



Johannesburg Stock Exchange
One Exchange Square, Gwen Lane, Sandown, South Africa
Private Bag X991174, Sandton 2146
T: +27 11 520 7000 | F: +27 11 520 8584
www.jse.co.za
Registration Number: 2005/022939/06
VAT Number: 4080119391

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
15/09/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	2029 On 06-November-25			Bond Future	141.3729	141.1569	141.3729	141.1569	4,646
15/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	1582.8700	1366.9300	1.5829	1.3669	0
15/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2029 On 05-February-26			Bond Future	143.9988	143.7788	143.9988	143.7788	0
15/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3888.8100	3668.8300	3.8888	3.6688	0
15/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2029 On 07-May-26			Bond Future	145.2078	144.9838	145.2078	144.9838	0
15/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	3387.8300	3163.7600	3.3878	3.1638	0
15/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2029 On 06-August-26			Bond Future	147.8948	147.6662	147.8948	147.6662	0
15/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3794.7900	3566.1500	3.7948	3.5662	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2029 On 05-November-26			Bond Future	149.0171	148.7844	149.0171	148.7844	0
15/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	1457.0900	1224.4300	1.4571	1.2244	0
15/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2030 On 06-November-25			Bond Future	7.8641	7.9791	102.7003	102.2935	138,789
15/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2987.4200	2592.8100	2.9874	2.5928	300
15/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	7.8600	19.9800	0.0079	0.0200	0
15/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	4670.1800	4263.7600	4.6702	4.2638	300
15/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.1000	0.4100	0.0001	0.0004	0
15/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	5733.1500	5326.4400	5.7332	5.3264	0
15/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
15/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	7494.4300	7087.7000	7.4944	7.0877	0
15/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
15/09/2025	2030 On 05-February-26			Bond Future	7.8933	8.0169	100.5747	100.1606	53,679
15/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	5202.9900	4794.6100	5.2030	4.7946	0
15/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	7.1100	12.9200	0.0071	0.0129	0
15/09/2025	2030 On 07-May-26			Bond Future	7.9341	8.0673	102.4218	101.9999	0
15/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	4553.3600	4158.3300	4.5534	4.1583	0
15/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	59.0700	85.9500	0.0591	0.0860	0
15/09/2025	2030 On 06-August-26			Bond Future	7.9910	8.1357	100.2829	99.8530	0
15/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	3769.0100	3400.5500	3.7690	3.4006	0
15/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	189.8000	251.2400	0.1898	0.2512	0
15/09/2025	2030 On 05-November-26			Bond Future	8.0598	8.2172	102.0310	101.5932	0
15/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1919.6300	1668.7100	1.9196	1.6687	0
15/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1004.0600	1190.8900	1.0041	1.1909	0
15/09/2025	2031 On 06-November-25			Bond Future	111.5447	111.5690	111.5447	111.5690	2,266
15/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1854.7500	1878.9600	1.8548	1.8790	0
15/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
15/09/2025	2031 On 05-February-26			Bond Future	111.2165	111.2413	111.2165	111.2413	0
15/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	119.1300	128.1800	0.1191	0.1282	0
15/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	662.6800	646.9100	0.6627	0.6469	0
15/09/2025	2031 On 07-May-26			Bond Future	113.2854	113.3106	113.2854	113.3106	0
15/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	115.6700	120.6700	0.1157	0.1207	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	670.2600	650.0900	0.6703	0.6501	0
15/09/2025	2031 On 06-August-26			Bond Future	112.9382	112.9641	112.9382	112.9641	0
15/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	1.2600	1.2800	0.0013	0.0013	0
15/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	873.0300	847.1800	0.8730	0.8472	0
15/09/2025	2031 On 05-November-26			Bond Future	114.9341	114.9601	114.9341	114.9601	0
15/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	3444.0900	3470.0800	3.4441	3.4701	0
15/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2032 On 06-November-25			Bond Future	8.5459	8.6703	99.5036	98.9086	156,059
15/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	4020.7300	3455.8100	4.0207	3.4558	300
15/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	23.8700	53.9900	0.0239	0.0540	0
15/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	6243.4800	5650.4000	6.2435	5.6504	300
15/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.8300	2.7900	0.0008	0.0028	0
15/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	8507.7100	7912.7100	8.5077	7.9127	0
15/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0100	0.0500	0.0000	0.0001	0
15/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	10495.0800	9900.0400	10.4951	9.9000	0
15/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
15/09/2025	2032 On 05-February-26			Bond Future	8.6060	8.7370	101.3275	100.7216	0
15/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	6925.8200	6338.3900	6.9258	6.3384	0
15/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	28.7700	47.2200	0.0288	0.0472	0
15/09/2025	2032 On 07-May-26			Bond Future	8.6696	8.8078	99.0287	98.4115	0
15/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	6462.7800	5898.6000	6.4628	5.8986	0
15/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	137.5700	190.5800	0.1376	0.1906	0
15/09/2025	2032 On 06-August-26			Bond Future	8.7452	8.8914	100.8369	100.2081	0
15/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	6035.0900	5496.2700	6.0351	5.4963	0
15/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	315.6400	405.5700	0.3156	0.4056	0
15/09/2025	2032 On 05-November-26			Bond Future	8.8376	8.9924	98.4378	97.7977	0
15/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	3019.3600	2655.6200	3.0194	2.6556	0
15/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	1692.1700	1968.4700	1.6922	1.9685	0
15/09/2025	2033 On 06-November-25			Bond Future	134.2928	134.0620	134.2928	134.0620	18,714
15/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	1152.7700	922.0300	1.1528	0.9220	0
15/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2033 On 05-February-26			Bond Future	136.7872	136.5521	136.7872	136.5521	0
15/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	3907.1900	3672.1400	3.9072	3.6721	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2033 On 07-May-26			Bond Future	137.7598	137.5203	137.7598	137.5203	0
15/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	2599.7900	2360.3400	2.5998	2.3603	0
15/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2033 On 06-August-26			Bond Future	140.3090	140.0647	140.3090	140.0647	0
15/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	6059.0200	5814.7400	6.0590	5.8147	0
15/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2033 On 05-November-26			Bond Future	141.1928	140.9442	141.1928	140.9442	0
15/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	3932.7700	3684.2000	3.9328	3.6842	0
15/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2037 On 06-November-25			Bond Future	9.7892	9.9333	93.6910	92.7867	188,874
15/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	4440.1700	3637.4500	4.4402	3.6375	300
15/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	95.6500	197.3000	0.0957	0.1973	0
15/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	7238.4600	6346.4400	7.2385	6.3464	300
15/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	6.4600	18.8100	0.0065	0.0188	0
15/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	10684.4400	9780.4600	10.6844	9.7805	0
15/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.1100	0.5000	0.0001	0.0005	0
15/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	13437.2300	12532.8700	13.4372	12.5329	0
15/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	300
15/09/2025	2037 On 05-February-26			Bond Future	9.8736	10.0232	91.1498	90.2289	5
15/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	5122.3400	4396.3900	5.1223	4.3964	1,930
15/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	479.9300	674.8700	0.4799	0.6749	0
15/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	6335.4700	5541.5000	6.3355	5.5415	1,970
15/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	267.5000	394.4200	0.2675	0.3944	0
15/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	7863.1900	7013.0100	7.8632	7.0130	0
15/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	127.0700	197.7800	0.1271	0.1978	0
15/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	8691.2900	7820.7400	8.6913	7.8207	0
15/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	83.9900	134.3300	0.0840	0.1343	1,930
15/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	8898.6300	8023.8600	8.8986	8.0239	1,030
15/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	75.5100	121.6300	0.0755	0.1216	0
15/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	11270.2200	10364.7300	11.2702	10.3647	0
15/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	20.7600	36.1600	0.0208	0.0362	1,930
15/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	13333.9300	12417.8200	13.3339	12.4178	0
15/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	5.3700	10.1500	0.0054	0.0102	1,970

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	15572.6200	14652.7600	15.5726	14.6528	0
15/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.9300	1.9600	0.0009	0.0020	1,030
15/09/2025	2037 On 07-May-26			Bond Future	9.9656	10.1212	92.8237	91.8857	0
15/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	6397.5400	5658.9000	6.3975	5.6589	142
15/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	677.7600	877.0900	0.6778	0.8771	0
15/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	8110.7100	7297.7500	8.1107	7.2978	0
15/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	368.8900	493.9000	0.3689	0.4939	0
15/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	13330.5600	12417.8100	13.3306	12.4178	0
15/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	54.5000	79.7200	0.0545	0.0797	142
15/09/2025	2037 On 06-August-26			Bond Future	10.0694	10.2314	90.2586	89.3033	0
15/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	3103.8000	2660.1700	3.1038	2.6602	2,541
15/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	3397.8900	3909.6200	3.3979	3.9096	0
15/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	5271.9500	4641.8300	5.2720	4.6418	0
15/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	1628.4500	1953.6900	1.6285	1.9537	2,541
15/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	7741.3400	6980.8500	7.7413	6.9809	0
15/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	815.1400	1010.0100	0.8151	1.0100	2,541
15/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	9584.3000	8762.5000	9.5843	8.7625	0
15/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	512.5900	646.1500	0.5126	0.6462	0
15/09/2025	2037 On 05-November-26			Bond Future	10.1759	10.3443	91.8311	90.8587	0
15/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	4981.1000	4400.8600	4.9811	4.4009	0
15/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	2447.6600	2839.8000	2.4477	2.8398	0
15/09/2025	2038 On 06-November-25			Bond Future	144.9207	144.6185	144.9207	144.6185	2,931
15/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	1040.6500	738.4500	1.0407	0.7385	0
15/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2038 On 05-February-26			Bond Future	145.4334	145.1256	145.4334	145.1256	0
15/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	2233.3600	1925.5500	2.2334	1.9256	0
15/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2038 On 07-May-26			Bond Future	148.1390	147.8254	148.1390	147.8254	0
15/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	3609.0300	3295.4000	3.6090	3.2954	0
15/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2038 On 06-August-26			Bond Future	148.6620	148.3427	148.6620	148.3427	0
15/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	3942.0300	3622.7400	3.9420	3.6227	0
15/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2038 On 05-November-26			Bond Future	151.2907	150.9652	151.2907	150.9652	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	4980.6700	4655.2300	4.9807	4.6552	0
15/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2040 On 06-November-25			Bond Future	10.2484	10.3924	93.2504	92.2646	36,656
15/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	10077.6600	9093.9100	10.0777	9.0939	0
15/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.7700	2.8400	0.0008	0.0028	0
15/09/2025	2040 On 05-February-26			Bond Future	10.3402	10.4894	90.4506	89.4468	36,614
15/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	2353.7000	1893.5800	2.3537	1.8936	680
15/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	2286.9400	2830.6500	2.2869	2.8307	0
15/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	3854.2700	3208.5500	3.8543	3.2086	0
15/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	1136.1800	1494.2900	1.1362	1.4943	680
15/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	5752.9700	4952.4100	5.7530	4.9524	0
15/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	496.1900	699.4600	0.4962	0.6995	680
15/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	7552.8700	6659.4200	7.5529	6.6594	0
15/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	222.6500	333.0300	0.2227	0.3330	0
15/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	9370.0700	8423.5800	9.3701	8.4236	475
15/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	98.3700	155.7100	0.0984	0.1557	0
15/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	16845.0400	15842.4500	16.8450	15.8425	0
15/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	1.1300	2.3700	0.0011	0.0024	475
15/09/2025	2040 On 07-May-26			Bond Future	10.4388	10.5935	92.1116	91.0892	0
15/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	3863.4600	3290.1800	3.8635	3.2902	1,460
15/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	2147.3500	2596.4600	2.1474	2.5965	0
15/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	5577.8400	4862.5900	5.5778	4.8626	820
15/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	1201.2400	1508.3800	1.2012	1.5084	0
15/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	8211.0200	7354.9000	8.2110	7.3549	0
15/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	525.4900	691.7600	0.5255	0.6918	0
15/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	8463.8900	7598.0900	8.4639	7.5981	0
15/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	486.9800	643.5700	0.4870	0.6436	1,460
15/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	10049.8900	9133.6400	10.0499	9.1336	0
15/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	300.2900	406.4300	0.3003	0.4064	820
15/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	11029.3800	10089.5700	11.0294	10.0896	0
15/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	221.4400	304.0200	0.2214	0.3040	1,460
15/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	12622.1400	11653.2800	12.6221	11.6533	0
15/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	131.8800	185.4100	0.1319	0.1854	820
15/09/2025	2040 On 06-August-26			Bond Future	10.5486	10.7094	89.2828	88.2415	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	10428.1100	9535.0500	10.4281	9.5351	0
15/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	579.1400	727.3600	0.5791	0.7274	0
15/09/2025	2040 On 05-November-26			Bond Future	10.6600	10.8267	90.8379	89.7781	0
15/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	5335.5700	4712.6900	5.3356	4.7127	0
15/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	2823.2900	3260.2100	2.8233	3.2602	0
15/09/2025	2043 On 06-November-25			Bond Future	110.4350	110.4350	110.4350	110.4350	0
15/09/2025	2043 On 06-November-25	110.43	Call	Bond Future	1005.2209	1033.7381	1.0052	1.0337	0
15/09/2025	2043 On 06-November-25	110.43	Put	Bond Future	1000.1909	1028.7081	1.0002	1.0287	0
15/09/2025	2043 On 05-February-26			Bond Future	109.6590	109.6590	109.6590	109.6590	0
15/09/2025	2043 On 05-February-26	109.66	Call	Bond Future	1697.1361	1714.8488	1.6971	1.7148	0
15/09/2025	2043 On 05-February-26	109.66	Put	Bond Future	1698.1361	1715.8488	1.6981	1.7158	0
15/09/2025	2043 On 07-May-26			Bond Future	111.6988	111.6988	111.6988	111.6988	0
15/09/2025	2043 On 07-May-26	111.70	Call	Bond Future	2179.2493	2193.1753	2.1792	2.1932	0
15/09/2025	2043 On 07-May-26	111.70	Put	Bond Future	2180.4093	2194.3353	2.1804	2.1943	0
15/09/2025	2043 On 06-August-26			Bond Future	110.8874	110.8874	110.8874	110.8874	0
15/09/2025	2043 On 06-August-26	110.88	Call	Bond Future	2495.3747	2506.8453	2.4954	2.5068	0
15/09/2025	2043 On 06-August-26	110.88	Put	Bond Future	2487.9847	2499.4553	2.4880	2.4995	0
15/09/2025	2043 On 05-November-26			Bond Future	112.8463	112.8463	112.8463	112.8463	0
15/09/2025	2043 On 05-November-26	112.84	Call	Bond Future	2809.4089	2819.5061	2.8094	2.8195	0
15/09/2025	2043 On 05-November-26	112.84	Put	Bond Future	2803.1389	2813.2361	2.8031	2.8132	0
15/09/2025	2044 On 06-November-25			Bond Future	10.5185	10.6726	88.2052	87.1163	131,875
15/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	5086.1800	4116.3900	5.0862	4.1164	11,000
15/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	103.2400	222.3700	0.1032	0.2224	0
15/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	8137.8300	7064.3300	8.1378	7.0643	0
15/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	7.5800	23.0000	0.0076	0.0230	11,000
15/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	8920.1000	7839.5800	8.9201	7.8396	0
15/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	3.6300	12.0300	0.0036	0.0120	0
15/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	9632.6900	8548.4100	9.6327	8.5484	0
15/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	1.7900	6.4300	0.0018	0.0064	5,800
15/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	10798.5600	9711.2700	10.7986	9.7113	0
15/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.5200	2.1500	0.0005	0.0022	5,600
15/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	11085.6800	9998.0000	11.0857	9.9980	0
15/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.3800	1.6200	0.0004	0.0016	5,800

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	2044 On 05-February-26			Bond Future	10.6102	10.7696	85.4382	84.3294	16
15/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	1082.0100	818.1300	1.0820	0.8181	9,000
15/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	5014.0100	5858.9700	5.0140	5.8590	0
15/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	3472.3900	2820.3000	3.4724	2.8203	9,000
15/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	1473.3500	1930.1000	1.4734	1.9301	0
15/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	5061.3600	4243.5000	5.0614	4.2435	0
15/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	744.5500	1035.5300	0.7446	1.0355	4,500
15/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	6082.6100	5188.2800	6.0826	5.1883	0
15/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	486.8500	701.3600	0.4869	0.7014	9,000
15/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	6346.0300	5434.8100	6.3460	5.4348	0
15/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	435.5500	633.1700	0.4356	0.6332	4,500
15/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	6665.5300	5735.2300	6.6655	5.7352	0
15/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	379.9800	558.5200	0.3800	0.5585	0
15/09/2025	2044 On 07-May-26			Bond Future	10.7080	10.8730	87.0072	85.8778	0
15/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	7724.3200	6810.7900	7.7243	6.8108	0
15/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	668.9000	884.7600	0.6689	0.8848	0
15/09/2025	2044 On 06-August-26			Bond Future	10.8161	10.9872	84.2104	83.0602	0
15/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	10523.1500	9545.7000	10.5232	9.5457	0
15/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	642.2800	815.0900	0.6423	0.8151	0
15/09/2025	2044 On 05-November-26			Bond Future	10.9248	11.1019	85.6769	84.5063	0
15/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	5609.6100	4915.6600	5.6096	4.9157	0
15/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	2905.7000	3382.3600	2.9057	3.3824	0
15/09/2025	2046 On 06-November-25			Bond Future	123.8107	123.4425	123.8107	123.4425	19,630
15/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	1599.3000	1967.4800	1.5993	1.9675	0
15/09/2025	2046 On 05-February-26			Bond Future	126.1103	125.7353	126.1103	125.7353	0
15/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	4460.3000	4085.3400	4.4603	4.0853	0
15/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2046 On 07-May-26			Bond Future	126.1466	125.7647	126.1466	125.7647	0
15/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	1196.5600	814.6700	1.1966	0.8147	0
15/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2046 On 06-August-26			Bond Future	128.4802	128.0910	128.4802	128.0910	0
15/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	6100.2200	5710.9700	6.1002	5.7110	0
15/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	2046 On 05-November-26			Bond Future	128.4041	128.0084	128.4041	128.0084	60
15/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	2924.0800	2528.3900	2.9241	2.5284	0
15/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2050 On 06-November-25			Bond Future	124.4830	122.2536	124.4830	122.2536	16,919
15/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	62.9800	0.0000	0.0630	0.0000	0
15/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	2166.3600	0.0000	2.1664	0
15/09/2025	2050 On 05-February-26			Bond Future	124.3674	122.0965	124.3674	122.0965	0
15/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	1547.3500	0.0000	1.5474	0.0000	0
15/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	723.5300	0.0000	0.7235	0
15/09/2025	2050 On 07-May-26			Bond Future	126.6811	124.3678	126.6811	124.3678	0
15/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	2611.0800	297.8200	2.6111	0.2978	0
15/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2050 On 06-August-26			Bond Future	126.5541	124.1982	126.5541	124.1982	0
15/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	3284.1300	928.2300	3.2841	0.9282	0
15/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	2050 On 05-November-26			Bond Future	128.7914	126.3936	128.7914	126.3936	121
15/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	4951.4200	2553.5800	4.9514	2.5536	0
15/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	AL37 On 06-November-25			Index Future	1210.8670	1204.9180	1210.8670	1,204.9180	0
15/09/2025	AL37 On 05-February-26			Index Future	1233.0630	1227.0050	1233.0630	1,227.0050	0
15/09/2025	AL37 On 07-May-26			Index Future	1255.7200	1249.5460	1255.7200	1,249.5460	0
15/09/2025	AL37 On 06-August-26			Index Future	1278.4350	1272.1400	1278.4350	1,272.1400	0
15/09/2025	AL37 On 05-November-26			Index Future	1301.0480	1294.6310	1301.0480	1,294.6310	0
15/09/2025	AL7T On 06-November-25			Index Future	1494.2080	1480.8080	1494.2080	1,480.8080	0
15/09/2025	AL7T On 05-February-26			Index Future	1521.5980	1507.9510	1521.5980	1,507.9510	0
15/09/2025	AL7T On 07-May-26			Index Future	1549.5560	1535.6540	1549.5560	1,535.6540	0
15/09/2025	AL7T On 06-August-26			Index Future	1577.5870	1563.4220	1577.5870	1,563.4220	0
15/09/2025	AL7T On 05-November-26			Index Future	1605.4920	1591.0620	1605.4920	1,591.0620	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	ALBI On 06-November-25			Index Future	1260.7490	1250.5200	1260.7490	1,250.5200	76
15/09/2025	ALBI On 05-February-26			Index Future	1283.8590	1273.4420	1283.8590	1,273.4420	0
15/09/2025	ALBI On 07-May-26			Index Future	1307.4490	1296.8360	1307.4490	1,296.8360	0
15/09/2025	ALBI On 06-August-26			Index Future	1331.1000	1320.2860	1331.1000	1,320.2860	0
15/09/2025	ALBI On 05-November-26			Index Future	1354.6460	1343.6280	1354.6460	1,343.6280	0
15/09/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/09/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/09/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/09/2025	C303 On 28-February-33			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
15/09/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	ES33 On 06-November-25			Bond Future	9.8473	9.9871	88.5411	87.8545	0
15/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	9890.8500	9204.2500	9.8909	9.2043	0
15/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	ES33 On 05-February-26			Bond Future	9.9553	10.1017	90.1857	89.4863	0
15/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	6990.2400	6290.8600	6.9902	6.2909	0
15/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	ES33 On 07-May-26			Bond Future	10.0652	10.2185	88.0688	87.3563	0
15/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	7188.2800	6475.7500	7.1883	6.4758	0
15/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	ES33 On 06-August-26			Bond Future	10.1883	10.3492	89.6972	88.9712	0
15/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	7828.5600	7102.5900	7.8286	7.1026	0
15/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	ES33 On 05-November-26			Bond Future	10.3308	10.4998	87.4892	86.7502	0
15/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	2160.8200	1421.7600	2.1608	1.4218	0
15/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	ES42 On 06-November-25			Bond Future	10.5151	10.6642	84.7738	83.7662	0
15/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	11439.8700	10432.3200	11.4399	10.4323	0
15/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	ES42 On 05-February-26			Bond Future	10.6077	10.7620	86.3483	85.3221	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	7748.5900	6722.3600	7.7486	6.7224	0
15/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	ES42 On 07-May-26			Bond Future	10.7050	10.8648	83.6899	82.6444	0
15/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	9048.4400	8003.0100	9.0484	8.0030	0
15/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	ES42 On 06-August-26			Bond Future	10.8085	10.9741	85.2361	84.1711	0
15/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	10761.7600	9696.7300	10.7618	9.6967	0
15/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	ES42 On 05-November-26			Bond Future	10.9217	11.0934	82.4774	81.3932	0
15/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	4512.5800	3428.3800	4.5126	3.4284	0
15/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	GOVI On 06-November-25			GOVI	1239.2140	1229.4480	1239.2140	1,229.4480	606
15/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1272140.0000	1174480.0000	127.2140	117.4480	0
15/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	GOVI On 05-February-26			GOVI	1261.9300	1251.9840	1261.9300	1,251.9840	0
15/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1119300.0000	1019840.0000	111.9300	101.9840	0
15/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	GOVI On 07-May-26			GOVI	1285.1170	1274.9840	1285.1170	1,274.9840	42
15/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1081170.0000	979840.0000	108.1170	97.9840	0
15/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	GOVI On 06-August-26			GOVI	1308.3640	1298.0380	1308.3640	1,298.0380	0
15/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1193640.0000	1090380.0000	119.3640	109.0380	0
15/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	GOVI On 05-November-26			GOVI	1331.5070	1320.9870	1331.5070	1,320.9870	0
15/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	545070.0000	439870.0000	54.5070	43.9870	0
15/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/09/2025	I258 On 06-November-25			Bond Future	112.8376	112.8376	112.8376	112.8376	0
15/09/2025	I258 On 06-November-25	112.39	Call	Bond Future	1743.4989	1786.1257	1.7435	1.7861	0
15/09/2025	I258 On 06-November-25	112.39	Put	Bond Future	1295.8589	1338.4857	1.2959	1.3385	0
15/09/2025	I258 On 05-February-26			Bond Future	112.1061	112.1061	112.1061	112.1061	0
15/09/2025	I258 On 05-February-26	111.65	Call	Bond Future	2782.0148	2808.5237	2.7820	2.8085	0
15/09/2025	I258 On 05-February-26	111.65	Put	Bond Future	2325.9448	2352.4537	2.3259	2.3525	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	I258 On 07-May-26			Bond Future	114.1916	114.1916	114.1916	114.1916	0
15/09/2025	I258 On 07-May-26	113.73	Call	Bond Future	3562.2872	3583.5006	3.5623	3.5835	0
15/09/2025	I258 On 07-May-26	113.73	Put	Bond Future	3100.7272	3121.9406	3.1007	3.1219	0
15/09/2025	I258 On 06-August-26			Bond Future	113.4262	113.4262	113.4262	113.4262	0
15/09/2025	I258 On 06-August-26	112.95	Call	Bond Future	4174.3214	4192.3932	4.1743	4.1924	0
15/09/2025	I258 On 06-August-26	112.95	Put	Bond Future	3698.0814	3716.1532	3.6981	3.7162	0
15/09/2025	I258 On 05-November-26			Bond Future	115.4302	115.4302	115.4302	115.4302	0
15/09/2025	I258 On 05-November-26	114.95	Call	Bond Future	4755.8433	4772.0546	4.7558	4.7721	0
15/09/2025	I258 On 05-November-26	114.95	Put	Bond Future	4275.6633	4291.8746	4.2757	4.2919	0
15/09/2025	IGOV On 06-November-25			Index Future	397.0820	395.3220	397.0820	395.3220	762
15/09/2025	IGOV On 05-February-26			Index Future	404.4580	402.6650	404.4580	402.6650	0
15/09/2025	IGOV On 07-May-26			Index Future	411.9850	410.1560	411.9850	410.1560	0
15/09/2025	IGOV On 06-August-26			Index Future	419.5310	417.6660	419.5310	417.6660	0
15/09/2025	IGOV On 05-November-26			Index Future	427.0430	425.1410	427.0430	425.1410	0
15/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
15/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
15/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
15/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
15/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/09/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
15/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
15/09/2025	R033 On 06-November-25			Bond Future	8.7336	8.8526	107.9224	107.2592	28,645

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	8467.0100	7803.9900	8.4670	7.8040	0
15/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0600	0.2800	0.0001	0.0003	0
15/09/2025	R033 On 05-February-26			Bond Future	8.7985	8.9235	109.9007	109.2252	0
15/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	8706.1000	8041.7800	8.7061	8.0418	0
15/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	15.2100	26.3400	0.0152	0.0263	0
15/09/2025	R033 On 07-May-26			Bond Future	8.8669	8.9982	106.8758	106.1878	0
15/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	7692.8300	7049.3000	7.6928	7.0493	0
15/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	105.2700	149.7000	0.1053	0.1497	0
15/09/2025	R033 On 06-August-26			Bond Future	8.9463	9.0847	108.8269	108.1261	0
15/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	6724.7800	6124.1300	6.7248	6.1241	0
15/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	352.1100	452.2700	0.3521	0.4523	0
15/09/2025	R033 On 05-November-26			Bond Future	9.0410	9.1868	105.6847	104.9713	0
15/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	3045.7900	2637.3400	3.0458	2.6373	0
15/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	1637.9400	1942.9300	1.6379	1.9429	0
15/09/2025	R035 On 06-November-25			Bond Future	9.2457	9.3849	99.4615	98.6227	121,107
15/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	3307.4100	2633.5800	3.3074	2.6336	250
15/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	197.4300	362.4100	0.1974	0.3624	0
15/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	4023.2200	3289.8600	4.0232	3.2899	2,000
15/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	105.0000	210.4500	0.1050	0.2105	0
15/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	4932.1400	4149.1600	4.9321	4.1492	300
15/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	44.7500	100.5800	0.0448	0.1006	0
15/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	5313.3500	4516.3700	5.3134	4.5164	0
15/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	30.7500	72.5800	0.0308	0.0726	250
15/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	6134.9500	5317.3500	6.1350	5.3174	0
15/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	12.9800	34.1900	0.0130	0.0342	50
15/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	6737.6100	5911.0300	6.7376	5.9110	2,000
15/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	6.5400	18.7700	0.0065	0.0188	0
15/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	6901.6500	6073.2900	6.9017	6.0733	2,000
15/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	5.3900	15.8400	0.0054	0.0158	0
15/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	7229.0400	6397.7600	7.2290	6.3978	0
15/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	3.6200	11.1500	0.0036	0.0112	250
15/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	7664.0100	6830.1000	7.6640	6.8301	300
15/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	2.1700	7.0700	0.0022	0.0071	0
15/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	8204.5400	7368.5300	8.2045	7.3685	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	1.1100	3.9100	0.0011	0.0039	8,500
15/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	9591.5000	8753.2700	9.5915	8.7533	2,000
15/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.1700	0.7500	0.0002	0.0008	0
15/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	9644.2900	8806.0200	9.6443	8.8060	250
15/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.1600	0.7000	0.0002	0.0007	0
15/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	9907.6200	9069.2000	9.9076	9.0692	0
15/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.1100	0.5000	0.0001	0.0005	0
15/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	10950.5700	10111.8600	10.9506	10.1119	0
15/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0200	0.1200	0.0000	0.0001	0
15/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	12129.5900	11290.8000	12.1296	11.2908	0
15/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	2,000
15/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	12231.0900	11392.3000	12.2311	11.3923	0
15/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	250
15/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	13337.0100	12498.2000	13.3370	12.4982	0
15/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
15/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	14716.8000	13877.9900	14.7168	13.8780	0
15/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
15/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	14911.4200	14072.6100	14.9114	14.0726	0
15/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
15/09/2025	R035 On 05-February-26			Bond Future	9.3236	9.4688	101.2847	100.4305	0
15/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	5199.8900	4500.3700	5.1999	4.5004	250
15/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	356.7800	511.4700	0.3568	0.5115	0
15/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	6499.5200	5737.6300	6.4995	5.7376	2,000
15/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	178.6300	270.9500	0.1786	0.2710	0
15/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	7651.1200	6853.4500	7.6511	6.8535	0
15/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	96.0100	152.5500	0.0960	0.1526	250
15/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	8258.8500	7447.6300	8.2589	7.4476	0
15/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	68.6300	111.6200	0.0686	0.1116	0
15/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	9020.1000	8195.8600	9.0201	8.1959	2,000
15/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	44.3800	74.3500	0.0444	0.0744	0
15/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	9324.4200	8496.0100	9.3244	8.4960	0
15/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	37.0800	62.8800	0.0371	0.0629	0
15/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	10184.2900	9346.6800	10.1843	9.3467	0
15/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	21.9800	38.5800	0.0220	0.0386	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	16343.9800	15489.9800	16.3440	15.4900	0
15/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.1500	0.3600	0.0002	0.0004	2,000
15/09/2025	R035 On 07-May-26			Bond Future	9.3996	9.5509	98.6420	97.7719	0
15/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	3211.5900	2728.5700	3.2116	2.7286	250
15/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	1834.4700	2221.5100	1.8345	2.2215	0
15/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	3274.8900	2785.4600	3.2749	2.7855	200
15/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	1784.3800	2165.0100	1.7844	2.1650	0
15/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	3436.9500	2931.5800	3.4370	2.9316	350
15/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	1663.7400	2028.4300	1.6637	2.0284	0
15/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	5029.8800	4398.7200	5.0299	4.3987	0
15/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	870.3000	1109.2000	0.8703	1.1092	250
15/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	5111.5300	4475.0300	5.1115	4.4750	0
15/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	842.8800	1076.4400	0.8429	1.0764	200
15/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	5318.3300	4668.5800	5.3183	4.6686	0
15/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	777.7500	998.0600	0.7778	0.9981	350
15/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	7211.2300	6467.5600	7.2112	6.4676	0
15/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	374.9400	501.3300	0.3749	0.5013	250
15/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	7303.3500	6556.2700	7.3034	6.5563	0
15/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	362.1300	485.1100	0.3621	0.4851	200
15/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	7534.9100	6779.6700	7.5349	6.7797	0
15/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	332.0600	446.8800	0.3321	0.4469	350
15/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	8236.3700	7459.1300	8.2364	7.4591	0
15/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	254.6600	347.4800	0.2547	0.3475	0
15/09/2025	R035 On 06-August-26			Bond Future	9.4862	9.6443	100.4433	99.5572	0
15/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	8782.9600	8016.1700	8.7830	8.0162	0
15/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	420.3800	539.7400	0.4204	0.5397	0
15/09/2025	R035 On 05-November-26			Bond Future	9.5882	9.7535	97.6953	96.7934	0
15/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	4549.5600	4009.7000	4.5496	4.0097	0
15/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	2162.7700	2524.8400	2.1628	2.5248	0
15/09/2025	R038 On 06-November-25			Bond Future	9.8472	9.9914	108.4956	107.4313	6,697
15/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	7977.1900	6929.9700	7.9772	6.9300	1,770
15/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	8.9400	26.0400	0.0089	0.0260	0
15/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	9677.9000	8617.9900	9.6779	8.6180	0
15/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	1.7400	6.1500	0.0017	0.0062	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	16388.5900	15324.2700	16.3886	15.3243	0
15/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
15/09/2025	R038 On 05-February-26			Bond Future	9.9360	10.0859	110.4844	109.4006	0
15/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	10279.6300	9247.0900	10.2796	9.2471	0
15/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	80.4900	131.8100	0.0805	0.1318	0
15/09/2025	R038 On 07-May-26			Bond Future	10.0283	10.1841	107.0289	105.9250	0
15/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	9534.5300	8561.8300	9.5345	8.5618	0
15/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	354.8500	486.0600	0.3549	0.4861	0
15/09/2025	R038 On 06-August-26			Bond Future	10.1296	10.2918	108.9827	107.8583	0
15/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	11168.4100	10195.7600	11.1684	10.1958	0
15/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	542.6600	694.3700	0.5427	0.6944	0
15/09/2025	R038 On 05-November-26			Bond Future	10.2418	10.4106	105.4017	104.2573	0
15/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	5663.6700	4962.0100	5.6637	4.9620	0
15/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	2467.9100	2910.6700	2.4679	2.9107	0
15/09/2025	R053 On 06-November-25			Bond Future	10.3996	10.5484	112.3652	110.9096	28,906
15/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	12154.7300	10708.4600	12.1547	10.7085	0
15/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	3.8600	13.1700	0.0039	0.0132	0
15/09/2025	R053 On 05-February-26			Bond Future	10.4837	10.6376	114.4248	112.9425	0
15/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	9534.4200	8266.1700	9.5344	8.2662	0
15/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	443.3600	657.4600	0.4434	0.6575	0
15/09/2025	R053 On 07-May-26			Bond Future	10.5698	10.7291	110.6647	109.1550	10,000
15/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	10683.2000	9438.3900	10.6832	9.4384	0
15/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	793.7100	1058.6000	0.7937	1.0586	0
15/09/2025	R053 On 06-August-26			Bond Future	10.6626	10.8275	112.6847	111.1471	0
15/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	14474.4800	13169.5000	14.4745	13.1695	0
15/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	901.0900	1133.7000	0.9011	1.1337	0
15/09/2025	R053 On 05-November-26			Bond Future	10.7628	10.9336	108.7900	107.2252	0
15/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	7711.9900	6765.8300	7.7120	6.7658	0
15/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	3697.7200	4316.4000	3.6977	4.3164	0
15/09/2025	R186 On 06-November-25			Bond Future	7.3746	7.4664	107.3576	107.2591	79,103
15/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	806.7100	708.2400	0.8067	0.7082	0
15/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0100	0.0500	0.0000	0.0001	0
15/09/2025	R186 On 05-February-26			Bond Future	7.3616	7.4814	104.0216	103.9212	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	890.0700	791.0000	0.8901	0.7910	0
15/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	0.9000	2.1600	0.0009	0.0022	0
15/09/2025	R186 On 07-May-26			Bond Future	7.3393	7.5105	105.9320	105.8297	0
15/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	804.6500	705.1900	0.8047	0.7052	0
15/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	2.6200	5.4600	0.0026	0.0055	0
15/09/2025	R186 On 06-August-26			Bond Future	7.3045	7.5960	102.5612	102.4568	0
15/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	461.6600	367.7500	0.4617	0.3678	0
15/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	9.7300	20.2600	0.0097	0.0203	0
15/09/2025	R186 On 05-November-26			Bond Future	7.6894	8.6076	104.3487	104.2421	0
15/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	88.2800	36.0600	0.0883	0.0361	0
15/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	38.2600	92.6400	0.0383	0.0926	0
15/09/2025	R202 On 06-November-25			Bond Future	278.7921	278.7830	278.7921	278.7830	1,033
15/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	3152.0800	3142.9600	3.1521	3.1430	0
15/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	R202 On 05-February-26			Bond Future	278.6006	278.5915	278.6006	278.5915	0
15/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	780.6200	771.4800	0.7806	0.7715	0
15/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	R202 On 07-May-26			Bond Future	283.7840	283.7743	283.7840	283.7743	0
15/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	6234.0200	6224.2700	6.2340	6.2243	0
15/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	R202 On 06-August-26			Bond Future	283.5726	283.5628	283.5726	283.5628	0
15/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	4712.5700	4702.7900	4.7126	4.7028	0
15/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	R202 On 05-November-26			Bond Future	288.5867	288.5760	288.5867	288.5760	0
15/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	8126.7300	8116.0400	8.1267	8.1160	0
15/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	R209 On 06-November-25			Bond Future	9.4989	9.6377	79.5527	78.7833	19,984
15/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	9123.5700	8354.5700	9.1236	8.3546	0
15/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.1100	0.4800	0.0001	0.0005	0
15/09/2025	R209 On 05-February-26			Bond Future	9.5733	9.7173	81.0109	80.2274	0
15/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	7092.3200	6360.9300	7.0923	6.3609	0
15/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	93.2300	145.3500	0.0932	0.1454	0
15/09/2025	R209 On 07-May-26			Bond Future	9.6505	9.7998	79.3474	78.5494	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	7455.4000	6751.6300	7.4554	6.7516	0
15/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	277.8100	372.0400	0.2778	0.3720	0
15/09/2025	R209 On 06-August-26			Bond Future	9.7361	9.8913	80.7963	79.9836	0
15/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	8521.5200	7813.0500	8.5215	7.8131	0
15/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	391.7100	496.0000	0.3917	0.4960	0
15/09/2025	R209 On 05-November-26			Bond Future	9.8321	9.9934	79.0559	78.2286	0
15/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	4450.3300	3944.2900	4.4503	3.9443	0
15/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	1981.5500	2302.7200	1.9816	2.3027	0
15/09/2025	R210 On 06-November-25			Bond Future	253.6092	253.3606	253.6092	253.3606	1,206
15/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	1469.1700	1220.5800	1.4692	1.2206	0
15/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	R210 On 05-February-26			Bond Future	258.3198	258.0665	258.3198	258.0665	0
15/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	5219.7900	4966.5000	5.2198	4.9665	0
15/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	R210 On 07-May-26			Bond Future	259.6240	259.3661	259.6240	259.3661	0
15/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	4223.9900	3966.0600	4.2240	3.9661	0
15/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	R210 On 06-August-26			Bond Future	264.4276	264.1643	264.4276	264.1643	0
15/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	4587.5700	4324.2500	4.5876	4.3243	0
15/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	R210 On 05-November-26			Bond Future	265.5456	265.2779	265.5456	265.2779	0
15/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	12215.5600	11947.8500	12.2156	11.9479	0
15/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/09/2025	R213 On 06-November-25			Bond Future	8.1801	8.2945	96.3804	95.9123	84,626
15/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	7310.7900	6842.6900	7.3108	6.8427	0
15/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
15/09/2025	R213 On 05-February-26			Bond Future	8.2297	8.3510	98.1471	97.6704	23
15/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	6289.7900	5822.0000	6.2898	5.8220	0
15/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	12.9200	21.8100	0.0129	0.0218	0
15/09/2025	R213 On 07-May-26			Bond Future	8.2762	8.4051	96.3981	95.9126	0
15/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	5636.0700	5183.5200	5.6361	5.1835	0
15/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	82.6900	115.7000	0.0827	0.1157	0
15/09/2025	R213 On 06-August-26			Bond Future	8.3353	8.4727	98.1589	97.6642	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	4967.3000	4538.1600	4.9673	4.5382	0
15/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	224.5700	290.0700	0.2246	0.2901	0
15/09/2025	R213 On 05-November-26			Bond Future	8.4183	8.5651	96.3225	95.8189	0
15/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	2433.2800	2144.4500	2.4333	2.1445	0
15/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	1300.1200	1514.9200	1.3001	1.5149	0
15/09/2025	R214 On 06-November-25			Bond Future	10.1795	10.3283	73.0389	72.1465	36,640
15/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	8107.9900	7219.1600	8.1080	7.2192	0
15/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	1.4300	5.0400	0.0014	0.0050	0
15/09/2025	R214 On 05-February-26			Bond Future	10.2641	10.4178	74.3777	73.4689	0
15/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	5870.7500	5091.8800	5.8708	5.0919	0
15/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	268.1900	398.0900	0.2682	0.3981	0
15/09/2025	R214 On 07-May-26			Bond Future	10.3464	10.5052	72.4458	71.5202	0
15/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	6964.5900	6190.5300	6.9646	6.1905	0
15/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	462.2500	613.8000	0.4623	0.6138	0
15/09/2025	R214 On 06-August-26			Bond Future	10.4369	10.6011	73.7688	72.8261	0
15/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	8674.2900	7873.0300	8.6743	7.8730	0
15/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	531.3200	672.7700	0.5313	0.6728	0
15/09/2025	R214 On 05-November-26			Bond Future	10.5374	10.7071	71.7597	70.8003	0
15/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	4769.2800	4196.4300	4.7693	4.1964	0
15/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	2360.6900	2747.2500	2.3607	2.7473	0
15/09/2025	R248 On 06-November-25			Bond Future	10.5079	10.6619	86.6890	85.5497	218,849
15/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	8454.3100	7330.7200	8.4543	7.3307	0
15/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	7.5900	23.3000	0.0076	0.0233	0
15/09/2025	R248 On 05-February-26			Bond Future	10.5985	10.7578	88.2780	87.1178	0
15/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	6445.8200	5500.6400	6.4458	5.5006	0
15/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	475.3700	690.4000	0.4754	0.6904	0
15/09/2025	R248 On 07-May-26			Bond Future	10.6866	10.8512	85.4597	84.2781	260
15/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	7729.7300	6787.2200	7.7297	6.7872	0
15/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	750.3600	989.4000	0.7504	0.9894	0
15/09/2025	R248 On 06-August-26			Bond Future	10.7829	10.9534	87.0202	85.8167	0
15/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	10841.2100	9819.9500	10.8412	9.8200	0
15/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	670.2700	852.4600	0.6703	0.8525	0
15/09/2025	R248 On 05-November-26			Bond Future	10.8885	11.0650	84.1008	82.8761	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	5851.6600	5124.1400	5.8517	5.1241	0
15/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	2975.6600	3472.8300	2.9757	3.4728	0
15/09/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/09/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0