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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
16/09/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	2029 On 06-November-25			Bond Future	141.3989	141.3729	141.3989	141.3729	4,646
16/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	1608.8500	1582.8700	1.6089	1.5829	0
16/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2029 On 05-February-26			Bond Future	144.0253	143.9988	144.0253	143.9988	0
16/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3915.3000	3888.8100	3.9153	3.8888	0
16/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2029 On 07-May-26			Bond Future	145.2351	145.2078	145.2351	145.2078	0
16/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	3415.1400	3387.8300	3.4151	3.3878	0
16/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2029 On 06-August-26			Bond Future	147.9229	147.8948	147.9229	147.8948	0
16/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3822.9400	3794.7900	3.8229	3.7948	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2029 On 05-November-26			Bond Future	149.0465	149.0171	149.0465	149.0171	0
16/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	1486.5000	1457.0900	1.4865	1.4571	0
16/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2030 On 06-November-25			Bond Future	7.9001	7.8641	102.5726	102.7003	138,789
16/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2861.4000	2987.4200	2.8614	2.9874	300
16/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	9.4600	7.8600	0.0095	0.0079	0
16/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	4542.5800	4670.1800	4.5426	4.6702	300
16/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.1200	0.1000	0.0001	0.0001	0
16/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	5605.5300	5733.1500	5.6055	5.7332	0
16/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	7366.8100	7494.4300	7.3668	7.4944	0
16/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
16/09/2025	2030 On 05-February-26			Bond Future	7.9320	7.8933	100.4448	100.5747	53,679
16/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	5074.1000	5202.9900	5.0741	5.2030	0
16/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	8.1800	7.1100	0.0082	0.0071	0
16/09/2025	2030 On 07-May-26			Bond Future	7.9757	7.9341	102.2896	102.4218	0
16/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	4427.3900	4553.3600	4.4274	4.5534	0
16/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	65.3100	59.0700	0.0653	0.0591	0
16/09/2025	2030 On 06-August-26			Bond Future	8.0362	7.9910	100.1485	100.2829	0
16/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	3650.3900	3769.0100	3.6504	3.7690	0
16/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	205.5700	189.8000	0.2056	0.1898	0
16/09/2025	2030 On 05-November-26			Bond Future	8.1088	8.0598	101.8946	102.0310	0
16/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1835.9600	1919.6300	1.8360	1.9196	0
16/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1056.8100	1004.0600	1.0568	1.0041	0
16/09/2025	2031 On 06-November-25			Bond Future	111.5468	111.5447	111.5468	111.5447	2,266
16/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1856.8300	1854.7500	1.8568	1.8548	0
16/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
16/09/2025	2031 On 05-February-26			Bond Future	111.2190	111.2165	111.2190	111.2165	0
16/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	118.8600	119.1300	0.1189	0.1191	0
16/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	659.9100	662.6800	0.6599	0.6627	0
16/09/2025	2031 On 07-May-26			Bond Future	113.2881	113.2854	113.2881	113.2854	0
16/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	115.7900	115.6700	0.1158	0.1157	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	667.7100	670.2600	0.6677	0.6703	0
16/09/2025	2031 On 06-August-26			Bond Future	112.9414	112.9382	112.9414	112.9382	0
16/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	1.2800	1.2600	0.0013	0.0013	0
16/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	869.8500	873.0300	0.8699	0.8730	0
16/09/2025	2031 On 05-November-26			Bond Future	114.9377	114.9341	114.9377	114.9341	0
16/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	3447.7200	3444.0900	3.4477	3.4441	0
16/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2032 On 06-November-25			Bond Future	8.5761	8.5459	99.3587	99.5036	156,059
16/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	3878.7500	4020.7300	3.8788	4.0207	300
16/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	26.8200	23.8700	0.0268	0.0239	0
16/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	6098.6600	6243.4800	6.0987	6.2435	300
16/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.9400	0.8300	0.0009	0.0008	0
16/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	8362.7800	8507.7100	8.3628	8.5077	0
16/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
16/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	10350.1500	10495.0800	10.3502	10.4951	0
16/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
16/09/2025	2032 On 05-February-26			Bond Future	8.6378	8.6060	101.1800	101.3275	0
16/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	6780.9500	6925.8200	6.7810	6.9258	0
16/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	31.4200	28.7700	0.0314	0.0288	0
16/09/2025	2032 On 07-May-26			Bond Future	8.7031	8.6696	98.8786	99.0287	0
16/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	6321.9800	6462.7800	6.3220	6.4628	0
16/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	146.8900	137.5700	0.1469	0.1376	0
16/09/2025	2032 On 06-August-26			Bond Future	8.7805	8.7452	100.6842	100.8369	0
16/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	5899.8100	6035.0900	5.8998	6.0351	0
16/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	332.9800	315.6400	0.3330	0.3156	0
16/09/2025	2032 On 05-November-26			Bond Future	8.8749	8.8376	98.2828	98.4378	0
16/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2924.0900	3019.3600	2.9241	3.0194	0
16/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	1751.8300	1692.1700	1.7518	1.6922	0
16/09/2025	2033 On 06-November-25			Bond Future	134.2514	134.2928	134.2514	134.2928	20,214
16/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	1111.4300	1152.7700	1.1114	1.1528	0
16/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2033 On 05-February-26			Bond Future	136.7451	136.7872	136.7451	136.7872	0
16/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	3865.1300	3907.1900	3.8651	3.9072	0

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16/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2033 On 07-May-26			Bond Future	137.7173	137.7598	137.7173	137.7598	0
16/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	2557.2800	2599.7900	2.5573	2.5998	0
16/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2033 On 06-August-26			Bond Future	140.2661	140.3090	140.2661	140.3090	0
16/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	6016.0800	6059.0200	6.0161	6.0590	0
16/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2033 On 05-November-26			Bond Future	141.1497	141.1928	141.1497	141.1928	0
16/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	3889.7300	3932.7700	3.8897	3.9328	0
16/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2037 On 06-November-25			Bond Future	9.8087	9.7892	93.5679	93.6910	188,729
16/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	4321.8100	4440.1700	4.3218	4.4402	300
16/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	100.4700	95.6500	0.1005	0.0957	0
16/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	7115.5500	7238.4600	7.1156	7.2385	300
16/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	6.7300	6.4600	0.0067	0.0065	0
16/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	10561.2600	10684.4400	10.5613	10.6844	0
16/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.1100	0.1100	0.0001	0.0001	0
16/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	13314.0500	13437.2300	13.3141	13.4372	0
16/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
16/09/2025	2037 On 05-February-26			Bond Future	9.8938	9.8736	91.0245	91.1498	5
16/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	5014.0400	5122.3400	5.0140	5.1223	1,930
16/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	496.9800	479.9300	0.4970	0.4799	0
16/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	6220.2900	6335.4700	6.2203	6.3355	1,970
16/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	277.6700	267.5000	0.2777	0.2675	0
16/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	7742.9400	7863.1900	7.7429	7.8632	0
16/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	132.1700	127.0700	0.1322	0.1271	0
16/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	8569.3700	8691.2900	8.5694	8.6913	0
16/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	87.4200	83.9900	0.0874	0.0840	1,930
16/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	8776.3800	8898.6300	8.7764	8.8986	1,030
16/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	78.6100	75.5100	0.0786	0.0755	0
16/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	11145.7400	11270.2200	11.1457	11.2702	0
16/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	21.6300	20.7600	0.0216	0.0208	1,930
16/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	13208.8000	13333.9300	13.2088	13.3339	0
16/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	5.5900	5.3700	0.0056	0.0054	1,970

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16/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	15447.3100	15572.6200	15.4473	15.5726	0
16/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.9700	0.9300	0.0010	0.0009	1,030
16/09/2025	2037 On 07-May-26			Bond Future	9.9867	9.9656	92.6961	92.8237	0
16/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	6289.4000	6397.5400	6.2894	6.3975	142
16/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	697.2200	677.7600	0.6972	0.6778	0
16/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	7994.5300	8110.7100	7.9945	8.1107	0
16/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	380.3100	368.8900	0.3803	0.3689	0
16/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	13204.8300	13330.5600	13.2048	13.3306	0
16/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	56.3700	54.5000	0.0564	0.0545	142
16/09/2025	2037 On 06-August-26			Bond Future	10.0912	10.0694	90.1289	90.2586	0
16/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	3033.9000	3103.8000	3.0339	3.1038	2,541
16/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	3457.6900	3397.8900	3.4577	3.3979	0
16/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	5177.8400	5271.9500	5.1778	5.2720	0
16/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	1664.0400	1628.4500	1.6640	1.6285	2,541
16/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	7631.5500	7741.3400	7.6316	7.7413	0
16/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	835.0500	815.1400	0.8351	0.8151	2,541
16/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	9467.6000	9584.3000	9.4676	9.5843	0
16/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	525.5900	512.5900	0.5256	0.5126	0
16/09/2025	2037 On 05-November-26			Bond Future	10.1986	10.1759	91.6994	91.8311	0
16/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	4894.3600	4981.1000	4.8944	4.9811	0
16/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	2492.5800	2447.6600	2.4926	2.4477	0
16/09/2025	2038 On 06-November-25			Bond Future	144.7766	144.9207	144.7766	144.9207	2,931
16/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	896.5500	1040.6500	0.8966	1.0407	0
16/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2038 On 05-February-26			Bond Future	145.2868	145.4334	145.2868	145.4334	0
16/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	2086.8100	2233.3600	2.0868	2.2334	0
16/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2038 On 07-May-26			Bond Future	147.9900	148.1390	147.9900	148.1390	0
16/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	3460.0000	3609.0300	3.4600	3.6090	0
16/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2038 On 06-August-26			Bond Future	148.5109	148.6620	148.5109	148.6620	0
16/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	3790.8900	3942.0300	3.7909	3.9420	0
16/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2038 On 05-November-26			Bond Future	151.1373	151.2907	151.1373	151.2907	0

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16/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	4827.2500	4980.6700	4.8273	4.9807	0
16/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2040 On 06-November-25			Bond Future	10.2679	10.2484	93.1166	93.2504	36,656
16/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	9943.8800	10077.6600	9.9439	10.0777	0
16/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.7900	0.7700	0.0008	0.0008	0
16/09/2025	2040 On 05-February-26			Bond Future	10.3603	10.3402	90.3145	90.4506	36,701
16/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	2275.7700	2353.7000	2.2758	2.3537	680
16/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	2345.1600	2286.9400	2.3452	2.2869	0
16/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	3752.9000	3854.2700	3.7529	3.8543	0
16/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	1170.9600	1136.1800	1.1710	1.1362	680
16/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	5634.2600	5752.9700	5.6343	5.7530	0
16/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	513.6300	496.1900	0.5136	0.4962	680
16/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	7425.2300	7552.8700	7.4252	7.5529	0
16/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	231.1600	222.6500	0.2312	0.2227	0
16/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	9237.8400	9370.0700	9.2378	9.3701	475
16/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	102.2900	98.3700	0.1023	0.0984	0
16/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	16708.9400	16845.0400	16.7089	16.8450	0
16/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	1.1800	1.1300	0.0012	0.0011	475
16/09/2025	2040 On 07-May-26			Bond Future	10.4596	10.4388	91.9730	92.1116	0
16/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	3773.5700	3863.4600	3.7736	3.8635	1,460
16/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	2196.0800	2147.3500	2.1961	2.1474	0
16/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	5470.3400	5577.8400	5.4703	5.5778	820
16/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	1232.3600	1201.2400	1.2324	1.2012	0
16/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	8087.6900	8211.0200	8.0877	8.2110	0
16/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	540.7800	525.4900	0.5408	0.5255	0
16/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	8339.5400	8463.8900	8.3395	8.4639	0
16/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	501.2500	486.9800	0.5013	0.4870	1,460
16/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	9920.4000	10049.8900	9.9204	10.0499	0
16/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	309.4200	300.2900	0.3094	0.3003	820
16/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	10897.6100	11029.3800	10.8976	11.0294	0
16/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	228.2900	221.4400	0.2283	0.2214	1,460
16/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	12487.7100	12622.1400	12.4877	12.6221	0
16/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	136.0700	131.8800	0.1361	0.1319	820
16/09/2025	2040 On 06-August-26			Bond Future	10.5702	10.5486	89.1419	89.2828	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	10301.4900	10428.1100	10.3015	10.4281	0
16/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	593.4200	579.1400	0.5934	0.5791	0
16/09/2025	2040 On 05-November-26			Bond Future	10.6823	10.6600	90.6948	90.8379	0
16/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	5242.4600	5335.5700	5.2425	5.3356	0
16/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	2873.2500	2823.2900	2.8733	2.8233	0
16/09/2025	2043 On 06-November-25			Bond Future	112.3391	110.4350	112.3391	110.4350	0
16/09/2025	2043 On 06-November-25	110.43	Call	Bond Future	2232.4937	1005.2209	2.2325	1.0052	0
16/09/2025	2043 On 06-November-25	110.43	Put	Bond Future	323.3937	1000.1909	0.3234	1.0002	0
16/09/2025	2043 On 05-February-26			Bond Future	111.5989	109.6590	111.5989	109.6590	0
16/09/2025	2043 On 05-February-26	109.66	Call	Bond Future	2848.3738	1697.1361	2.8484	1.6971	0
16/09/2025	2043 On 05-February-26	109.66	Put	Bond Future	909.5238	1698.1361	0.9095	1.6981	0
16/09/2025	2043 On 07-May-26			Bond Future	113.6750	111.6988	113.6750	111.6988	0
16/09/2025	2043 On 07-May-26	111.70	Call	Bond Future	3321.8049	2179.2493	3.3218	2.1792	0
16/09/2025	2043 On 07-May-26	111.70	Put	Bond Future	1346.7949	2180.4093	1.3468	2.1804	0
16/09/2025	2043 On 06-August-26			Bond Future	112.9006	110.8874	112.9006	110.8874	0
16/09/2025	2043 On 06-August-26	110.88	Call	Bond Future	3648.9462	2495.3747	3.6489	2.4954	0
16/09/2025	2043 On 06-August-26	110.88	Put	Bond Future	1628.3862	2487.9847	1.6284	2.4880	0
16/09/2025	2043 On 05-November-26			Bond Future	114.8955	112.8463	114.8955	112.8463	0
16/09/2025	2043 On 05-November-26	112.84	Call	Bond Future	3974.0745	2809.4089	3.9741	2.8094	0
16/09/2025	2043 On 05-November-26	112.84	Put	Bond Future	1918.5545	2803.1389	1.9186	2.8031	0
16/09/2025	2044 On 06-November-25			Bond Future	10.5379	10.5185	88.0670	88.2052	133,347
16/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	4953.0500	5086.1800	4.9531	5.0862	11,000
16/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	108.2900	103.2400	0.1083	0.1032	0
16/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	7999.9500	8137.8300	8.0000	8.1378	0
16/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	7.8800	7.5800	0.0079	0.0076	11,000
16/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	8782.0500	8920.1000	8.7821	8.9201	0
16/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	3.7600	3.6300	0.0038	0.0036	0
16/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	9494.5600	9632.6900	9.4946	9.6327	0
16/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	1.8400	1.7900	0.0018	0.0018	5,800
16/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	10660.3900	10798.5600	10.6604	10.7986	0
16/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.5300	0.5200	0.0005	0.0005	5,600
16/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	10947.5100	11085.6800	10.9475	11.0857	0
16/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.3900	0.3800	0.0004	0.0004	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
16/09/2025	2044 On 05-February-26			Bond Future	10.6303	10.6102	85.2975	85.4382	16
16/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	1035.0700	1082.0100	1.0351	1.0820	9,000
16/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	5107.7900	5014.0100	5.1078	5.0140	0
16/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	3374.2700	3472.3900	3.3743	3.4724	9,000
16/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	1515.9500	1473.3500	1.5160	1.4734	0
16/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	4945.3000	5061.3600	4.9453	5.0614	0
16/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	769.2100	744.5500	0.7692	0.7446	4,500
16/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	5958.9800	6082.6100	5.9590	6.0826	0
16/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	503.9400	486.8500	0.5039	0.4869	9,000
16/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	6220.8000	6346.0300	6.2208	6.3460	0
16/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	451.0400	435.5500	0.4510	0.4356	4,500
16/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	6538.5400	6665.5300	6.5385	6.6655	0
16/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	393.7100	379.9800	0.3937	0.3800	0
16/09/2025	2044 On 07-May-26			Bond Future	10.7287	10.7080	86.8639	87.0072	0
16/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	7600.0700	7724.3200	7.6001	7.7243	0
16/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	687.9100	668.9000	0.6879	0.6689	0
16/09/2025	2044 On 06-August-26			Bond Future	10.8375	10.8161	84.0648	84.2104	0
16/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	10393.0600	10523.1500	10.3931	10.5232	0
16/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	657.8100	642.2800	0.6578	0.6423	0
16/09/2025	2044 On 05-November-26			Bond Future	10.9469	10.9248	85.5290	85.6769	0
16/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	5512.5200	5609.6100	5.5125	5.6096	0
16/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	2956.5200	2905.7000	2.9565	2.9057	0
16/09/2025	2046 On 06-November-25			Bond Future	123.5419	123.8107	123.5419	123.8107	19,630
16/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	1868.1200	1599.3000	1.8681	1.5993	0
16/09/2025	2046 On 05-February-26			Bond Future	125.8365	126.1103	125.8365	126.1103	0
16/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	4186.5400	4460.3000	4.1865	4.4603	0
16/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2046 On 07-May-26			Bond Future	125.8681	126.1466	125.8681	126.1466	0
16/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	918.0700	1196.5600	0.9181	1.1966	0
16/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2046 On 06-August-26			Bond Future	128.1969	128.4802	128.1969	128.4802	0
16/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	5816.9000	6100.2200	5.8169	6.1002	0
16/09/2025	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
16/09/2025	2046 On 05-November-26			Bond Future	128.1168	128.4041	128.1168	128.4041	0
16/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	2636.7900	2924.0800	2.6368	2.9241	0
16/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2050 On 06-November-25			Bond Future	124.8975	124.4830	124.8975	124.4830	16,798
16/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	477.5400	62.9800	0.4775	0.0630	0
16/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2050 On 05-February-26			Bond Future	124.7897	124.3674	124.7897	124.3674	0
16/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	1969.7000	1547.3500	1.9697	1.5474	0
16/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2050 On 07-May-26			Bond Future	127.1113	126.6811	127.1113	126.6811	0
16/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	3041.3400	2611.0800	3.0413	2.6111	0
16/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2050 On 06-August-26			Bond Future	126.9929	126.5541	126.9929	126.5541	0
16/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	3722.8900	3284.1300	3.7229	3.2841	0
16/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	2050 On 05-November-26			Bond Future	129.2384	128.7914	129.2384	128.7914	0
16/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	5398.3700	4951.4200	5.3984	4.9514	0
16/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	AL37 On 06-November-25			Index Future	1209.2110	1210.8670	1209.2110	1,210.8670	0
16/09/2025	AL37 On 05-February-26			Index Future	1231.3770	1233.0630	1231.3770	1,233.0630	0
16/09/2025	AL37 On 07-May-26			Index Future	1254.0040	1255.7200	1254.0040	1,255.7200	0
16/09/2025	AL37 On 06-August-26			Index Future	1276.6910	1278.4350	1276.6910	1,278.4350	0
16/09/2025	AL37 On 05-November-26			Index Future	1299.2780	1301.0480	1299.2780	1,301.0480	0
16/09/2025	AL7T On 06-November-25			Index Future	1491.6330	1494.2080	1491.6330	1,494.2080	0
16/09/2025	AL7T On 05-February-26			Index Future	1518.9760	1521.5980	1518.9760	1,521.5980	0
16/09/2025	AL7T On 07-May-26			Index Future	1546.8880	1549.5560	1546.8880	1,549.5560	0
16/09/2025	AL7T On 06-August-26			Index Future	1574.8740	1577.5870	1574.8740	1,577.5870	0
16/09/2025	AL7T On 05-November-26			Index Future	1602.7360	1605.4920	1602.7360	1,605.4920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2025	ALBI On 06-November-25			Index Future	1258.8980	1260.7490	1258.8980	1,260.7490	76
16/09/2025	ALBI On 05-February-26			Index Future	1281.9740	1283.8590	1281.9740	1,283.8590	0
16/09/2025	ALBI On 07-May-26			Index Future	1305.5310	1307.4490	1305.5310	1,307.4490	0
16/09/2025	ALBI On 06-August-26			Index Future	1329.1510	1331.1000	1329.1510	1,331.1000	0
16/09/2025	ALBI On 05-November-26			Index Future	1352.6650	1354.6460	1352.6650	1,354.6460	0
16/09/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/09/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/09/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/09/2025	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
16/09/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	ES33 On 06-November-25			Bond Future	9.8871	9.8473	88.3446	88.5411	0
16/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	9694.3600	9890.8500	9.6944	9.8909	0
16/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	ES33 On 05-February-26			Bond Future	9.9971	9.9553	89.9856	90.1857	0
16/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	6790.1300	6990.2400	6.7901	6.9902	0
16/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	ES33 On 07-May-26			Bond Future	10.1089	10.0652	87.8651	88.0688	0
16/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	6984.5800	7188.2800	6.9846	7.1883	0
16/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	ES33 On 06-August-26			Bond Future	10.2341	10.1883	89.4899	89.6972	0
16/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	7621.2600	7828.5600	7.6213	7.8286	0
16/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	ES33 On 05-November-26			Bond Future	10.3788	10.3308	87.2786	87.4892	0
16/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	1950.1800	2160.8200	1.9502	2.1608	0
16/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	ES42 On 06-November-25			Bond Future	10.5498	10.5151	84.5379	84.7738	0
16/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	11204.0100	11439.8700	11.2040	11.4399	0
16/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	ES42 On 05-February-26			Bond Future	10.6436	10.6077	86.1081	86.3483	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	7508.4100	7748.5900	7.5084	7.7486	0
16/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	ES42 On 07-May-26			Bond Future	10.7421	10.7050	83.4453	83.6899	0
16/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	8803.9100	9048.4400	8.8039	9.0484	0
16/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	ES42 On 06-August-26			Bond Future	10.8469	10.8085	84.9872	85.2361	0
16/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	10512.8700	10761.7600	10.5129	10.7618	0
16/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	ES42 On 05-November-26			Bond Future	10.9614	10.9217	82.2244	82.4774	0
16/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	4259.5900	4512.5800	4.2596	4.5126	0
16/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	GOVI On 06-November-25			GOVI	1237.4570	1239.2140	1237.4570	1,239.2140	606
16/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1254570.0000	1272140.0000	125.4570	127.2140	0
16/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	GOVI On 05-February-26			GOVI	1260.1410	1261.9300	1260.1410	1,261.9300	0
16/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1101410.0000	1119300.0000	110.1410	111.9300	0
16/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	GOVI On 07-May-26			GOVI	1283.2960	1285.1170	1283.2960	1,285.1170	42
16/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1062960.0000	1081170.0000	106.2960	108.1170	0
16/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	GOVI On 06-August-26			GOVI	1306.5130	1308.3640	1306.5130	1,308.3640	0
16/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1175130.0000	1193640.0000	117.5130	119.3640	0
16/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	GOVI On 05-November-26			GOVI	1329.6280	1331.5070	1329.6280	1,331.5070	0
16/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	526280.0000	545070.0000	52.6280	54.5070	0
16/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/09/2025	I258 On 06-November-25			Bond Future	112.8413	112.8376	112.8413	112.8376	0
16/09/2025	I258 On 06-November-25	112.39	Call	Bond Future	1731.0671	1743.4989	1.7311	1.7435	0
16/09/2025	I258 On 06-November-25	112.39	Put	Bond Future	1279.7371	1295.8589	1.2797	1.2959	0
16/09/2025	I258 On 05-February-26			Bond Future	112.1104	112.1061	112.1104	112.1061	0
16/09/2025	I258 On 05-February-26	111.65	Call	Bond Future	2775.4390	2782.0148	2.7754	2.7820	0
16/09/2025	I258 On 05-February-26	111.65	Put	Bond Future	2315.0690	2325.9448	2.3151	2.3259	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2025	I258 On 07-May-26			Bond Future	114.1960	114.1916	114.1960	114.1916	0
16/09/2025	I258 On 07-May-26	113.73	Call	Bond Future	3557.5797	3562.2872	3.5576	3.5623	0
16/09/2025	I258 On 07-May-26	113.73	Put	Bond Future	3091.5597	3100.7272	3.0916	3.1007	0
16/09/2025	I258 On 06-August-26			Bond Future	113.4313	113.4262	113.4313	113.4262	0
16/09/2025	I258 On 06-August-26	112.95	Call	Bond Future	4170.9677	4174.3214	4.1710	4.1743	0
16/09/2025	I258 On 06-August-26	112.95	Put	Bond Future	3689.7177	3698.0814	3.6897	3.6981	0
16/09/2025	I258 On 05-November-26			Bond Future	115.4356	115.4302	115.4356	115.4302	0
16/09/2025	I258 On 05-November-26	114.95	Call	Bond Future	4753.3293	4755.8433	4.7533	4.7558	0
16/09/2025	I258 On 05-November-26	114.95	Put	Bond Future	4267.7393	4275.6633	4.2677	4.2757	0
16/09/2025	IGOV On 06-November-25			Index Future	397.3840	397.0820	397.3840	397.0820	762
16/09/2025	IGOV On 05-February-26			Index Future	404.7650	404.4580	404.7650	404.4580	0
16/09/2025	IGOV On 07-May-26			Index Future	412.2980	411.9850	412.2980	411.9850	0
16/09/2025	IGOV On 06-August-26			Index Future	419.8510	419.5310	419.8510	419.5310	0
16/09/2025	IGOV On 05-November-26			Index Future	427.3710	427.0430	427.3710	427.0430	0
16/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
16/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
16/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
16/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
16/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
16/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
16/09/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
16/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
16/09/2025	R033 On 06-November-25			Bond Future	8.7637	8.7336	107.7543	107.9224	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
16/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	8298.9000	8467.0100	8.2989	8.4670	0
16/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0700	0.0600	0.0001	0.0001	0
16/09/2025	R033 On 05-February-26			Bond Future	8.8301	8.7985	109.7295	109.9007	0
16/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	8536.4600	8706.1000	8.5365	8.7061	0
16/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	16.7700	15.2100	0.0168	0.0152	0
16/09/2025	R033 On 07-May-26			Bond Future	8.9000	8.8669	106.7016	106.8758	0
16/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	7526.6600	7692.8300	7.5267	7.6928	0
16/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	113.2900	105.2700	0.1133	0.1053	0
16/09/2025	R033 On 06-August-26			Bond Future	8.9812	8.9463	108.6499	108.8269	0
16/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	6567.9000	6724.7800	6.5679	6.7248	0
16/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	372.3100	352.1100	0.3723	0.3521	0
16/09/2025	R033 On 05-November-26			Bond Future	9.0776	9.0410	105.5049	105.6847	0
16/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	2934.8400	3045.7900	2.9348	3.0458	0
16/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	1706.8600	1637.9400	1.7069	1.6379	0
16/09/2025	R035 On 06-November-25			Bond Future	9.2756	9.2457	99.2809	99.4615	121,107
16/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	3145.7900	3307.4100	3.1458	3.3074	250
16/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	216.4600	197.4300	0.2165	0.1974	0
16/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	3853.4100	4023.2200	3.8534	4.0232	2,000
16/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	115.8400	105.0000	0.1158	0.1050	0
16/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	4756.4100	4932.1400	4.7564	4.9321	300
16/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	49.6700	44.7500	0.0497	0.0448	0
16/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	5136.1600	5313.3500	5.1362	5.3134	0
16/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	34.2100	30.7500	0.0342	0.0308	250
16/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	5955.8100	6134.9500	5.9558	6.1350	0
16/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	14.4900	12.9800	0.0145	0.0130	50
16/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	6557.7400	6737.6100	6.5577	6.7376	2,000
16/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	7.3200	6.5400	0.0073	0.0065	0
16/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	6721.6400	6901.6500	6.7216	6.9017	2,000
16/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	6.0300	5.3900	0.0060	0.0054	0
16/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	7048.8200	7229.0400	7.0488	7.2290	0
16/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	4.0500	3.6200	0.0041	0.0036	250
16/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	7483.6100	7664.0100	7.4836	7.6640	300
16/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	2.4200	2.1700	0.0024	0.0022	0
16/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	8024.0200	8204.5400	8.0240	8.2045	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	1.2400	1.1100	0.0012	0.0011	8,500
16/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	9410.8700	9591.5000	9.4109	9.5915	2,000
16/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.1900	0.1700	0.0002	0.0002	0
16/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	9463.6600	9644.2900	9.4637	9.6443	250
16/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.1800	0.1600	0.0002	0.0002	0
16/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	9726.9800	9907.6200	9.7270	9.9076	0
16/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.1200	0.1100	0.0001	0.0001	0
16/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	10769.9300	10950.5700	10.7699	10.9506	0
16/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	0
16/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	11948.9400	12129.5900	11.9489	12.1296	0
16/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
16/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	12050.4400	12231.0900	12.0504	12.2311	0
16/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
16/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	13156.3600	13337.0100	13.1564	13.3370	0
16/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
16/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	14536.1500	14716.8000	14.5362	14.7168	0
16/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
16/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	14730.7700	14911.4200	14.7308	14.9114	0
16/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
16/09/2025	R035 On 05-February-26			Bond Future	9.3548	9.3236	101.1008	101.2847	0
16/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	5039.1800	5199.8900	5.0392	5.1999	250
16/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	380.0400	356.7800	0.3800	0.3568	0
16/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	6328.4000	6499.5200	6.3284	6.4995	2,000
16/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	191.4800	178.6300	0.1915	0.1786	0
16/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	7474.5200	7651.1200	7.4745	7.6511	0
16/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	103.3800	96.0100	0.1034	0.0960	250
16/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	8080.2900	8258.8500	8.0803	8.2589	0
16/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	74.0400	68.6300	0.0740	0.0686	0
16/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	8839.7400	9020.1000	8.8397	9.0201	2,000
16/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	47.9900	44.3800	0.0480	0.0444	0
16/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	9143.5100	9324.4200	9.1435	9.3244	0
16/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	40.1400	37.0800	0.0401	0.0371	0
16/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	10002.1900	10184.2900	10.0022	10.1843	0
16/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	23.8500	21.9800	0.0239	0.0220	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	16160.0300	16343.9800	16.1600	16.3440	0
16/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.1700	0.1500	0.0002	0.0002	2,000
16/09/2025	R035 On 07-May-26			Bond Future	9.4320	9.3996	98.4547	98.6420	0
16/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	3095.0800	3211.5900	3.0951	3.2116	250
16/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	1905.2100	1834.4700	1.9052	1.8345	0
16/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	3157.0500	3274.8900	3.1571	3.2749	200
16/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	1853.7900	1784.3800	1.8538	1.7844	0
16/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	3315.8200	3436.9500	3.3158	3.4370	350
16/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	1729.8600	1663.7400	1.7299	1.6637	0
16/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	4883.3600	5029.8800	4.8834	5.0299	0
16/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	911.0300	870.3000	0.9110	0.8703	250
16/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	4964.0000	5111.5300	4.9640	5.1115	0
16/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	882.6000	842.8800	0.8826	0.8429	200
16/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	5168.3300	5318.3300	5.1683	5.3183	0
16/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	815.0000	777.7500	0.8150	0.7778	350
16/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	7044.2600	7211.2300	7.0443	7.2112	0
16/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	395.2200	374.9400	0.3952	0.3749	250
16/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	7135.7800	7303.3500	7.1358	7.3034	0
16/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	381.8100	362.1300	0.3818	0.3621	200
16/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	7365.9000	7534.9100	7.3659	7.5349	0
16/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	350.3000	332.0600	0.3503	0.3321	350
16/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	8063.5600	8236.3700	8.0636	8.2364	0
16/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	269.1000	254.6600	0.2691	0.2547	0
16/09/2025	R035 On 06-August-26			Bond Future	9.5200	9.4862	100.2529	100.4433	0
16/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	8612.2700	8782.9600	8.6123	8.7830	0
16/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	440.0900	420.3800	0.4401	0.4204	0
16/09/2025	R035 On 05-November-26			Bond Future	9.6235	9.5882	97.5018	97.6953	0
16/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	4424.4100	4549.5600	4.4244	4.5496	0
16/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	2231.0600	2162.7700	2.2311	2.1628	0
16/09/2025	R038 On 06-November-25			Bond Future	9.8666	9.8472	108.3513	108.4956	6,697
16/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	7833.3400	7977.1900	7.8333	7.9772	1,770
16/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	9.3600	8.9400	0.0094	0.0089	0
16/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	9533.6900	9677.9000	9.5337	9.6779	0
16/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	1.8000	1.7400	0.0018	0.0017	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	16244.3200	16388.5900	16.2443	16.3886	0
16/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
16/09/2025	R038 On 05-February-26			Bond Future	9.9562	9.9360	110.3374	110.4844	0
16/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	10136.0900	10279.6300	10.1361	10.2796	0
16/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	83.9700	80.4900	0.0840	0.0805	0
16/09/2025	R038 On 07-May-26			Bond Future	10.0492	10.0283	106.8794	107.0289	0
16/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	9396.8700	9534.5300	9.3969	9.5345	0
16/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	366.7100	354.8500	0.3667	0.3549	0
16/09/2025	R038 On 06-August-26			Bond Future	10.1514	10.1296	108.8307	108.9827	0
16/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	11030.9000	11168.4100	11.0309	11.1684	0
16/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	557.1500	542.6600	0.5572	0.5427	0
16/09/2025	R038 On 05-November-26			Bond Future	10.2644	10.2418	105.2474	105.4017	0
16/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	5559.9100	5663.6700	5.5599	5.6637	0
16/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	2518.4300	2467.9100	2.5184	2.4679	0
16/09/2025	R053 On 06-November-25			Bond Future	10.4190	10.3996	112.1733	112.3652	28,906
16/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	11962.9900	12154.7300	11.9630	12.1547	0
16/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	4.0100	3.8600	0.0040	0.0039	0
16/09/2025	R053 On 05-February-26			Bond Future	10.5037	10.4837	114.2295	114.4248	0
16/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	9355.8100	9534.4200	9.3558	9.5344	0
16/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	460.1000	443.3600	0.4601	0.4434	0
16/09/2025	R053 On 07-May-26			Bond Future	10.5906	10.5698	110.4659	110.6647	10,000
16/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	10508.5700	10683.2000	10.5086	10.6832	0
16/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	817.8700	793.7100	0.8179	0.7937	0
16/09/2025	R053 On 06-August-26			Bond Future	10.6841	10.6626	112.4825	112.6847	0
16/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	14294.0500	14474.4800	14.2941	14.4745	0
16/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	922.8500	901.0900	0.9229	0.9011	0
16/09/2025	R053 On 05-November-26			Bond Future	10.7850	10.7628	108.5846	108.7900	0
16/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	7574.9200	7711.9900	7.5749	7.7120	0
16/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	3766.0500	3697.7200	3.7661	3.6977	0
16/09/2025	R186 On 06-November-25			Bond Future	7.4200	7.3746	107.3089	107.3576	79,103
16/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	757.9700	806.7100	0.7580	0.8067	0
16/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
16/09/2025	R186 On 05-February-26			Bond Future	7.4209	7.3616	103.9719	104.0216	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	840.8700	890.0700	0.8409	0.8901	0
16/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	1.3200	0.9000	0.0013	0.0009	0
16/09/2025	R186 On 07-May-26			Bond Future	7.4237	7.3393	105.8816	105.9320	0
16/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	755.3000	804.6500	0.7553	0.8047	0
16/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	3.6800	2.6200	0.0037	0.0026	0
16/09/2025	R186 On 06-August-26			Bond Future	7.4469	7.3045	102.5102	102.5612	0
16/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	414.7600	461.6600	0.4148	0.4617	0
16/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	13.8900	9.7300	0.0139	0.0097	0
16/09/2025	R186 On 05-November-26			Bond Future	8.1338	7.6894	104.2971	104.3487	0
16/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	59.0900	88.2800	0.0591	0.0883	0
16/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	60.7000	38.2600	0.0607	0.0383	0
16/09/2025	R202 On 06-November-25			Bond Future	279.7665	278.7921	279.7665	278.7921	1,033
16/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	4126.4800	3152.0800	4.1265	3.1521	0
16/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	R202 On 05-February-26			Bond Future	279.5935	278.6006	279.5935	278.6006	0
16/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	1773.4600	780.6200	1.7735	0.7806	0
16/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	R202 On 07-May-26			Bond Future	284.7956	283.7840	284.7956	283.7840	0
16/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	7245.6300	6234.0200	7.2456	6.2340	0
16/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	R202 On 06-August-26			Bond Future	284.6038	283.5726	284.6038	283.5726	0
16/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	5743.8200	4712.5700	5.7438	4.7126	0
16/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	R202 On 05-November-26			Bond Future	289.6373	288.5867	289.6373	288.5867	0
16/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	9177.3400	8126.7300	9.1773	8.1267	0
16/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	R209 On 06-November-25			Bond Future	9.5389	9.4989	79.3299	79.5527	19,984
16/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	8900.8300	9123.5700	8.9008	9.1236	0
16/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.1300	0.1100	0.0001	0.0001	0
16/09/2025	R209 On 05-February-26			Bond Future	9.6148	9.5733	80.7841	81.0109	0
16/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	6875.4300	7092.3200	6.8754	7.0923	0
16/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	103.1800	93.2300	0.1032	0.0932	0
16/09/2025	R209 On 07-May-26			Bond Future	9.6935	9.6505	79.1165	79.3474	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	7245.2500	7455.4000	7.2453	7.4554	0
16/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	298.5700	277.8100	0.2986	0.2778	0
16/09/2025	R209 On 06-August-26			Bond Future	9.7808	9.7361	80.5614	80.7963	0
16/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	8310.7000	8521.5200	8.3107	8.5215	0
16/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	415.8100	391.7100	0.4158	0.3917	0
16/09/2025	R209 On 05-November-26			Bond Future	9.8784	9.8321	78.8171	79.0559	0
16/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	4294.2400	4450.3300	4.2942	4.4503	0
16/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	2064.2200	1981.5500	2.0642	1.9816	0
16/09/2025	R210 On 06-November-25			Bond Future	253.6737	253.6092	253.6737	253.6092	1,206
16/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	1533.6900	1469.1700	1.5337	1.4692	0
16/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	R210 On 05-February-26			Bond Future	258.3855	258.3198	258.3855	258.3198	0
16/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	5285.5200	5219.7900	5.2855	5.2198	0
16/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	R210 On 07-May-26			Bond Future	259.6916	259.6240	259.6916	259.6240	0
16/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	4291.5700	4223.9900	4.2916	4.2240	0
16/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	R210 On 06-August-26			Bond Future	264.4971	264.4276	264.4971	264.4276	0
16/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	4657.1100	4587.5700	4.6571	4.5876	0
16/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	R210 On 05-November-26			Bond Future	265.6178	265.5456	265.6178	265.5456	0
16/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	12287.8400	12215.5600	12.2878	12.2156	0
16/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	R213 On 06-November-25			Bond Future	8.2157	8.1801	96.2345	96.3804	84,626
16/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	7164.8600	7310.7900	7.1649	7.3108	0
16/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/09/2025	R213 On 05-February-26			Bond Future	8.2674	8.2297	97.9985	98.1471	23
16/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	6142.8600	6289.7900	6.1429	6.2898	0
16/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	14.5600	12.9200	0.0146	0.0129	0
16/09/2025	R213 On 07-May-26			Bond Future	8.3163	8.2762	96.2469	96.3981	0
16/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	5492.4500	5636.0700	5.4925	5.6361	0
16/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	90.2700	82.6900	0.0903	0.0827	0
16/09/2025	R213 On 06-August-26			Bond Future	8.3779	8.3353	98.0052	98.1589	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	4830.1100	4967.3000	4.8301	4.9673	0
16/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	241.1000	224.5700	0.2411	0.2246	0
16/09/2025	R213 On 05-November-26			Bond Future	8.4637	8.4183	96.1664	96.3225	0
16/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	2337.3300	2433.2800	2.3373	2.4333	0
16/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	1360.2600	1300.1200	1.3603	1.3001	0
16/09/2025	R214 On 06-November-25			Bond Future	10.2143	10.1795	72.8291	73.0389	36,640
16/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	7898.4000	8107.9900	7.8984	8.1080	0
16/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	1.6400	1.4300	0.0016	0.0014	0
16/09/2025	R214 On 05-February-26			Bond Future	10.3000	10.2641	74.1641	74.3777	0
16/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	5678.2400	5870.7500	5.6782	5.8708	0
16/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	289.2900	268.1900	0.2893	0.2682	0
16/09/2025	R214 On 07-May-26			Bond Future	10.3834	10.3464	72.2283	72.4458	0
16/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	6774.3900	6964.5900	6.7744	6.9646	0
16/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	489.5000	462.2500	0.4895	0.4623	0
16/09/2025	R214 On 06-August-26			Bond Future	10.4751	10.4369	73.5476	73.7688	0
16/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	8479.2900	8674.2900	8.4793	8.6743	0
16/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	557.5600	531.3200	0.5576	0.5313	0
16/09/2025	R214 On 05-November-26			Bond Future	10.5769	10.5374	71.5348	71.7597	0
16/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	4623.9400	4769.2800	4.6239	4.7693	0
16/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	2440.2500	2360.6900	2.4403	2.3607	0
16/09/2025	R248 On 06-November-25			Bond Future	10.5273	10.5079	86.5441	86.6890	218,849
16/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	8309.7800	8454.3100	8.3098	8.4543	0
16/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	7.9100	7.5900	0.0079	0.0076	0
16/09/2025	R248 On 05-February-26			Bond Future	10.6185	10.5985	88.1305	88.2780	0
16/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	6315.4100	6445.8200	6.3154	6.4458	0
16/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	492.4400	475.3700	0.4924	0.4754	0
16/09/2025	R248 On 07-May-26			Bond Future	10.7073	10.6866	85.3096	85.4597	260
16/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	7600.9900	7729.7300	7.6010	7.7297	0
16/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	771.6800	750.3600	0.7717	0.7504	0
16/09/2025	R248 On 06-August-26			Bond Future	10.8043	10.7829	86.8675	87.0202	0
16/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	10705.0000	10841.2100	10.7050	10.8412	0
16/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	686.7300	670.2700	0.6867	0.6703	0
16/09/2025	R248 On 05-November-26			Bond Future	10.9106	10.8885	83.9457	84.1008	0

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16/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	5749.3400	5851.6600	5.7493	5.8517	0
16/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	3028.3800	2975.6600	3.0284	2.9757	0
16/09/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/09/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0