5883.4900	5804.6000	5.8835	5.8046	0
30/09/2025	2037 On 05-November-26	10.23	Call	Bond Future	4067.6500	4147.1400	4.0677	4.1471	0
30/09/2025	2037 On 05-November-26	10.23	Put	Bond Future	3093.0800	3039.8000	3.0931	3.0398	4,490
30/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	5338.5600	5430.5600	5.3386	5.4306	0
30/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	2144.4000	2103.6300	2.1444	2.1036	0
30/09/2025	2037 On 05-November-26	10.83	Call	Bond Future	6103.3300	6201.3900	6.1033	6.2014	0
30/09/2025	2037 On 05-November-26	10.83	Put	Bond Future	1744.8700	1710.1600	1.7449	1.7102	4,490
30/09/2025	2038 On 06-November-25			Bond Future	146.1675	145.3151	146.1675	145.3151	2,931
30/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	2287.5100	1435.0600	2.2875	1.4351	0
30/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2038 On 05-February-26			Bond Future	146.7254	145.8570	146.7254	145.8570	0
30/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	3525.3700	2657.0000	3.5254	2.6570	0
30/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2038 On 07-May-26			Bond Future	149.5029	148.6181	149.5029	148.6181	0

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30/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	4972.8500	4088.0500	4.9729	4.0881	0
30/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2038 On 06-August-26			Bond Future	150.0843	149.1826	150.0843	149.1826	0
30/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	5364.3400	4462.6400	5.3643	4.4626	0
30/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2038 On 05-November-26			Bond Future	152.7749	151.8565	152.7749	151.8565	0
30/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	6464.9400	5546.4900	6.4649	5.5465	0
30/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2040 On 06-November-25			Bond Future	10.1568	10.1426	93.8857	93.9854	49,402
30/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	10712.2400	10811.8800	10.7122	10.8119	0
30/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	0
30/09/2025	2040 On 05-February-26			Bond Future	10.2440	10.2292	91.1063	91.2076	46,961
30/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	2557.6300	2623.6100	2.5576	2.6236	680
30/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	1835.2000	1799.8200	1.8352	1.7998	0
30/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	4213.7700	4296.4900	4.2138	4.2965	0
30/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	840.0100	821.3700	0.8400	0.8214	8,180
30/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	6247.5700	6340.9000	6.2476	6.3409	0
30/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	335.1200	327.0900	0.3351	0.3271	680
30/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	8127.0800	8225.0100	8.1271	8.2250	0
30/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	141.1900	137.7600	0.1412	0.1378	0
30/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	9984.5800	10084.5900	9.9846	10.0846	475
30/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	57.2100	55.8600	0.0572	0.0559	0
30/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	17499.9300	17601.2900	17.4999	17.6013	0
30/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.3500	0.3500	0.0004	0.0004	475
30/09/2025	2040 On 07-May-26			Bond Future	10.3347	10.3194	92.8092	92.9125	0
30/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	4199.4700	4272.6700	4.1995	4.2727	1,460
30/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	1785.7700	1755.7300	1.7858	1.7557	0
30/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	6028.8100	6114.1700	6.0288	6.1142	0
30/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	954.6200	936.7400	0.9546	0.9367	0
30/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	8772.4600	8867.8000	8.7725	8.8678	0
30/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	389.3400	381.4400	0.3893	0.3814	0
30/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	9031.9400	9127.8900	9.0319	9.1279	0
30/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	357.4400	350.1500	0.3574	0.3502	1,460
30/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	10654.0500	10752.9700	10.6541	10.7530	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	206.8600	202.5400	0.2069	0.2025	0
30/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	11651.4700	11751.6500	11.6515	11.7517	0
30/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	145.9400	142.8800	0.1459	0.1429	1,460
30/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	13263.8500	13365.4600	13.2639	13.3655	0
30/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	76.0000	74.3700	0.0760	0.0744	0
30/09/2025	2040 On 06-August-26			Bond Future	10.4383	10.4224	90.0080	90.1129	0
30/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	11003.1500	11100.4600	11.0032	11.1005	0
30/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	429.0500	421.4300	0.4291	0.4214	0
30/09/2025	2040 On 05-November-26			Bond Future	10.5421	10.5257	91.5980	91.7045	0
30/09/2025	2040 On 05-November-26	9.91	Call	Bond Future	2469.7400	2513.9300	2.4697	2.5139	2,300
30/09/2025	2040 On 05-November-26	9.91	Put	Bond Future	6712.5800	6650.2800	6.7126	6.6503	0
30/09/2025	2040 On 05-November-26	10.67	Call	Bond Future	4404.1900	4468.4100	4.4042	4.4684	0
30/09/2025	2040 On 05-November-26	10.67	Put	Bond Future	3579.6600	3537.3900	3.5797	3.5374	2,300
30/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	5765.9400	5840.0700	5.7659	5.8401	0
30/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	2493.5400	2461.1800	2.4935	2.4612	0
30/09/2025	2040 On 05-November-26	11.27	Call	Bond Future	6589.9000	6668.8200	6.5899	6.6688	0
30/09/2025	2040 On 05-November-26	11.27	Put	Bond Future	2039.9700	2012.4000	2.0400	2.0124	2,300
30/09/2025	2043 On 06-November-25			Bond Future	113.9822	112.6024	113.9822	112.6024	0
30/09/2025	2043 On 06-November-25	110.43	Call	Bond Future	3598.6344	2357.0402	3.5986	2.3570	0
30/09/2025	2043 On 06-November-25	110.43	Put	Bond Future	46.3944	184.6902	0.0464	0.1847	0
30/09/2025	2043 On 05-February-26			Bond Future	113.2935	111.8880	113.2935	111.8880	0
30/09/2025	2043 On 05-February-26	109.66	Call	Bond Future	4055.5005	2981.6978	4.0555	2.9817	0
30/09/2025	2043 On 05-February-26	109.66	Put	Bond Future	421.9805	753.6778	0.4220	0.7537	0
30/09/2025	2043 On 07-May-26			Bond Future	115.4380	114.0058	115.4380	114.0058	0
30/09/2025	2043 On 07-May-26	111.70	Call	Bond Future	4517.1427	3489.7901	4.5171	3.4898	0
30/09/2025	2043 On 07-May-26	111.70	Put	Bond Future	779.1127	1183.9601	0.7791	1.1840	0
30/09/2025	2043 On 06-August-26			Bond Future	114.7262	113.2670	114.7262	113.2670	0
30/09/2025	2043 On 06-August-26	110.88	Call	Bond Future	4862.7849	3842.6241	4.8628	3.8426	0
30/09/2025	2043 On 06-August-26	110.88	Put	Bond Future	1016.6249	1455.6041	1.0166	1.4556	0
30/09/2025	2043 On 05-November-26			Bond Future	116.7813	115.2956	116.7813	115.2956	0
30/09/2025	2043 On 05-November-26	112.84	Call	Bond Future	5211.6175	4195.5819	5.2116	4.1956	0
30/09/2025	2043 On 05-November-26	112.84	Put	Bond Future	1270.3475	1740.0019	1.2703	1.7400	0
30/09/2025	2044 On 06-November-25			Bond Future	10.3864	10.3823	89.1564	89.1864	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
30/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	5955.6000	5986.9500	5.9556	5.9870	11,000
30/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	21.5000	22.8400	0.0215	0.0228	0
30/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	9082.0000	9112.1000	9.0820	9.1121	0
30/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	0.5900	0.6800	0.0006	0.0007	11,000
30/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	9867.8400	9897.8800	9.8678	9.8979	0
30/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.2100	0.2400	0.0002	0.0002	0
30/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	10582.1400	10612.1600	10.5821	10.6122	0
30/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.0800	0.0900	0.0001	0.0001	5,800
30/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	11749.2100	11779.2300	11.7492	11.7792	0
30/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	5,600
30/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	12036.4700	12066.4800	12.0365	12.0665	0
30/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	5,800
30/09/2025	2044 On 05-February-26			Bond Future	10.4725	10.4682	86.4150	86.4455	5,216
30/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	1216.1000	1234.4200	1.2161	1.2344	9,000
30/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	4171.3600	4159.1300	4.1714	4.1591	0
30/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	4008.2800	4037.6000	4.0083	4.0376	9,000
30/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	1032.5000	1031.2700	1.0325	1.0313	0
30/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	5771.5000	5802.5100	5.7715	5.8025	0
30/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	477.9500	478.4100	0.4780	0.4784	4,500
30/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	6865.2300	6896.5600	6.8652	6.8966	0
30/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	292.7300	293.5100	0.2927	0.2935	9,000
30/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	7144.6000	7175.9500	7.1446	7.1760	0
30/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	257.3800	258.1800	0.2574	0.2582	4,500
30/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	7484.3200	7515.7000	7.4843	7.5157	0
30/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	222.0300	222.8600	0.2220	0.2229	0
30/09/2025	2044 On 07-May-26			Bond Future	10.5615	10.5571	88.0302	88.0613	0
30/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	8559.1900	8589.9700	8.5592	8.5900	0
30/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	480.7200	480.4200	0.4807	0.4804	0
30/09/2025	2044 On 06-August-26			Bond Future	10.6622	10.6576	85.2662	85.2976	0
30/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	11385.9900	11416.9500	11.3860	11.4170	0
30/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	449.3200	448.8800	0.4493	0.4489	0
30/09/2025	2044 On 05-November-26			Bond Future	10.7624	10.7578	86.7724	86.8041	0
30/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	6259.6300	6285.5400	6.2596	6.2855	0
30/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	2460.2800	2454.4800	2.4603	2.4545	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2025	2046 On 06-November-25			Bond Future	125.1130	123.9873	125.1130	123.9873	19,630
30/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	296.9700	1422.6600	0.2970	1.4227	0
30/09/2025	2046 On 05-February-26			Bond Future	127.4485	126.3018	127.4485	126.3018	0
30/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	5798.5100	4651.8400	5.7985	4.6518	0
30/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2046 On 07-May-26			Bond Future	127.5602	126.3920	127.5602	126.3920	0
30/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	2610.2300	1441.9600	2.6102	1.4420	0
30/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2046 On 06-August-26			Bond Future	129.9407	128.7502	129.9407	128.7502	0
30/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	7560.7200	6370.2300	7.5607	6.3702	0
30/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2046 On 05-November-26			Bond Future	129.9318	128.7194	129.9318	128.7194	0
30/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	4451.8000	3239.3700	4.4518	3.2394	0
30/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2050 On 06-November-25			Bond Future	126.8711	125.5959	126.8711	125.5959	16,798
30/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	2451.0600	1175.8800	2.4511	1.1759	0
30/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2050 On 05-February-26			Bond Future	126.8199	125.5211	126.8199	125.5211	0
30/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	3999.9000	2701.1200	3.9999	2.7011	0
30/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2050 On 07-May-26			Bond Future	129.2208	127.8972	129.2208	127.8972	0
30/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	5150.7500	3827.1700	5.1508	3.8272	0
30/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2050 On 06-August-26			Bond Future	129.1713	127.8227	129.1713	127.8227	0
30/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	5901.2800	4552.7400	5.9013	4.5527	0
30/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	2050 On 05-November-26			Bond Future	131.4869	130.1137	131.4869	130.1137	0
30/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	7646.8700	6273.6600	7.6469	6.2737	0
30/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	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
30/09/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	AL37 On 06-November-25			Index Future	1209.9320	1210.4080	1209.9320	1,210.4080	0
30/09/2025	AL37 On 05-February-26			Index Future	1232.2220	1232.7070	1232.2220	1,232.7070	0
30/09/2025	AL37 On 07-May-26			Index Future	1255.2580	1255.7510	1255.2580	1,255.7510	0
30/09/2025	AL37 On 06-August-26			Index Future	1278.1630	1278.6620	1278.1630	1,278.6620	0
30/09/2025	AL37 On 05-November-26			Index Future	1301.0850	1301.5890	1301.0850	1,301.5890	0
30/09/2025	AL7T On 06-November-25			Index Future	1500.7370	1502.5740	1500.7370	1,502.5740	0
30/09/2025	AL7T On 05-February-26			Index Future	1528.3840	1530.2550	1528.3840	1,530.2550	0
30/09/2025	AL7T On 07-May-26			Index Future	1556.9570	1558.8620	1556.9570	1,558.8620	0
30/09/2025	AL7T On 06-August-26			Index Future	1585.3670	1587.3030	1585.3670	1,587.3030	0
30/09/2025	AL7T On 05-November-26			Index Future	1613.7980	1615.7640	1613.7980	1,615.7640	0
30/09/2025	ALBI On 06-November-25			Index Future	1266.4270	1267.4970	1266.4270	1,267.4970	76
30/09/2025	ALBI On 05-February-26			Index Future	1289.7580	1290.8470	1289.7580	1,290.8470	0
30/09/2025	ALBI On 07-May-26			Index Future	1313.8690	1314.9790	1313.8690	1,314.9790	0
30/09/2025	ALBI On 06-August-26			Index Future	1337.8440	1338.9700	1337.8440	1,338.9700	0
30/09/2025	ALBI On 05-November-26			Index Future	1361.8360	1362.9780	1361.8360	1,362.9780	0
30/09/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/09/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	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
30/09/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/09/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/09/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	ES33 On 06-November-25			Bond Future	9.7629	9.7436	88.9588	89.0546	0
30/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	10308.6100	10404.4100	10.3086	10.4044	0
30/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	ES33 On 05-February-26			Bond Future	9.8653	9.8451	90.6195	90.7171	0
30/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	7424.0000	7521.6000	7.4240	7.5216	0
30/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	ES33 On 07-May-26			Bond Future	9.9648	9.9437	88.5396	88.6390	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	7659.0100	7758.4200	7.6590	7.7584	0
30/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	ES33 On 06-August-26			Bond Future	10.0798	10.0578	90.1909	90.2919	0
30/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	8322.2800	8423.2300	8.3223	8.4232	0
30/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	ES33 On 05-November-26			Bond Future	10.2120	10.1889	88.0134	88.1159	0
30/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	2685.0500	2787.5400	2.6851	2.7875	0
30/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	ES42 On 06-November-25			Bond Future	10.4432	10.4189	85.2660	85.4339	0
30/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	11932.1400	12100.0500	11.9321	12.1001	0
30/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	ES42 On 05-February-26			Bond Future	10.5322	10.5070	86.8577	87.0288	0
30/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	8258.0200	8429.0300	8.2580	8.4290	0
30/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	ES42 On 07-May-26			Bond Future	10.6226	10.5965	84.2368	84.4111	0
30/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	9595.4300	9769.7000	9.5954	9.7697	0
30/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	ES42 On 06-August-26			Bond Future	10.7211	10.6941	85.8069	85.9842	0
30/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	11332.5700	11509.8200	11.3326	11.5098	0
30/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	ES42 On 05-November-26			Bond Future	10.8278	10.7999	83.0795	83.2597	0
30/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	5114.7200	5294.8400	5.1147	5.2948	0
30/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	GOVI On 06-November-25			GOVI	1244.3410	1245.2920	1244.3410	1,245.2920	606
30/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1323410.0000	1332920.0000	132.3410	133.2920	0
30/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	GOVI On 05-February-26			GOVI	1267.2640	1268.2330	1267.2640	1,268.2330	8
30/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1172640.0000	1182330.0000	117.2640	118.2330	0
30/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	GOVI On 07-May-26			GOVI	1290.9550	1291.9420	1290.9550	1,291.9420	42
30/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1139550.0000	1149420.0000	113.9550	114.9420	0
30/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	GOVI On 06-August-26			GOVI	1314.5120	1315.5130	1314.5120	1,315.5130	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1255120.0000	1265130.0000	125.5120	126.5130	0
30/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	GOVI On 05-November-26			GOVI	1338.0850	1339.1010	1338.0850	1,339.1010	0
30/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	610850.0000	621010.0000	61.0850	62.1010	0
30/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/09/2025	I258 On 06-November-25			Bond Future	114.3771	114.8993	114.3771	114.8993	0
30/09/2025	I258 On 06-November-25	112.39	Call	Bond Future	2539.1412	2947.5645	2.5391	2.9476	0
30/09/2025	I258 On 06-November-25	112.39	Put	Bond Future	552.0512	438.3145	0.5521	0.4383	0
30/09/2025	I258 On 05-February-26			Bond Future	113.6958	114.2277	113.6958	114.2277	0
30/09/2025	I258 On 05-February-26	111.65	Call	Bond Future	3623.8280	3981.4287	3.6238	3.9814	0
30/09/2025	I258 On 05-February-26	111.65	Put	Bond Future	1578.0780	1403.7587	1.5781	1.4038	0
30/09/2025	I258 On 07-May-26			Bond Future	115.8479	116.3898	115.8479	116.3898	0
30/09/2025	I258 On 07-May-26	113.73	Call	Bond Future	4471.5191	4818.4781	4.4715	4.8185	0
30/09/2025	I258 On 07-May-26	113.73	Put	Bond Future	2353.6491	2158.7081	2.3536	2.1587	0
30/09/2025	I258 On 06-August-26			Bond Future	115.1437	115.6955	115.1437	115.6955	0
30/09/2025	I258 On 06-August-26	112.95	Call	Bond Future	5141.8829	5487.4487	5.1419	5.4874	0
30/09/2025	I258 On 06-August-26	112.95	Put	Bond Future	2948.2229	2741.9187	2.9482	2.7419	0
30/09/2025	I258 On 05-November-26			Bond Future	117.2063	117.7676	117.2063	117.7676	0
30/09/2025	I258 On 05-November-26	114.95	Call	Bond Future	5777.2845	6123.4191	5.7773	6.1234	0
30/09/2025	I258 On 05-November-26	114.95	Put	Bond Future	3521.0345	3305.7791	3.5210	3.3058	0
30/09/2025	IGOV On 06-November-25			Index Future	400.6150	398.2600	400.6150	398.2600	762
30/09/2025	IGOV On 05-February-26			Index Future	408.0930	405.6940	408.0930	405.6940	0
30/09/2025	IGOV On 07-May-26			Index Future	415.8190	413.3740	415.8190	413.3740	0
30/09/2025	IGOV On 06-August-26			Index Future	423.5010	421.0100	423.5010	421.0100	0
30/09/2025	IGOV On 05-November-26			Index Future	431.1890	428.6520	431.1890	428.6520	0
30/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
30/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
30/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
30/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/09/2025	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
30/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/09/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	8.3400	0
30/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
30/09/2025	R033 On 06-November-25			Bond Future	8.7321	8.7226	107.9307	107.9838	27,969
30/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	8475.2300	8528.3900	8.4752	8.5284	0
30/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	R033 On 05-February-26			Bond Future	8.7951	8.7851	109.9190	109.9731	0
30/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	8717.5400	8771.5800	8.7175	8.7716	0
30/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	8.3100	8.2200	0.0083	0.0082	0
30/09/2025	R033 On 07-May-26			Bond Future	8.8567	8.8462	106.9296	106.9847	0
30/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	7759.3600	7812.7400	7.7594	7.8127	0
30/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	118.0300	116.3000	0.1180	0.1163	0
30/09/2025	R033 On 06-August-26			Bond Future	8.9322	8.9212	108.8990	108.9548	0
30/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	6815.7100	6866.5800	6.8157	6.8666	0
30/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	371.0300	366.0800	0.3710	0.3661	0
30/09/2025	R033 On 05-November-26			Bond Future	9.0207	9.0092	105.7844	105.8409	0
30/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	3272.8100	3310.2200	3.2728	3.3102	0
30/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	1765.2700	1746.1900	1.7653	1.7462	0
30/09/2025	R035 On 06-November-25			Bond Future	9.1915	9.1720	99.7905	99.9095	97,299
30/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	3518.5900	3633.5900	3.5186	3.6336	250
30/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	79.6400	75.6200	0.0796	0.0756	0
30/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	4281.7300	4399.1200	4.2817	4.3991	2,000
30/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	34.5400	32.9100	0.0345	0.0329	0
30/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	5227.3200	5345.9000	5.2273	5.3459	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	10.9600	10.5200	0.0110	0.0105	0
30/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	5618.1100	5736.8900	5.6181	5.7369	0
30/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	6.5400	6.3000	0.0065	0.0063	250
30/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	6452.9600	6571.9300	6.4530	6.5719	0
30/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	2.0200	1.9700	0.0020	0.0020	50
30/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	7060.8600	7179.8700	7.0609	7.1799	2,000
30/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	0.8200	0.8100	0.0008	0.0008	0
30/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	7225.8700	7344.8800	7.2259	7.3449	2,000
30/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.6400	0.6300	0.0006	0.0006	0
30/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	7554.7700	7673.7900	7.5548	7.6738	0
30/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.3800	0.3800	0.0004	0.0004	250
30/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	7991.0000	8110.0200	7.9910	8.1100	300
30/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.1900	0.1900	0.0002	0.0002	0
30/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	8532.4700	8651.4900	8.5325	8.6515	0
30/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.0700	0.0700	0.0001	0.0001	8,500
30/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	9920.3100	10039.3300	9.9203	10.0393	2,000
30/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
30/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	9973.1000	10092.1300	9.9731	10.0921	250
30/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
30/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	10236.4800	10355.5000	10.2365	10.3555	0
30/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	11279.5200	11398.5400	11.2795	11.3985	0
30/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	12458.5600	12577.5800	12.4586	12.5776	0
30/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
30/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	12560.0600	12679.0800	12.5601	12.6791	0
30/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
30/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	13665.9800	13785.0000	13.6660	13.7850	0
30/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
30/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	15045.7700	15164.7900	15.0458	15.1648	0
30/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
30/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	15240.3900	15359.4100	15.2404	15.3594	0
30/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
30/09/2025	R035 On 05-February-26			Bond Future	9.2656	9.2452	101.6289	101.7501	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
30/09/2025	R035 On 05-February-26	8.85	Call	Bond Future	932.3900	977.2400	0.9324	0.9772	16,000
30/09/2025	R035 On 05-February-26	8.85	Put	Bond Future	3444.5500	3368.2100	3.4446	3.3682	0
30/09/2025	R035 On 05-February-26	9.25	Call	Bond Future	1801.0100	1869.5700	1.8010	1.8696	0
30/09/2025	R035 On 05-February-26	9.25	Put	Bond Future	1893.8000	1841.1700	1.8938	1.8412	16,000
30/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	5440.4300	5551.4300	5.4404	5.5514	250
30/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	253.2000	243.0100	0.2532	0.2430	0
30/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	6785.2700	6901.3400	6.7853	6.9013	2,000
30/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	120.2600	115.1400	0.1203	0.1151	0
30/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	7960.0900	8078.6100	7.9601	8.0786	0
30/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	60.8600	58.1900	0.0609	0.0582	250
30/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	8576.1900	8695.5200	8.5762	8.6955	0
30/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	41.8500	39.9900	0.0419	0.0400	0
30/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	9345.5500	9465.5800	9.3456	9.4656	2,000
30/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	25.7100	24.5500	0.0257	0.0246	0
30/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	9652.4900	9772.7300	9.6525	9.7727	0
30/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	21.0300	20.0800	0.0210	0.0201	0
30/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	10518.1300	10638.7900	10.5181	10.6388	0
30/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	11.7000	11.1700	0.0117	0.0112	250
30/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	16687.9900	16809.1800	16.6880	16.8092	0
30/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0400	0.0400	0.0000	0.0000	2,000
30/09/2025	R035 On 07-May-26			Bond Future	9.3336	9.3123	99.0245	99.1479	0
30/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	3337.1500	3420.3200	3.3372	3.4203	250
30/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	1577.4900	1537.2500	1.5775	1.5373	0
30/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	3404.5300	3488.5600	3.4045	3.4886	200
30/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	1531.4800	1492.1000	1.5315	1.4921	0
30/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	3576.5500	3662.7300	3.5766	3.6627	350
30/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	1420.8000	1383.5700	1.4208	1.3836	0
30/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	5250.9500	5352.9800	5.2510	5.3530	0
30/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	708.8300	687.4500	0.7088	0.6875	250
30/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	5335.4300	5438.0700	5.3354	5.4381	0
30/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	684.2400	663.4700	0.6842	0.6635	200
30/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	5549.0200	5653.1500	5.5490	5.6532	0
30/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	625.9000	606.6200	0.6259	0.6066	350
30/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	7503.6300	7617.3800	7.5036	7.6174	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	284.8000	275.1400	0.2848	0.2751	250
30/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	7597.7600	7711.8400	7.5978	7.7118	0
30/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	274.0000	264.6700	0.2740	0.2647	200
30/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	7833.8200	7948.6900	7.8338	7.9487	0
30/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	248.4300	239.8900	0.2484	0.2399	350
30/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	8548.2200	8665.1300	8.5482	8.6651	0
30/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	183.9700	177.4700	0.1840	0.1775	0
30/09/2025	R035 On 06-August-26			Bond Future	9.4145	9.3924	100.8487	100.9742	0
30/09/2025	R035 On 06-August-26	9.13	Call	Bond Future	2218.2800	2276.9900	2.2183	2.2770	200
30/09/2025	R035 On 06-August-26	9.13	Put	Bond Future	3848.2700	3781.5600	3.8483	3.7816	0
30/09/2025	R035 On 06-August-26	9.22	Call	Bond Future	2411.2000	2473.3000	2.4112	2.4733	250
30/09/2025	R035 On 06-August-26	9.22	Put	Bond Future	3521.6700	3458.3500	3.5217	3.4584	0
30/09/2025	R035 On 06-August-26	9.63	Call	Bond Future	3477.9400	3555.8000	3.4779	3.5558	0
30/09/2025	R035 On 06-August-26	9.63	Put	Bond Future	2266.3000	2218.7400	2.2663	2.2187	200
30/09/2025	R035 On 06-August-26	9.72	Call	Bond Future	3750.4700	3831.7200	3.7505	3.8317	0
30/09/2025	R035 On 06-August-26	9.72	Put	Bond Future	2038.7400	1994.5700	2.0387	1.9946	250
30/09/2025	R035 On 06-August-26	10.13	Call	Bond Future	5164.8400	5260.2400	5.1648	5.2602	0
30/09/2025	R035 On 06-August-26	10.13	Put	Bond Future	1217.6900	1187.6700	1.2177	1.1877	200
30/09/2025	R035 On 06-August-26	10.22	Call	Bond Future	5508.6400	5606.7800	5.5086	5.6068	0
30/09/2025	R035 On 06-August-26	10.22	Put	Bond Future	1080.0200	1052.7400	1.0800	1.0527	250
30/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	9088.0300	9203.8100	9.0880	9.2038	0
30/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	320.0500	310.4100	0.3201	0.3104	0
30/09/2025	R035 On 05-November-26			Bond Future	9.5089	9.4859	98.1318	98.2592	0
30/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	4748.6900	4836.1700	4.7487	4.8362	0
30/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	1925.3600	1885.4600	1.9254	1.8855	0
30/09/2025	R038 On 06-November-25			Bond Future	9.7606	9.7412	109.1416	109.2871	6,697
30/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	8615.0600	8760.6200	8.6151	8.7606	1,770
30/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	0.8400	0.8300	0.0008	0.0008	0
30/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	10322.2100	10467.7800	10.3222	10.4678	0
30/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.0800	0.0800	0.0001	0.0001	0
30/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	17034.5600	17180.1300	17.0346	17.1801	0
30/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
30/09/2025	R038 On 05-February-26			Bond Future	9.8448	9.8246	111.1522	111.3004	0
30/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	10910.4400	11056.7900	10.9104	11.0568	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	43.5600	41.6600	0.0436	0.0417	0
30/09/2025	R038 On 07-May-26			Bond Future	9.9285	9.9076	107.7444	107.8954	0
30/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	10158.0500	10300.0800	10.1581	10.3001	0
30/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	262.8600	253.9200	0.2629	0.2539	0
30/09/2025	R038 On 06-August-26			Bond Future	10.0234	10.0016	109.7286	109.8821	0
30/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	11770.4900	11912.7400	11.7705	11.9127	0
30/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	398.7900	387.5600	0.3988	0.3876	0
30/09/2025	R038 On 05-November-26			Bond Future	10.1274	10.1048	106.1873	106.3432	0
30/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	6203.9100	6314.0700	6.2039	6.3141	0
30/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	2222.5800	2176.8400	2.2226	2.1768	0
30/09/2025	R053 On 06-November-25			Bond Future	10.2177	10.1932	114.1896	114.4394	28,443
30/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	13975.4400	14225.2300	13.9754	14.2252	0
30/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.1300	0.1300	0.0001	0.0001	0
30/09/2025	R053 On 05-February-26			Bond Future	10.2947	10.2694	116.2933	116.5476	20,000
30/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	11192.2500	11434.0400	11.1923	11.4340	0
30/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	232.7700	220.2200	0.2328	0.2202	0
30/09/2025	R053 On 07-May-26			Bond Future	10.3707	10.3446	112.6044	112.8636	10,000
30/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	12323.5000	12561.3200	12.3235	12.5613	0
30/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	494.2400	472.9000	0.4942	0.4729	0
30/09/2025	R053 On 06-August-26			Bond Future	10.4548	10.4278	114.6780	114.9416	0
30/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	16099.8200	16344.2100	16.0998	16.3442	0
30/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	533.0800	513.8900	0.5331	0.5139	0
30/09/2025	R053 On 05-November-26			Bond Future	10.5449	10.5170	110.8460	111.1140	0
30/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	9041.2100	9234.0600	9.0412	9.2341	0
30/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	2970.9100	2895.7700	2.9709	2.8958	0
30/09/2025	R186 On 06-November-25			Bond Future	7.4679	7.4571	107.2575	107.2690	74,785
30/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	706.5500	718.1000	0.7066	0.7181	0
30/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	R186 On 05-February-26			Bond Future	7.4720	7.4579	103.9292	103.9409	0
30/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	798.1200	809.7900	0.7981	0.8098	0
30/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	1.3400	1.2500	0.0013	0.0013	0
30/09/2025	R186 On 07-May-26			Bond Future	7.4399	7.4199	105.8719	105.8838	0
30/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	746.3900	758.0600	0.7464	0.7581	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	4.4900	4.2100	0.0045	0.0042	0
30/09/2025	R186 On 06-August-26			Bond Future	7.4292	7.3961	102.5165	102.5284	0
30/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	419.5600	430.5000	0.4196	0.4305	0
30/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	12.3500	11.4100	0.0124	0.0114	0
30/09/2025	R186 On 05-November-26			Bond Future	7.8621	7.7608	104.3286	104.3404	0
30/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	68.6800	75.8900	0.0687	0.0759	0
30/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	38.7200	34.1700	0.0387	0.0342	0
30/09/2025	R202 On 06-November-25			Bond Future	282.3243	280.1346	282.3243	280.1346	1,033
30/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	6684.3200	4494.6400	6.6843	4.4946	0
30/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	R202 On 05-February-26			Bond Future	282.2427	280.0120	282.2427	280.0120	0
30/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	4422.6800	2191.9900	4.4227	2.1920	0
30/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	R202 On 07-May-26			Bond Future	287.5856	285.3124	287.5856	285.3124	0
30/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	10035.5500	7762.4200	10.0356	7.7624	0
30/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	R202 On 06-August-26			Bond Future	287.5121	285.1960	287.5121	285.1960	0
30/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	8652.1200	6335.9700	8.6521	6.3360	0
30/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	R202 On 05-November-26			Bond Future	292.6667	290.3081	292.6667	290.3081	0
30/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	12206.6600	9848.0500	12.2067	9.8481	0
30/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	R209 On 06-November-25			Bond Future	9.4200	9.4004	79.9949	80.1047	30,007
30/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	9565.6500	9675.5100	9.5657	9.6755	0
30/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	R209 On 05-February-26			Bond Future	9.4901	9.4699	81.4686	81.5804	0
30/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	7513.1200	7622.6200	7.5131	7.6226	0
30/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	56.4000	54.0200	0.0564	0.0540	0
30/09/2025	R209 On 07-May-26			Bond Future	9.5593	9.5383	79.8395	79.9535	0
30/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	7867.8300	7975.2100	7.8678	7.9752	0
30/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	198.1400	191.5700	0.1981	0.1916	0
30/09/2025	R209 On 06-August-26			Bond Future	9.6391	9.6173	81.3102	81.4261	0
30/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	8943.5300	9051.0100	8.9435	9.0510	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	299.8000	291.4200	0.2998	0.2914	0
30/09/2025	R209 On 05-November-26			Bond Future	9.7275	9.7049	79.5985	79.7162	0
30/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	4759.4600	4842.3500	4.7595	4.8424	0
30/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	1748.0200	1713.2500	1.7480	1.7133	0
30/09/2025	R210 On 06-November-25			Bond Future	253.5789	253.4381	253.5789	253.4381	1,185
30/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	1438.8500	1298.1300	1.4389	1.2981	0
30/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	R210 On 05-February-26			Bond Future	258.3126	258.1692	258.3126	258.1692	0
30/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	5212.5700	5069.2100	5.2126	5.0692	0
30/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	R210 On 07-May-26			Bond Future	259.7146	259.5685	259.7146	259.5685	0
30/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	4314.5800	4168.5100	4.3146	4.1685	0
30/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	R210 On 06-August-26			Bond Future	264.5618	264.4123	264.5618	264.4123	0
30/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	4721.7800	4572.3000	4.7218	4.5723	0
30/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	R210 On 05-November-26			Bond Future	265.7609	265.6079	265.7609	265.6079	0
30/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	12430.8900	12277.8600	12.4309	12.2779	0
30/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	R213 On 06-November-25			Bond Future	8.2117	8.2020	96.2512	96.2908	84,123
30/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	7181.5300	7221.2100	7.1815	7.2212	0
30/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/09/2025	R213 On 05-February-26			Bond Future	8.2609	8.2506	98.0243	98.0647	23
30/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	6163.8000	6204.0600	6.1638	6.2041	0
30/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	9.6600	9.5400	0.0097	0.0095	0
30/09/2025	R213 On 07-May-26			Bond Future	8.3011	8.2902	96.3042	96.3453	0
30/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	5535.7800	5575.6400	5.5358	5.5756	0
30/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	76.3500	75.0900	0.0764	0.0751	0
30/09/2025	R213 On 06-August-26			Bond Future	8.3575	8.3460	98.0786	98.1202	0
30/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	4878.3500	4916.5900	4.8784	4.9166	0
30/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	215.8500	212.4900	0.2159	0.2125	0
30/09/2025	R213 On 05-November-26			Bond Future	8.4352	8.4230	96.2643	96.3064	0
30/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	2377.7200	2405.3500	2.3777	2.4054	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	1302.7600	1288.3300	1.3028	1.2883	0
30/09/2025	R214 On 06-November-25			Bond Future	10.1094	10.0850	73.4649	73.6145	36,622
30/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	8532.7200	8682.2700	8.5327	8.6823	0
30/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.1100	0.1000	0.0001	0.0001	0
30/09/2025	R214 On 05-February-26			Bond Future	10.1906	10.1653	74.8184	74.9706	0
30/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	6225.4500	6368.0900	6.2255	6.3681	0
30/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	182.2200	172.5800	0.1822	0.1726	0
30/09/2025	R214 On 07-May-26			Bond Future	10.2665	10.2405	72.9181	73.0733	0
30/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	7336.2800	7476.8200	7.3363	7.4768	0
30/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	361.6000	347.0200	0.3616	0.3470	0
30/09/2025	R214 On 06-August-26			Bond Future	10.3523	10.3254	74.2614	74.4192	0
30/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	9074.1000	9217.0300	9.0741	9.2170	0
30/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	438.4800	423.6700	0.4385	0.4237	0
30/09/2025	R214 On 05-November-26			Bond Future	10.4469	10.4191	72.2787	72.4390	0
30/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	5060.0400	5169.8600	5.0600	5.1699	0
30/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	2132.4600	2081.9400	2.1325	2.0819	0
30/09/2025	R248 On 06-November-25			Bond Future	10.3557	10.3415	87.8398	87.9492	120,360
30/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	9598.0000	9707.4400	9.5980	9.7074	0
30/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	0.4800	0.5000	0.0005	0.0005	0
30/09/2025	R248 On 05-February-26			Bond Future	10.4401	10.4253	89.4580	89.5693	143,775
30/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	7419.9700	7524.6700	7.4200	7.5247	0
30/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	269.5300	262.8600	0.2695	0.2629	0
30/09/2025	R248 On 07-May-26			Bond Future	10.5192	10.5040	86.6895	86.8030	260
30/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	8729.1400	8832.0300	8.7291	8.8320	0
30/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	519.9300	509.3600	0.5199	0.5094	0
30/09/2025	R248 On 06-August-26			Bond Future	10.6079	10.5922	88.2863	88.4016	0
30/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	11896.5400	12003.5600	11.8965	12.0036	0
30/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	459.4200	451.1600	0.4594	0.4512	0
30/09/2025	R248 On 05-November-26			Bond Future	10.7045	10.6883	85.4101	85.5272	0
30/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	6657.9400	6742.2200	6.6579	6.7422	0
30/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	2472.5700	2439.7600	2.4726	2.4398	0
30/09/2025	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
30/09/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/09/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0