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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
19/09/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	2029 On 06-November-25			Bond Future	141.1321	141.1242	141.1321	141.1242	4,646
19/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	1342.1100	1334.2300	1.3421	1.3342	0
19/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2029 On 05-February-26			Bond Future	143.7611	143.7456	143.7611	143.7456	0
19/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3651.0900	3635.6400	3.6511	3.6356	0
19/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2029 On 07-May-26			Bond Future	144.9898	144.9572	144.9898	144.9572	0
19/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	3169.8400	3137.1500	3.1698	3.1372	0
19/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2029 On 06-August-26			Bond Future	147.6757	147.6413	147.6757	147.6413	0
19/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3575.6800	3541.3400	3.5757	3.5413	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2029 On 05-November-26			Bond Future	148.8066	148.7677	148.8066	148.7677	0
19/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	1246.5800	1207.6900	1.2466	1.2077	0
19/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2030 On 06-November-25			Bond Future	7.9022	7.8985	102.5652	102.5784	138,289
19/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2852.1100	2865.8300	2.8521	2.8658	300
19/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	7.5700	8.1600	0.0076	0.0082	0
19/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	4535.1100	4548.2800	4.5351	4.5483	300
19/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0500	0.0900	0.0001	0.0001	0
19/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	5598.1300	5611.2600	5.5981	5.6113	0
19/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	7359.4100	7372.5400	7.3594	7.3725	0
19/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
19/09/2025	2030 On 05-February-26			Bond Future	7.9327	7.9303	100.4426	100.4507	53,676
19/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	5072.7600	5079.4700	5.0728	5.0795	0
19/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	9.0300	7.6800	0.0090	0.0077	0
19/09/2025	2030 On 07-May-26			Bond Future	7.9725	7.9737	102.2998	102.2961	0
19/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	4442.0400	4432.2500	4.4420	4.4323	0
19/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	69.7300	63.6400	0.0697	0.0636	0
19/09/2025	2030 On 06-August-26			Bond Future	8.0321	8.0336	100.1606	100.1562	0
19/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	3673.5600	3655.0200	3.6736	3.6550	0
19/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	216.6600	202.5500	0.2167	0.2026	0
19/09/2025	2030 On 05-November-26			Bond Future	8.1031	8.1055	101.9105	101.9036	0
19/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1846.7200	1838.0100	1.8467	1.8380	0
19/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1051.6700	1049.8100	1.0517	1.0498	0
19/09/2025	2031 On 06-November-25			Bond Future	111.6143	111.5027	111.6143	111.5027	2,378
19/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1924.3000	1812.6800	1.9243	1.8127	0
19/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
19/09/2025	2031 On 05-February-26			Bond Future	111.3024	111.1828	111.3024	111.1828	0
19/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	161.8400	108.3200	0.1618	0.1083	0
19/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	619.4900	685.5700	0.6195	0.6856	0
19/09/2025	2031 On 07-May-26			Bond Future	113.3869	113.2519	113.3869	113.2519	0
19/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	165.0900	106.1000	0.1651	0.1061	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	618.2300	694.2400	0.6182	0.6942	0
19/09/2025	2031 On 06-August-26			Bond Future	113.0547	112.9160	113.0547	112.9160	0
19/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	7.3800	1.0200	0.0074	0.0010	0
19/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	762.6900	895.0300	0.7627	0.8950	0
19/09/2025	2031 On 05-November-26			Bond Future	115.0571	114.9133	115.0571	114.9133	0
19/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	3567.1300	3423.2500	3.5671	3.4233	0
19/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2032 On 06-November-25			Bond Future	8.5610	8.5525	99.4310	99.4716	156,954
19/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	3933.5400	3985.6500	3.9335	3.9857	300
19/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	9.3000	20.7700	0.0093	0.0208	0
19/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	6170.1300	6211.2900	6.1701	6.2113	300
19/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.1000	0.6200	0.0001	0.0006	0
19/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	8435.0800	8475.7300	8.4351	8.4757	0
19/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
19/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	10422.4600	10463.1000	10.4225	10.4631	0
19/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
19/09/2025	2032 On 05-February-26			Bond Future	8.6208	8.6130	101.2588	101.2950	0
19/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	6845.4700	6892.1500	6.8455	6.8922	0
19/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	17.1100	27.5500	0.0171	0.0276	0
19/09/2025	2032 On 07-May-26			Bond Future	8.6824	8.6768	98.9712	98.9963	0
19/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	6359.4600	6428.8100	6.3595	6.4288	0
19/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	91.7800	136.0000	0.0918	0.1360	0
19/09/2025	2032 On 06-August-26			Bond Future	8.7583	8.7525	100.7802	100.8052	0
19/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	5886.3300	6002.4900	5.8863	6.0025	0
19/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	223.5500	314.6800	0.2236	0.3147	0
19/09/2025	2032 On 05-November-26			Bond Future	8.8505	8.8449	98.3842	98.4073	0
19/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2712.2400	2992.9500	2.7122	2.9930	0
19/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	1438.6200	1696.2200	1.4386	1.6962	0
19/09/2025	2033 On 06-November-25			Bond Future	134.0525	133.9059	134.0525	133.9059	20,216
19/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	912.5000	765.8800	0.9125	0.7659	0
19/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2033 On 05-February-26			Bond Future	136.5496	136.3932	136.5496	136.3932	0
19/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	3669.5500	3513.2000	3.6696	3.5132	0

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19/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2033 On 07-May-26			Bond Future	137.5411	137.3658	137.5411	137.3658	0
19/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	2381.1300	2205.7900	2.3811	2.2058	0
19/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2033 On 06-August-26			Bond Future	140.0890	139.9094	140.0890	139.9094	0
19/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	5839.0000	5659.3900	5.8390	5.6594	0
19/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2033 On 05-November-26			Bond Future	140.9814	140.7949	140.9814	140.7949	0
19/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	3721.3600	3534.9100	3.7214	3.5349	0
19/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2037 On 06-November-25			Bond Future	9.7518	9.7591	93.9277	93.8817	188,944
19/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	4655.2200	4607.6900	4.6552	4.6077	300
19/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	74.0100	72.5100	0.0740	0.0725	0
19/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	7473.3700	7426.7200	7.4734	7.4267	300
19/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	4.6800	4.0600	0.0047	0.0041	0
19/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	10921.0800	10875.0400	10.9211	10.8750	0
19/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0600	0.0500	0.0001	0.0001	0
19/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	13673.9200	13627.8900	13.6739	13.6279	0
19/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
19/09/2025	2037 On 05-February-26			Bond Future	9.8340	9.8423	91.3958	91.3440	5
19/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	5321.3100	5271.2600	5.3213	5.2713	1,930
19/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	432.9400	434.6200	0.4329	0.4346	0
19/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	6557.3200	6500.3800	6.5573	6.5004	1,970
19/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	243.3900	238.1800	0.2434	0.2382	0
19/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	8099.1200	8041.1300	8.0991	8.0411	0
19/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	117.0400	110.7800	0.1170	0.1108	0
19/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	8930.6400	8873.9100	8.9306	8.8739	0
19/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	77.3800	72.3800	0.0774	0.0724	1,930
19/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	9138.6900	9082.2400	9.1387	9.0822	1,030
19/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	69.6100	64.8900	0.0696	0.0649	0
19/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	11513.9900	11460.9000	11.5140	11.4609	0
19/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	18.5700	17.2100	0.0186	0.0172	1,930
19/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	13579.0300	13527.0800	13.5790	13.5271	0
19/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	4.5100	4.2900	0.0045	0.0043	1,970

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19/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	15818.4100	15766.6300	15.8184	15.7666	0
19/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.7600	0.7100	0.0008	0.0007	1,030
19/09/2025	2037 On 07-May-26			Bond Future	9.9226	9.9330	93.0856	93.0221	0
19/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	6609.7000	6549.9600	6.6097	6.5500	142
19/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	628.0000	631.8200	0.6280	0.6318	0
19/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	8347.1600	8280.0600	8.3472	8.2801	0
19/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	343.4200	339.8800	0.3434	0.3399	0
19/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	13580.8900	13522.9400	13.5809	13.5229	0
19/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	42.9100	48.5200	0.0429	0.0485	142
19/09/2025	2037 On 06-August-26			Bond Future	10.0243	10.0353	90.5271	90.4618	0
19/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	3232.5100	3192.0800	3.2325	3.1921	5,082
19/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	3258.1700	3283.0200	3.2582	3.2830	0
19/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	5482.8600	5401.2900	5.4829	5.4013	0
19/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	1570.9300	1554.6400	1.5709	1.5546	5,082
19/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	7969.2500	7899.5900	7.9693	7.8996	0
19/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	774.6200	770.2400	0.7746	0.7702	5,082
19/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	9808.6600	9756.2600	9.8087	9.7563	0
19/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	468.5200	481.4000	0.4685	0.4814	0
19/09/2025	2037 On 05-November-26			Bond Future	10.1284	10.1402	92.1077	92.0392	0
19/09/2025	2037 On 05-November-26	9.46	Call	Bond Future	2311.3100	2290.9000	2.3113	2.2909	4,490
19/09/2025	2037 On 05-November-26	9.46	Put	Bond Future	6331.9900	6380.1100	6.3320	6.3801	0
19/09/2025	2037 On 05-November-26	10.23	Call	Bond Future	3982.5700	3949.7400	3.9826	3.9497	0
19/09/2025	2037 On 05-November-26	10.23	Put	Bond Future	3392.0500	3427.7500	3.3921	3.4278	4,490
19/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	5182.3100	5100.8400	5.1823	5.1008	0
19/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	2372.2000	2359.2600	2.3722	2.3593	0
19/09/2025	2037 On 05-November-26	10.83	Call	Bond Future	5915.5600	5872.4100	5.9156	5.8724	0
19/09/2025	2037 On 05-November-26	10.83	Put	Bond Future	1941.1500	1966.5300	1.9412	1.9665	4,490
19/09/2025	2038 On 06-November-25			Bond Future	144.3633	144.2765	144.3633	144.2765	2,931
19/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	483.3400	396.4900	0.4833	0.3965	0
19/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2038 On 05-February-26			Bond Future	144.8817	144.7857	144.8817	144.7857	0
19/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	1681.6800	1585.6700	1.6817	1.5857	0
19/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2038 On 07-May-26			Bond Future	147.5952	147.4801	147.5952	147.4801	0

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19/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	3065.1600	2950.1300	3.0652	2.9501	0
19/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2038 On 06-August-26			Bond Future	148.1210	148.0024	148.1210	148.0024	0
19/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	3400.9700	3282.3800	3.4010	3.2824	0
19/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2038 On 05-November-26			Bond Future	150.7459	150.6218	150.7459	150.6218	0
19/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	4435.9100	4311.7600	4.4359	4.3118	0
19/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2040 On 06-November-25			Bond Future	10.2055	10.2027	93.5475	93.5671	43,666
19/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	10374.4600	10393.9100	10.3745	10.3939	0
19/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.4800	0.3700	0.0005	0.0004	0
19/09/2025	2040 On 05-February-26			Bond Future	10.2949	10.2927	90.7581	90.7732	38,801
19/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	2480.2400	2499.6800	2.4802	2.4997	680
19/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	2106.0000	2110.3800	2.1060	2.1104	0
19/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	4051.8100	4061.8800	4.0518	4.0619	0
19/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	1026.2400	1021.2500	1.0262	1.0213	8,180
19/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	6008.8000	6011.8600	6.0088	6.0119	0
19/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	444.5400	432.5400	0.4445	0.4325	680
19/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	7841.0700	7841.3300	7.8411	7.8413	0
19/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	203.3700	188.5700	0.2034	0.1886	0
19/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	9669.3500	9675.2800	9.6694	9.6753	475
19/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	90.1700	81.0400	0.0902	0.0810	0
19/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	17152.3200	17167.2500	17.1523	17.1673	0
19/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.9300	0.8000	0.0009	0.0008	475
19/09/2025	2040 On 07-May-26			Bond Future	10.3902	10.3895	92.4361	92.4406	0
19/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	4082.1600	4048.1700	4.0822	4.0482	2,880
19/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	2041.5400	2003.0700	2.0415	2.0031	0
19/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	5821.6500	5809.1000	5.8217	5.8091	820
19/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	1120.5400	1103.5100	1.1205	1.1035	0
19/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	8481.2700	8487.6000	8.4813	8.4876	0
19/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	471.2300	473.0800	0.4712	0.4731	0
19/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	8736.3000	8743.5600	8.7363	8.7436	0
19/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	434.8800	437.6600	0.4349	0.4377	2,880
19/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	10334.5300	10345.5800	10.3345	10.3456	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	260.4200	266.9900	0.2604	0.2670	820
19/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	11320.4500	11332.5100	11.3205	11.3325	0
19/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	188.0000	195.5800	0.1880	0.1956	2,880
19/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	12922.5700	12934.4400	12.9226	12.9344	0
19/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	107.8000	115.1900	0.1078	0.1152	820
19/09/2025	2040 On 06-August-26			Bond Future	10.4979	10.4973	89.6150	89.6190	0
19/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	10711.8100	10716.6900	10.7118	10.7167	0
19/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	530.6400	531.5100	0.5306	0.5315	0
19/09/2025	2040 On 05-November-26			Bond Future	10.6068	10.6065	91.1793	91.1813	0
19/09/2025	2040 On 05-November-26	9.91	Call	Bond Future	2428.5800	2434.1300	2.4286	2.4341	2,300
19/09/2025	2040 On 05-November-26	9.91	Put	Bond Future	7090.0600	7093.6100	7.0901	7.0936	0
19/09/2025	2040 On 05-November-26	10.67	Call	Bond Future	4272.9300	4278.9300	4.2729	4.2789	0
19/09/2025	2040 On 05-November-26	10.67	Put	Bond Future	3867.0400	3871.0400	3.8670	3.8710	2,300
19/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	5592.4900	5537.4700	5.5925	5.5375	0
19/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	2738.7300	2681.7100	2.7387	2.6817	0
19/09/2025	2040 On 05-November-26	11.27	Call	Bond Future	6396.0900	6401.8900	6.3961	6.4019	0
19/09/2025	2040 On 05-November-26	11.27	Put	Bond Future	2264.8000	2268.6000	2.2648	2.2686	2,300
19/09/2025	2043 On 06-November-25			Bond Future	113.5226	113.5134	113.5226	113.5134	0
19/09/2025	2043 On 06-November-25	110.43	Call	Bond Future	3212.3920	3209.4547	3.2124	3.2095	0
19/09/2025	2043 On 06-November-25	110.43	Put	Bond Future	119.7720	126.0547	0.1198	0.1261	0
19/09/2025	2043 On 05-February-26			Bond Future	112.8207	112.8053	112.8207	112.8053	0
19/09/2025	2043 On 05-February-26	109.66	Call	Bond Future	3713.5301	3718.6120	3.7135	3.7186	0
19/09/2025	2043 On 05-February-26	109.66	Put	Bond Future	552.8101	573.3420	0.5528	0.5733	0
19/09/2025	2043 On 07-May-26			Bond Future	114.9336	114.9045	114.9336	114.9045	0
19/09/2025	2043 On 07-May-26	111.70	Call	Bond Future	4165.9781	4160.8179	4.1660	4.1608	0
19/09/2025	2043 On 07-May-26	111.70	Put	Bond Future	932.3681	956.3279	0.9324	0.9563	0
19/09/2025	2043 On 06-August-26			Bond Future	114.1970	114.1662	114.1970	114.1662	0
19/09/2025	2043 On 06-August-26	110.88	Call	Bond Future	4493.8658	4493.6857	4.4939	4.4937	0
19/09/2025	2043 On 06-August-26	110.88	Put	Bond Future	1176.8258	1207.4957	1.1768	1.2075	0
19/09/2025	2043 On 05-November-26			Bond Future	116.2191	116.1849	116.2191	116.1849	0
19/09/2025	2043 On 05-November-26	112.84	Call	Bond Future	4816.8843	4817.8973	4.8169	4.8179	0
19/09/2025	2043 On 05-November-26	112.84	Put	Bond Future	1437.7543	1472.9773	1.4378	1.4730	0
19/09/2025	2044 On 06-November-25			Bond Future	10.4705	10.4677	88.5489	88.5693	132,415

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	5403.5500	5417.4700	5.4036	5.4175	11,000
19/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	76.9300	70.4400	0.0769	0.0704	0
19/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	8479.2100	8498.5100	8.4792	8.4985	0
19/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	5.2800	4.1700	0.0053	0.0042	11,000
19/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	9262.5800	9282.4400	9.2626	9.2824	0
19/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	2.4300	1.8800	0.0024	0.0019	0
19/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	9975.7300	9995.8700	9.9757	9.9959	0
19/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	1.1500	0.8800	0.0012	0.0009	5,800
19/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	11142.0300	11162.3600	11.1420	11.1624	0
19/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.3100	0.2300	0.0003	0.0002	5,600
19/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	11429.2000	11449.5500	11.4292	11.4496	0
19/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.2200	0.1600	0.0002	0.0002	5,800
19/09/2025	2044 On 05-February-26			Bond Future	10.5599	10.5576	85.7929	85.8091	16
19/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	1137.3700	1167.7900	1.1374	1.1678	9,000
19/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	4714.7500	4728.9700	4.7148	4.7290	0
19/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	3682.8000	3693.6200	3.6828	3.6936	9,000
19/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	1329.1400	1323.7600	1.3291	1.3238	0
19/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	5338.0800	5338.5700	5.3381	5.3386	0
19/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	666.6500	650.9400	0.6667	0.6509	4,500
19/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	6380.8600	6385.2800	6.3809	6.3853	0
19/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	430.4800	418.7000	0.4305	0.4187	9,000
19/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	6648.9500	6654.2800	6.6490	6.6543	0
19/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	383.8500	372.9800	0.3839	0.3730	4,500
19/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	6976.6800	6980.0700	6.9767	6.9801	0
19/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	336.5100	323.7000	0.3365	0.3237	0
19/09/2025	2044 On 07-May-26			Bond Future	10.6544	10.6535	87.3791	87.3853	0
19/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	8041.4400	8033.1900	8.0414	8.0332	0
19/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	614.1100	599.6600	0.6141	0.5997	0
19/09/2025	2044 On 06-August-26			Bond Future	10.7603	10.7594	84.5907	84.5966	0
19/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	10849.6400	10853.1100	10.8496	10.8531	0
19/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	588.4900	586.0700	0.5885	0.5861	0
19/09/2025	2044 On 05-November-26			Bond Future	10.8665	10.8660	86.0672	86.0712	0
19/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	5900.5300	5845.2500	5.9005	5.8453	0
19/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	2806.3300	2747.0800	2.8063	2.7471	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2025	2046 On 06-November-25			Bond Future	123.2078	123.1063	123.2078	123.1063	19,630
19/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	2202.2400	2303.7200	2.2022	2.3037	0
19/09/2025	2046 On 05-February-26			Bond Future	125.5029	125.3930	125.5029	125.3930	0
19/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	3852.9200	3743.0000	3.8529	3.7430	0
19/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2046 On 07-May-26			Bond Future	125.5532	125.4265	125.5532	125.4265	0
19/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	603.1900	476.5000	0.6032	0.4765	0
19/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2046 On 06-August-26			Bond Future	127.8785	127.7485	127.8785	127.7485	0
19/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	5498.4900	5368.5000	5.4985	5.3685	0
19/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2046 On 05-November-26			Bond Future	127.8072	127.6714	127.8072	127.6714	0
19/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	2327.2400	2191.3800	2.3272	2.1914	0
19/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2050 On 06-November-25			Bond Future	125.3366	124.5039	125.3366	124.5039	16,798
19/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	916.6100	83.8500	0.9166	0.0839	0
19/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2050 On 05-February-26			Bond Future	125.2519	124.3971	125.2519	124.3971	0
19/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	2431.8700	1577.1400	2.4319	1.5771	0
19/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2050 On 07-May-26			Bond Future	127.5979	126.7123	127.5979	126.7123	0
19/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	3527.8600	2642.3400	3.5279	2.6423	0
19/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2050 On 06-August-26			Bond Future	127.5012	126.5982	127.5012	126.5982	0
19/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	4231.1700	3328.1800	4.2312	3.3282	0
19/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	2050 On 05-November-26			Bond Future	129.7604	128.8383	129.7604	128.8383	0
19/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	5920.4400	4998.2900	5.9204	4.9983	0
19/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2025	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
19/09/2025	AL37 On 06-November-25			Index Future	1209.4040		1209.7750	1209.4040	1,209.7750	0
19/09/2025	AL37 On 05-February-26			Index Future	1231.6360		1231.9510	1231.6360	1,231.9510	0
19/09/2025	AL37 On 07-May-26			Index Future	1254.4140		1254.5920	1254.4140	1,254.5920	0
19/09/2025	AL37 On 06-August-26			Index Future	1277.1200		1277.2960	1277.1200	1,277.2960	0
19/09/2025	AL37 On 05-November-26			Index Future	1299.7500		1299.9010	1299.7500	1,299.9010	0
19/09/2025	AL7T On 06-November-25			Index Future	1497.8070		1496.9240	1497.8070	1,496.9240	0
19/09/2025	AL7T On 05-February-26			Index Future	1525.3410		1524.3640	1525.3410	1,524.3640	0
19/09/2025	AL7T On 07-May-26			Index Future	1553.5510		1552.3790	1553.5510	1,552.3790	0
19/09/2025	AL7T On 06-August-26			Index Future	1581.6710		1580.4720	1581.6710	1,580.4720	0
19/09/2025	AL7T On 05-November-26			Index Future	1609.6980		1608.4420	1609.6980	1,608.4420	0
19/09/2025	ALBI On 06-November-25			Index Future	1262.4370		1262.5230	1262.4370	1,262.5230	76
19/09/2025	ALBI On 05-February-26			Index Future	1285.6440		1285.6660	1285.6440	1,285.6660	0
19/09/2025	ALBI On 07-May-26			Index Future	1309.4210		1309.2940	1309.4210	1,309.2940	0
19/09/2025	ALBI On 06-August-26			Index Future	1333.1230		1332.9880	1333.1230	1,332.9880	0
19/09/2025	ALBI On 05-November-26			Index Future	1356.7450		1356.5780	1356.7450	1,356.5780	0
19/09/2025	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
19/09/2025	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
19/09/2025	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
19/09/2025	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
19/09/2025	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
19/09/2025	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
19/09/2025	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
19/09/2025	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
19/09/2025	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
19/09/2025	C050 On 31-December-50			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
19/09/2025	C186 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/09/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/09/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	ES33 On 06-November-25			Bond Future	9.8080	9.8107	88.7353	88.7219	0
19/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	10085.0400	10071.6300	10.0850	10.0716	0
19/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	ES33 On 05-February-26			Bond Future	9.9132	9.9170	90.3882	90.3699	0
19/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	7192.7200	7174.4200	7.1927	7.1744	0
19/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	ES33 On 07-May-26			Bond Future	10.0188	10.0250	88.2862	88.2571	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	7405.6200	7376.5300	7.4056	7.3765	0
19/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	ES33 On 06-August-26			Bond Future	10.1392	10.1458	89.9202	89.8900	0
19/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	8051.5400	8021.3800	8.0515	8.0214	0
19/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	ES33 On 05-November-26			Bond Future	10.2785	10.2859	87.7197	87.6869	0
19/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	2391.3000	2358.4800	2.3913	2.3585	0
19/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	ES42 On 06-November-25			Bond Future	10.4872	10.4844	84.9647	84.9834	0
19/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	11630.7900	11649.4800	11.6308	11.6495	0
19/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	ES42 On 05-February-26			Bond Future	10.5781	10.5760	86.5473	86.5620	0
19/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	7947.6100	7962.2300	7.9476	7.9622	0
19/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	ES42 On 07-May-26			Bond Future	10.6727	10.6720	83.9033	83.9081	0
19/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	9261.8900	9266.6600	9.2619	9.2667	0
19/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	ES42 On 06-August-26			Bond Future	10.7749	10.7742	85.4551	85.4595	0
19/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	10980.7300	10985.1600	10.9807	10.9852	0
19/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	ES42 On 05-November-26			Bond Future	10.8863	10.8859	82.7037	82.7061	0
19/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	4738.8700	4741.3000	4.7389	4.7413	0
19/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	GOVI On 06-November-25			GOVI	1240.7670	1240.8350	1240.7670	1,240.8350	606
19/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1287670.0000	1288350.0000	128.7670	128.8350	0
19/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	GOVI On 05-February-26			GOVI	1263.5750	1263.5800	1263.5750	1,263.5800	8
19/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1135750.0000	1135800.0000	113.5750	113.5800	0
19/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	GOVI On 07-May-26			GOVI	1286.9450	1286.8020	1286.9450	1,286.8020	42
19/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1099450.0000	1098020.0000	109.9450	109.8020	0
19/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	GOVI On 06-August-26			GOVI	1310.2390	1310.0890	1310.2390	1,310.0890	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1212390.0000	1210890.0000	121.2390	121.0890	0
19/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	GOVI On 05-November-26			GOVI	1333.4560	1333.2740	1333.4560	1,333.2740	0
19/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	564560.0000	562740.0000	56.4560	56.2740	0
19/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/09/2025	I258 On 06-November-25			Bond Future	113.2232	112.8559	113.2232	112.8559	0
19/09/2025	I258 On 06-November-25	112.39	Call	Bond Future	1957.7581	1709.7925	1.9578	1.7098	0
19/09/2025	I258 On 06-November-25	112.39	Put	Bond Future	1124.6081	1243.8925	1.1246	1.2439	0
19/09/2025	I258 On 05-February-26			Bond Future	112.5158	112.1356	112.5158	112.1356	0
19/09/2025	I258 On 05-February-26	111.65	Call	Bond Future	3041.0777	2771.2002	3.0411	2.7712	0
19/09/2025	I258 On 05-February-26	111.65	Put	Bond Future	2175.3077	2285.6002	2.1753	2.2856	0
19/09/2025	I258 On 07-May-26			Bond Future	114.6228	114.2224	114.6228	114.2224	0
19/09/2025	I258 On 07-May-26	113.73	Call	Bond Future	3873.8900	3557.4836	3.8739	3.5575	0
19/09/2025	I258 On 07-May-26	113.73	Put	Bond Future	2981.0500	3065.1336	2.9810	3.0651	0
19/09/2025	I258 On 06-August-26			Bond Future	113.8806	113.4715	113.8806	113.4715	0
19/09/2025	I258 On 06-August-26	112.95	Call	Bond Future	4533.1396	4180.4820	4.5331	4.1805	0
19/09/2025	I258 On 06-August-26	112.95	Put	Bond Future	3602.5096	3659.0020	3.6025	3.6590	0
19/09/2025	I258 On 05-November-26			Bond Future	115.8971	115.4779	115.8971	115.4779	0
19/09/2025	I258 On 05-November-26	114.95	Call	Bond Future	5139.3983	4765.2283	5.1394	4.7652	0
19/09/2025	I258 On 05-November-26	114.95	Put	Bond Future	4192.2883	4237.2983	4.1923	4.2373	0
19/09/2025	IGOV On 06-November-25			Index Future	397.0050	396.4530	397.0050	396.4530	762
19/09/2025	IGOV On 05-February-26			Index Future	404.4000	403.8170	404.4000	403.8170	0
19/09/2025	IGOV On 07-May-26			Index Future	411.9740	411.3340	411.9740	411.3340	0
19/09/2025	IGOV On 06-August-26			Index Future	419.5250	418.8710	419.5250	418.8710	0
19/09/2025	IGOV On 05-November-26			Index Future	427.0510	426.3750	427.0510	426.3750	0
19/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/09/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	8.3400	0
19/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
19/09/2025	R033 On 06-November-25			Bond Future	8.7227	8.7143	107.9833	108.0305	27,971
19/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	8527.8800	8575.0500	8.5279	8.5751	0
19/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	0
19/09/2025	R033 On 05-February-26			Bond Future	8.7860	8.7782	109.9684	110.0107	0
19/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	8765.2600	8813.8900	8.7653	8.8139	0
19/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	6.6800	12.9300	0.0067	0.0129	0
19/09/2025	R033 On 07-May-26			Bond Future	8.8512	8.8454	106.9582	106.9887	0
19/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	7725.9200	7797.0000	7.7259	7.7970	0
19/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	55.9100	96.5600	0.0559	0.0966	0
19/09/2025	R033 On 06-August-26			Bond Future	8.9294	8.9235	108.9130	108.9434	0
19/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	6672.3800	6822.1300	6.6724	6.8221	0
19/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	213.6400	332.9900	0.2136	0.3330	0
19/09/2025	R033 On 05-November-26			Bond Future	9.0223	9.0165	105.7766	105.8050	0
19/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	2850.0800	3111.5000	2.8501	3.1115	0
19/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	1350.3100	1583.3500	1.3503	1.5834	0
19/09/2025	R035 On 06-November-25			Bond Future	9.1985	9.2158	99.7484	99.6428	121,107
19/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	3541.0900	3448.8900	3.5411	3.4489	250
19/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	144.2500	157.6900	0.1443	0.1577	0
19/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	4278.7500	4179.7500	4.2788	4.1798	2,000
19/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	73.6700	80.3100	0.0737	0.0803	0
19/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	5203.7300	5100.8700	5.2037	5.1009	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	29.4800	32.2600	0.0295	0.0323	0
19/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	5589.0200	5485.4200	5.5890	5.4854	0
19/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	19.5600	21.6000	0.0196	0.0216	250
19/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	6416.5600	6311.7700	6.4166	6.3118	0
19/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	7.7300	8.5800	0.0077	0.0086	50
19/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	7021.7400	6916.4100	7.0217	6.9164	2,000
19/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	3.8100	4.1200	0.0038	0.0041	0
19/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	7186.2400	7080.8300	7.1862	7.0808	2,000
19/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	3.1200	3.3500	0.0031	0.0034	0
19/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	7514.3500	7408.8300	7.5144	7.4088	0
19/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	2.0700	2.1900	0.0021	0.0022	250
19/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	7949.8800	7844.3200	7.9499	7.8443	300
19/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	1.1800	1.2600	0.0012	0.0013	0
19/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	8490.8600	8385.2700	8.4909	8.3853	0
19/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.5700	0.6200	0.0006	0.0006	8,500
19/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	9878.2600	9772.6400	9.8783	9.7726	2,000
19/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0700	0.0900	0.0001	0.0001	0
19/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	9931.0600	9825.4300	9.9311	9.8254	250
19/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0700	0.0800	0.0001	0.0001	0
19/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	10194.4100	10088.7800	10.1944	10.0888	0
19/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	0
19/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	11237.4200	11131.7800	11.2374	11.1318	0
19/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
19/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	12416.4500	12310.8100	12.4165	12.3108	0
19/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
19/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	12517.9500	12412.3100	12.5180	12.4123	0
19/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
19/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	13623.8700	13518.2300	13.6239	13.5182	0
19/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
19/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	15003.6600	14898.0200	15.0037	14.8980	0
19/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
19/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	15198.2800	15092.6400	15.1983	15.0926	0
19/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
19/09/2025	R035 On 05-February-26			Bond Future	9.2735	9.2925	101.5821	101.4693	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	5453.7500	5347.9700	5.4538	5.3480	250
19/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	313.2900	320.3100	0.3133	0.3203	0
19/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	6777.2900	6662.5600	6.7773	6.6626	2,000
19/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	159.0500	157.1200	0.1591	0.1571	0
19/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	7938.3800	7822.6000	7.9384	7.8226	0
19/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	85.9200	82.9400	0.0859	0.0829	250
19/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	8548.8600	8433.4900	8.5489	8.4335	0
19/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	61.2900	58.7200	0.0613	0.0587	0
19/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	9312.6400	9197.7800	9.3126	9.1978	2,000
19/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	39.5700	37.5100	0.0396	0.0375	0
19/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	9617.7400	9503.0700	9.6177	9.5031	0
19/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	33.0500	31.1800	0.0331	0.0312	0
19/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	10479.2200	10365.0800	10.4792	10.3651	0
19/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	19.5600	18.2200	0.0196	0.0182	250
19/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	16641.3000	16528.4900	16.6413	16.5285	0
19/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.1200	0.1100	0.0001	0.0001	2,000
19/09/2025	R035 On 07-May-26			Bond Future	9.3452	9.3670	98.9570	98.8305	0
19/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	3386.7600	3310.5700	3.3868	3.3106	250
19/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	1694.6000	1744.9200	1.6946	1.7449	0
19/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	3453.0200	3375.3200	3.4530	3.3753	200
19/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	1647.4700	1696.2800	1.6475	1.6963	0
19/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	3622.1700	3541.0100	3.6222	3.5410	350
19/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	1533.9200	1579.2700	1.5339	1.5793	0
19/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	5269.6000	5163.1600	5.2696	5.1632	0
19/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	794.9800	815.0500	0.7950	0.8151	250
19/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	5352.6000	5246.0300	5.3526	5.2460	0
19/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	768.9100	788.8500	0.7689	0.7889	200
19/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	5562.7000	5455.8200	5.5627	5.4558	0
19/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	707.0800	726.7100	0.7071	0.7267	350
19/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	7477.5000	7370.0800	7.4775	7.3701	0
19/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	326.1700	345.2600	0.3262	0.3453	250
19/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	7570.0800	7462.9900	7.5701	7.4630	0
19/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	313.8200	333.2400	0.3138	0.3332	200
19/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	7802.5400	7696.4400	7.8025	7.6964	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	284.6500	305.0600	0.2847	0.3051	350
19/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	8507.2800	8403.0200	8.5073	8.4030	0
19/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	210.5300	232.7800	0.2105	0.2328	0
19/09/2025	R035 On 06-August-26			Bond Future	9.4291	9.4520	100.7660	100.6366	0
19/09/2025	R035 On 06-August-26	9.22	Call	Bond Future	2474.0900	2458.3500	2.4741	2.4584	250
19/09/2025	R035 On 06-August-26	9.22	Put	Bond Future	3667.2700	3780.9500	3.6673	3.7810	0
19/09/2025	R035 On 06-August-26	9.72	Call	Bond Future	3792.1000	3717.1400	3.7921	3.7171	0
19/09/2025	R035 On 06-August-26	9.72	Put	Bond Future	2163.0800	2217.5400	2.1631	2.2175	250
19/09/2025	R035 On 06-August-26	10.22	Call	Bond Future	5527.4600	5416.4800	5.5275	5.4165	0
19/09/2025	R035 On 06-August-26	10.22	Put	Bond Future	1181.5500	1199.9900	1.1816	1.2000	250
19/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	9061.7300	8948.5300	9.0617	8.9485	0
19/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	376.4600	392.6800	0.3765	0.3927	0
19/09/2025	R035 On 05-November-26			Bond Future	9.5279	9.5522	98.0274	97.8935	0
19/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	4763.6700	4664.7200	4.7637	4.6647	0
19/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	2044.7300	2079.7600	2.0447	2.0798	0
19/09/2025	R038 On 06-November-25			Bond Future	9.8090	9.8163	108.7798	108.7252	6,697
19/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	8256.9900	8203.5300	8.2570	8.2035	1,770
19/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	4.5800	5.6300	0.0046	0.0056	0
19/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	9961.0600	9906.7900	9.9611	9.9068	0
19/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.7400	0.9800	0.0007	0.0010	0
19/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	16672.7500	16618.2400	16.6728	16.6182	0
19/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
19/09/2025	R038 On 05-February-26			Bond Future	9.8956	9.9040	110.7795	110.7183	0
19/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	10551.5200	10501.6300	10.5515	10.5016	0
19/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	57.3300	68.6300	0.0573	0.0686	0
19/09/2025	R038 On 07-May-26			Bond Future	9.9844	9.9948	107.3430	107.2679	0
19/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	9751.7500	9743.0800	9.7518	9.7431	0
19/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	258.0000	324.4100	0.2580	0.3244	0
19/09/2025	R038 On 06-August-26			Bond Future	10.0836	10.0946	109.3046	109.2275	0
19/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	11309.8300	11378.0800	11.3098	11.3781	0
19/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	362.1900	507.5000	0.3622	0.5075	0
19/09/2025	R038 On 05-November-26			Bond Future	10.1933	10.2051	105.7336	105.6527	0
19/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	5805.0700	5814.1400	5.8051	5.8141	0
19/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	2277.4200	2367.4100	2.2774	2.3674	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2025	R053 On 06-November-25			Bond Future	10.3568	10.3538	112.7894	112.8198	28,866
19/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	12578.2100	12607.5100	12.5782	12.6075	0
19/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	3.0900	2.0100	0.0031	0.0020	0
19/09/2025	R053 On 05-February-26			Bond Future	10.4389	10.4363	114.8628	114.8879	0
19/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	9947.1200	9933.6400	9.9471	9.9336	0
19/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	418.1400	379.5400	0.4181	0.3795	0
19/09/2025	R053 On 07-May-26			Bond Future	10.5220	10.5208	111.1247	111.1370	10,000
19/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	11100.6800	11075.2800	11.1007	11.0753	0
19/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	751.1300	713.4600	0.7511	0.7135	0
19/09/2025	R053 On 06-August-26			Bond Future	10.6130	10.6117	113.1553	113.1672	0
19/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	14767.1200	14884.7200	14.7671	14.8847	0
19/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	723.0900	828.8000	0.7231	0.8288	0
19/09/2025	R053 On 05-November-26			Bond Future	10.7109	10.7099	109.2734	109.2828	0
19/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	8181.2800	8011.5700	8.1813	8.0116	0
19/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	3683.6400	3504.4800	3.6836	3.5045	0
19/09/2025	R186 On 06-November-25			Bond Future	7.4385	7.4076	107.2890	107.3222	74,785
19/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	738.0700	771.3000	0.7381	0.7713	0
19/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
19/09/2025	R186 On 05-February-26			Bond Future	7.4385	7.4046	103.9571	103.9855	0
19/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	826.0300	854.2700	0.8260	0.8543	0
19/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	1.2700	1.1100	0.0013	0.0011	0
19/09/2025	R186 On 07-May-26			Bond Future	7.4273	7.3995	105.8794	105.8960	0
19/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	755.2500	769.2700	0.7553	0.7693	0
19/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	5.8000	3.2400	0.0058	0.0032	0
19/09/2025	R186 On 06-August-26			Bond Future	7.4487	7.4030	102.5096	102.5259	0
19/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	414.6100	428.9000	0.4146	0.4289	0
19/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	14.3700	12.3000	0.0144	0.0123	0
19/09/2025	R186 On 05-November-26			Bond Future	8.1070	7.9846	104.3002	104.3144	0
19/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	56.0200	67.9500	0.0560	0.0680	0
19/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	54.5100	52.2200	0.0545	0.0522	0
19/09/2025	R202 On 06-November-25			Bond Future	279.4397	279.6086	279.4397	279.6086	1,033
19/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	3799.7100	3968.5800	3.7997	3.9686	0
19/09/2025	R202 On 06-November-25	275.64	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
19/09/2025	R202 On 05-February-26			Bond Future	279.2931	279.4505	279.2931	279.4505	0
19/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	1473.0900	1630.5000	1.4731	1.6305	0
19/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	R202 On 07-May-26			Bond Future	284.5241	284.6516	284.5241	284.6516	0
19/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	6974.1000	7101.6200	6.9741	7.1016	0
19/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	R202 On 06-August-26			Bond Future	284.3560	284.4834	284.3560	284.4834	0
19/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	5495.9600	5623.3900	5.4960	5.6234	0
19/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	R202 On 05-November-26			Bond Future	289.3955	289.5181	289.3955	289.5181	0
19/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	8935.4800	9058.0800	8.9355	9.0581	0
19/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	R209 On 06-November-25			Bond Future	9.4621	9.4640	79.7589	79.7482	25,755
19/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	9329.6600	9318.9800	9.3297	9.3190	0
19/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	0
19/09/2025	R209 On 05-February-26			Bond Future	9.5343	9.5371	81.2251	81.2100	0
19/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	7288.1000	7277.7500	7.2881	7.2778	0
19/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	74.8900	79.5500	0.0749	0.0796	0
19/09/2025	R209 On 07-May-26			Bond Future	9.6081	9.6127	79.5755	79.5507	0
19/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	7629.2500	7633.4600	7.6293	7.6335	0
19/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	223.6500	252.5800	0.2237	0.2526	0
19/09/2025	R209 On 06-August-26			Bond Future	9.6919	9.6967	81.0301	81.0045	0
19/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	8679.2300	8701.6200	8.6792	8.7016	0
19/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	315.6600	363.6600	0.3157	0.3637	0
19/09/2025	R209 On 05-November-26			Bond Future	9.7855	9.7909	79.2969	79.2690	0
19/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	4505.4800	4578.4000	4.5055	4.5784	0
19/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	1795.6100	1896.5200	1.7956	1.8965	0
19/09/2025	R210 On 06-November-25			Bond Future	253.0299	253.2295	253.0299	253.2295	1,185
19/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	889.8700	1089.5200	0.8899	1.0895	0
19/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	R210 On 05-February-26			Bond Future	257.7432	257.9333	257.7432	257.9333	0
19/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4643.2000	4833.3000	4.6432	4.8333	0
19/09/2025	R210 On 05-February-26	253.10	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
19/09/2025	R210 On 07-May-26			Bond Future	259.0838	259.2469	259.0838	259.2469	0
19/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3683.7500	3846.9100	3.6838	3.8469	0
19/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	R210 On 06-August-26			Bond Future	263.8825	264.0469	263.8825	264.0469	0
19/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	4042.5000	4206.9400	4.0425	4.2069	0
19/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	R210 On 05-November-26			Bond Future	265.0171	265.1772	265.0171	265.1772	0
19/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11687.0700	11847.2000	11.6871	11.8472	0
19/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	R213 On 06-November-25			Bond Future	8.2167	8.2082	96.2303	96.2655	84,583
19/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	7160.7200	7195.8300	7.1607	7.1958	0
19/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/09/2025	R213 On 05-February-26			Bond Future	8.2672	8.2594	97.9993	98.0301	23
19/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	6145.0700	6173.3000	6.1451	6.1733	0
19/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	15.9500	13.4100	0.0160	0.0134	0
19/09/2025	R213 On 07-May-26			Bond Future	8.3129	8.3076	96.2596	96.2796	0
19/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	5510.8000	5521.4600	5.5108	5.5215	0
19/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	95.9800	86.6400	0.0960	0.0866	0
19/09/2025	R213 On 06-August-26			Bond Future	8.3739	8.3684	98.0196	98.0394	0
19/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	4853.2000	4857.8500	4.8532	4.8579	0
19/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	249.7700	234.5900	0.2498	0.2346	0
19/09/2025	R213 On 05-November-26			Bond Future	8.4584	8.4532	96.1845	96.2024	0
19/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	2381.3100	2354.5300	2.3813	2.3545	0
19/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	1386.1400	1341.4700	1.3861	1.3415	0
19/09/2025	R214 On 06-November-25			Bond Future	10.1524	10.1495	73.2032	73.2213	36,622
19/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	8271.8100	8289.7300	8.2718	8.2897	0
19/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.9300	0.8100	0.0009	0.0008	0
19/09/2025	R214 On 05-February-26			Bond Future	10.2354	10.2330	74.5489	74.5635	0
19/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	6022.4000	6027.4700	6.0224	6.0275	0
19/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	248.6000	239.1200	0.2486	0.2391	0
19/09/2025	R214 On 07-May-26			Bond Future	10.3153	10.3143	72.6292	72.6354	0
19/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	7131.1300	7120.3000	7.1311	7.1203	0
19/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	445.4200	428.3300	0.4454	0.4283	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2025	R214 On 06-August-26			Bond Future	10.4045	10.4035	73.9569	73.9629	0
19/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	8842.4900	8836.6100	8.8425	8.8366	0
19/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	511.4500	499.5700	0.5115	0.4996	0
19/09/2025	R214 On 05-November-26			Bond Future	10.5034	10.5026	71.9539	71.9582	0
19/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	4932.7000	4884.0400	4.9327	4.8840	0
19/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	2329.9300	2276.9100	2.3299	2.2769	0
19/09/2025	R248 On 06-November-25			Bond Future	10.4651	10.4622	87.0101	87.0317	221,633
19/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	8773.2800	8793.8100	8.7733	8.7938	0
19/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	5.4500	4.3000	0.0055	0.0043	0
19/09/2025	R248 On 05-February-26			Bond Future	10.5536	10.5512	88.6096	88.6271	0
19/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	6728.8000	6732.0500	6.7288	6.7321	0
19/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	426.7600	412.5000	0.4268	0.4125	0
19/09/2025	R248 On 07-May-26			Bond Future	10.6388	10.6377	85.8080	85.8157	260
19/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	8023.5000	8015.2700	8.0235	8.0153	0
19/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	695.7600	679.8500	0.6958	0.6799	0
19/09/2025	R248 On 06-August-26			Bond Future	10.7332	10.7322	87.3764	87.3838	0
19/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	11152.9000	11150.5200	11.1529	11.1505	0
19/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	625.6800	615.9600	0.6257	0.6160	0
19/09/2025	R248 On 05-November-26			Bond Future	10.8366	10.8358	84.4666	84.4721	0
19/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	6141.1000	6073.5300	6.1411	6.0735	0
19/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	2899.2500	2826.2300	2.8993	2.8262	0
19/09/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/09/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0