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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
23/09/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	2029 On 06-November-25			Bond Future	141.2118	141.1344	141.2118	141.1344	4,646
23/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	1421.7500	1344.4100	1.4218	1.3444	0
23/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2029 On 05-February-26			Bond Future	143.8423	143.7634	143.8423	143.7634	0
23/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3732.2600	3653.4300	3.7323	3.6534	0
23/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2029 On 07-May-26			Bond Future	145.0732	144.9923	145.0732	144.9923	0
23/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	3253.1500	3172.3400	3.2532	3.1723	0
23/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2029 On 06-August-26			Bond Future	147.7621	147.6786	147.7621	147.6786	0
23/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3662.0600	3578.6200	3.6621	3.5786	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2029 On 05-November-26			Bond Future	148.8960	148.8099	148.8960	148.8099	0
23/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	1336.0200	1249.9200	1.3360	1.2499	0
23/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2030 On 06-November-25			Bond Future	7.8542	7.8811	102.7354	102.6399	138,194
23/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	3018.5000	2924.3300	3.0185	2.9243	300
23/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	3.7600	5.1000	0.0038	0.0051	0
23/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	4705.2700	4609.7700	4.7053	4.6098	300
23/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
23/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	5768.3300	5672.8200	5.7683	5.6728	0
23/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	7529.6100	7434.1000	7.5296	7.4341	0
23/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
23/09/2025	2030 On 05-February-26			Bond Future	7.8811	7.9100	100.6160	100.5187	53,827
23/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	5243.5400	5147.3500	5.2435	5.1474	0
23/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	6.4400	7.5300	0.0064	0.0075	0
23/09/2025	2030 On 07-May-26			Bond Future	7.9167	7.9480	102.4768	102.3774	0
23/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	4607.0500	4513.3100	4.6071	4.5133	0
23/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	57.7500	63.4200	0.0578	0.0634	0
23/09/2025	2030 On 06-August-26			Bond Future	7.9712	8.0055	100.3419	100.2399	0
23/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	3827.8800	3739.4000	3.8279	3.7394	0
23/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	189.6800	203.2400	0.1897	0.2032	0
23/09/2025	2030 On 05-November-26			Bond Future	8.0364	8.0740	102.0963	101.9915	0
23/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1952.6200	1890.3200	1.9526	1.8903	0
23/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	971.7600	1014.2600	0.9718	1.0143	0
23/09/2025	2031 On 06-November-25			Bond Future	111.8319	111.6163	111.8319	111.6163	2,378
23/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	2141.9300	1926.2800	2.1419	1.9263	0
23/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2031 On 05-February-26			Bond Future	111.5243	111.3044	111.5243	111.3044	0
23/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	233.6900	159.2200	0.2337	0.1592	0
23/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	469.4400	614.8500	0.4694	0.6149	0
23/09/2025	2031 On 07-May-26			Bond Future	113.6134	113.3890	113.6134	113.3890	0
23/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	241.2900	163.7700	0.2413	0.1638	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	467.8700	614.7700	0.4679	0.6148	0
23/09/2025	2031 On 06-August-26			Bond Future	113.2862	113.0571	113.2862	113.0571	0
23/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	23.9800	7.3000	0.0240	0.0073	0
23/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	547.7500	760.2500	0.5478	0.7603	0
23/09/2025	2031 On 05-November-26			Bond Future	115.2943	115.0599	115.2943	115.0599	0
23/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	3804.2800	3569.9000	3.8043	3.5699	0
23/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2032 On 06-November-25			Bond Future	8.4918	8.5193	99.7635	99.6312	157,594
23/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	4260.6100	4129.7200	4.2606	4.1297	300
23/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	3.8400	5.2800	0.0038	0.0053	0
23/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	6502.5800	6370.2700	6.5026	6.3703	300
23/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
23/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	8767.6100	8635.2800	8.7676	8.6353	0
23/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	10754.9900	10622.6600	10.7550	10.6227	0
23/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
23/09/2025	2032 On 05-February-26			Bond Future	8.5480	8.5769	101.5974	101.4627	0
23/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	7178.4100	7045.4700	7.1784	7.0455	0
23/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	11.4100	13.2300	0.0114	0.0132	0
23/09/2025	2032 On 07-May-26			Bond Future	8.6055	8.6361	99.3165	99.1789	0
23/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	6684.7000	6554.1400	6.6847	6.5541	0
23/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	71.7500	78.7500	0.0718	0.0788	0
23/09/2025	2032 On 06-August-26			Bond Future	8.6767	8.7093	101.1329	100.9920	0
23/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	6201.4400	6074.1900	6.2014	6.0742	0
23/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	185.9700	199.6200	0.1860	0.1996	0
23/09/2025	2032 On 05-November-26			Bond Future	8.7638	8.7985	98.7443	98.6000	0
23/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2927.3500	2838.5400	2.9274	2.8385	0
23/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	1293.6000	1349.0900	1.2936	1.3491	0
23/09/2025	2033 On 06-November-25			Bond Future	133.9333	134.1468	133.9333	134.1468	20,216
23/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	793.3000	1006.8300	0.7933	1.0068	0
23/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2033 On 05-February-26			Bond Future	136.4283	136.6457	136.4283	136.6457	0
23/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	3548.2500	3765.6700	3.5483	3.7657	0

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23/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2033 On 07-May-26			Bond Future	137.4182	137.6391	137.4182	137.6391	0
23/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	2258.2100	2479.1100	2.2582	2.4791	0
23/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2033 On 06-August-26			Bond Future	139.9653	140.1892	139.9653	140.1892	0
23/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	5715.2600	5939.1600	5.7153	5.9392	0
23/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2033 On 05-November-26			Bond Future	140.8570	141.0837	140.8570	141.0837	0
23/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	3597.0400	3823.6800	3.5970	3.8237	0
23/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2037 On 06-November-25			Bond Future	9.6414	9.7102	94.6317	94.1924	188,944
23/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	5318.1800	4896.9600	5.3182	4.8970	300
23/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	32.9500	51.1100	0.0330	0.0511	0
23/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	8174.0900	7735.9100	8.1741	7.7359	300
23/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	1.3800	2.5800	0.0014	0.0026	0
23/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	11625.0500	11185.6800	11.6251	11.1857	0
23/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
23/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	14377.9400	13938.5600	14.3779	13.9386	0
23/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
23/09/2025	2037 On 05-February-26			Bond Future	9.7193	9.7907	92.1128	91.6653	5
23/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	5921.8500	5537.5500	5.9219	5.5376	0
23/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	316.4500	379.6600	0.3165	0.3797	0
23/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	7201.7500	6792.7300	7.2018	6.7927	1,970
23/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	170.7900	209.2800	0.1708	0.2093	0
23/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	8777.3600	8349.8400	8.7774	8.3498	0
23/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	78.2500	98.2400	0.0783	0.0982	0
23/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	9620.6700	9186.8600	9.6207	9.1869	0
23/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	50.3800	64.0800	0.0504	0.0641	0
23/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	9831.1300	9396.0600	9.8311	9.3961	1,030
23/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	45.0200	57.4600	0.0450	0.0575	0
23/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	12223.5200	11779.6300	12.2235	11.7796	0
23/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	11.0700	14.6900	0.0111	0.0147	0
23/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	14294.0100	13847.4400	14.2940	13.8474	0
23/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	2.4600	3.4000	0.0025	0.0034	1,970

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23/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	16535.0500	16087.7100	16.5351	16.0877	0
23/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.3700	0.5400	0.0004	0.0005	1,030
23/09/2025	2037 On 07-May-26			Bond Future	9.8034	9.8776	93.8163	93.3603	0
23/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	7212.9400	6828.5600	7.2129	6.8286	142
23/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	500.5900	572.2200	0.5006	0.5722	0
23/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	9000.1900	8587.0100	9.0002	8.5870	0
23/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	265.8000	308.6300	0.2658	0.3086	0
23/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	14298.8400	13849.4500	14.2988	13.8495	0
23/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	30.2100	36.8300	0.0302	0.0368	142
23/09/2025	2037 On 06-August-26			Bond Future	9.9001	9.9775	91.2722	90.8070	0
23/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	3610.7200	3363.8300	3.6107	3.3638	2,541
23/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	2891.2900	3109.6000	2.8913	3.1096	0
23/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	6003.5300	5669.1600	6.0035	5.6692	0
23/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	1346.5100	1477.3400	1.3465	1.4773	2,541
23/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	8584.6100	8193.5600	8.5846	8.1936	0
23/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	644.8900	719.0400	0.6449	0.7190	2,541
23/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	10468.2100	10051.2400	10.4682	10.0512	0
23/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	382.9800	431.2100	0.3830	0.4312	0
23/09/2025	2037 On 05-November-26			Bond Future	9.9992	10.0797	92.8671	92.3929	0
23/09/2025	2037 On 05-November-26	9.46	Call	Bond Future	2580.4900	2403.1100	2.5805	2.4031	4,490
23/09/2025	2037 On 05-November-26	9.46	Put	Bond Future	5841.7800	6138.6400	5.8418	6.1386	0
23/09/2025	2037 On 05-November-26	10.23	Call	Bond Future	4391.2800	4126.4700	4.3913	4.1265	0
23/09/2025	2037 On 05-November-26	10.23	Put	Bond Future	3041.3700	3250.8000	3.0414	3.2508	4,490
23/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	5664.2800	5354.2900	5.6643	5.3543	0
23/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	2094.7800	2259.0300	2.0948	2.2590	0
23/09/2025	2037 On 05-November-26	10.83	Call	Bond Future	6434.2400	6101.8100	6.4342	6.1018	0
23/09/2025	2037 On 05-November-26	10.83	Put	Bond Future	1700.4400	1842.2500	1.7004	1.8423	4,490
23/09/2025	2038 On 06-November-25			Bond Future	144.7522	144.7384	144.7522	144.7384	2,931
23/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	872.2000	858.4300	0.8722	0.8584	0
23/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2038 On 05-February-26			Bond Future	145.2780	145.2637	145.2780	145.2637	0
23/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	2077.9900	2063.7300	2.0780	2.0637	0
23/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2038 On 07-May-26			Bond Future	147.9995	147.9845	147.9995	147.9845	0

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23/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	3469.5100	3454.5000	3.4695	3.4545	0
23/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2038 On 06-August-26			Bond Future	148.5341	148.5178	148.5341	148.5178	0
23/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	3814.0900	3797.7700	3.8141	3.7978	0
23/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2038 On 05-November-26			Bond Future	151.1682	151.1503	151.1682	151.1503	0
23/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	4858.2200	4840.2900	4.8582	4.8403	0
23/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2040 On 06-November-25			Bond Future	10.1355	10.1842	94.0347	93.6957	45,797
23/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	10861.3100	10522.3800	10.8613	10.5224	0
23/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.1500	0.2600	0.0002	0.0003	0
23/09/2025	2040 On 05-February-26			Bond Future	10.2224	10.2728	91.2543	90.9090	38,801
23/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	2723.0700	2537.5400	2.7231	2.5375	680
23/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	1852.6500	2012.4400	1.8527	2.0124	0
23/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	4388.6600	4140.2800	4.3887	4.1403	0
23/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	866.9100	963.8500	0.8669	0.9639	8,180
23/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	6419.2900	6124.0700	6.4193	6.1241	0
23/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	358.8500	408.9500	0.3589	0.4090	680
23/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	8291.5900	7972.0400	8.2916	7.9720	0
23/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	157.7100	183.4800	0.1577	0.1835	0
23/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	10142.5600	9809.7700	10.1426	9.8098	475
23/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	67.2000	79.7300	0.0672	0.0797	0
23/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	17648.1300	17302.9900	17.6481	17.3030	0
23/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.5600	0.7400	0.0006	0.0007	475
23/09/2025	2040 On 07-May-26			Bond Future	10.3150	10.3673	92.9418	92.5898	0
23/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	4379.8600	4160.2000	4.3799	4.1602	1,460
23/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	1833.5600	1965.8900	1.8336	1.9659	0
23/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	6189.4100	5923.1800	6.1894	5.9232	0
23/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	982.6200	1068.3800	0.9826	1.0684	0
23/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	8915.9100	8606.6900	8.9159	8.6067	0
23/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	400.1900	442.9600	0.4002	0.4430	0
23/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	9175.4000	8863.3700	9.1754	8.8634	0
23/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	368.3000	408.2600	0.3683	0.4083	1,460
23/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	10796.5600	10470.2900	10.7966	10.4703	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	216.7700	242.4900	0.2168	0.2425	0
23/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	11792.9500	11460.2900	11.7930	11.4603	0
23/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	154.8200	174.1500	0.1548	0.1742	1,460
23/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	13407.6400	13067.4400	13.4076	13.0674	0
23/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	87.1900	98.9800	0.0872	0.0990	0
23/09/2025	2040 On 06-August-26			Bond Future	10.4197	10.4741	90.1310	89.7718	0
23/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	11162.0300	10843.0300	11.1620	10.8430	0
23/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	464.9200	505.1300	0.4649	0.5051	0
23/09/2025	2040 On 05-November-26			Bond Future	10.5256	10.5821	91.7056	91.3392	0
23/09/2025	2040 On 05-November-26	9.91	Call	Bond Future	2601.4100	2471.4400	2.6014	2.4714	2,300
23/09/2025	2040 On 05-November-26	9.91	Put	Bond Future	6736.6500	6973.0700	6.7367	6.9731	0
23/09/2025	2040 On 05-November-26	10.67	Call	Bond Future	4541.7400	4344.6400	4.5417	4.3446	0
23/09/2025	2040 On 05-November-26	10.67	Put	Bond Future	3609.6100	3778.9000	3.6096	3.7789	2,300
23/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	5912.2800	5680.2000	5.9123	5.6802	0
23/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	2532.2800	2666.5900	2.5323	2.6666	0
23/09/2025	2040 On 05-November-26	11.27	Call	Bond Future	6741.3800	6491.9900	6.7414	6.4920	0
23/09/2025	2040 On 05-November-26	11.27	Put	Bond Future	2083.8500	2200.8500	2.0839	2.2009	2,300
23/09/2025	2043 On 06-November-25			Bond Future	113.5357	113.5258	113.5357	113.5258	0
23/09/2025	2043 On 06-November-25	110.43	Call	Bond Future	3206.2659	3201.7433	3.2063	3.2017	0
23/09/2025	2043 On 06-November-25	110.43	Put	Bond Future	100.5859	105.9233	0.1006	0.1059	0
23/09/2025	2043 On 05-February-26			Bond Future	112.8343	112.8240	112.8343	112.8240	0
23/09/2025	2043 On 05-February-26	109.66	Call	Bond Future	3705.8580	3702.3513	3.7059	3.7024	0
23/09/2025	2043 On 05-February-26	109.66	Put	Bond Future	531.5380	538.3713	0.5315	0.5384	0
23/09/2025	2043 On 07-May-26			Bond Future	114.9479	114.9371	114.9479	114.9371	0
23/09/2025	2043 On 07-May-26	111.70	Call	Bond Future	4160.5156	4156.5784	4.1605	4.1566	0
23/09/2025	2043 On 07-May-26	111.70	Put	Bond Future	912.6256	919.4984	0.9126	0.9195	0
23/09/2025	2043 On 06-August-26			Bond Future	114.2124	114.2007	114.2124	114.2007	0
23/09/2025	2043 On 06-August-26	110.88	Call	Bond Future	4491.3248	4486.3605	4.4913	4.4864	0
23/09/2025	2043 On 06-August-26	110.88	Put	Bond Future	1158.9048	1165.6405	1.1589	1.1656	0
23/09/2025	2043 On 05-November-26			Bond Future	116.2363	116.2233	116.2363	116.2233	0
23/09/2025	2043 On 05-November-26	112.84	Call	Bond Future	4816.6699	4810.6573	4.8167	4.8107	0
23/09/2025	2043 On 05-November-26	112.84	Put	Bond Future	1420.3599	1427.3573	1.4204	1.4274	0
23/09/2025	2044 On 06-November-25			Bond Future	10.3752	10.4492	89.2380	88.7023	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
23/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	6052.7200	5538.8300	6.0527	5.5388	11,000
23/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	36.9900	58.8400	0.0370	0.0588	0
23/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	9164.8000	8630.6700	9.1648	8.6307	0
23/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	1.7600	3.3700	0.0018	0.0034	11,000
23/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	9949.9900	9414.9900	9.9500	9.4150	0
23/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.7300	1.4700	0.0007	0.0015	0
23/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	10664.0000	10128.6100	10.6640	10.1286	0
23/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.3100	0.6600	0.0003	0.0007	5,800
23/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	11830.9000	11295.2500	11.8309	11.2953	0
23/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0700	0.1600	0.0001	0.0002	5,600
23/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	12118.1400	11582.4600	12.1181	11.5825	0
23/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0500	0.1100	0.0001	0.0001	5,800
23/09/2025	2044 On 05-February-26			Bond Future	10.4613	10.5379	86.4946	85.9490	16
23/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	1328.0500	1161.0200	1.3281	1.1610	9,000
23/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	4203.6400	4582.2100	4.2036	4.5822	0
23/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	4138.3100	3765.2500	4.1383	3.7653	9,000
23/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	1082.8600	1255.4000	1.0829	1.2554	0
23/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	5891.3300	5446.7500	5.8913	5.4468	0
23/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	518.1100	619.1300	0.5181	0.6191	4,500
23/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	6977.1600	6502.0200	6.9772	6.5020	0
23/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	324.9900	395.4500	0.3250	0.3955	9,000
23/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	7254.5100	6772.9000	7.2545	6.7729	0
23/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	287.6200	351.6100	0.2876	0.3516	4,500
23/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	7592.0800	7103.6100	7.5921	7.1036	0
23/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	250.1200	307.2500	0.2501	0.3073	0
23/09/2025	2044 On 07-May-26			Bond Future	10.5524	10.6316	88.0942	87.5382	0
23/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	8644.1600	8166.0500	8.6442	8.1661	0
23/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	501.7400	579.5700	0.5017	0.5796	0
23/09/2025	2044 On 06-August-26			Bond Future	10.6544	10.7366	85.3199	84.7531	0
23/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	11487.1600	10984.3500	11.4872	10.9844	0
23/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	496.8400	560.8500	0.4968	0.5609	0
23/09/2025	2044 On 05-November-26			Bond Future	10.7569	10.8420	86.8103	86.2326	0
23/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	6366.4000	5992.3100	6.3664	5.9923	0
23/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	2529.1300	2732.7200	2.5291	2.7327	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2025	2046 On 06-November-25			Bond Future	123.2242	123.0312	123.2242	123.0312	19,630
23/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	2185.7600	2378.8200	2.1858	2.3788	0
23/09/2025	2046 On 05-February-26			Bond Future	125.5197	125.3231	125.5197	125.3231	0
23/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	3869.6900	3673.1000	3.8697	3.6731	0
23/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2046 On 07-May-26			Bond Future	125.5708	125.3701	125.5708	125.3701	0
23/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	620.7800	420.1400	0.6208	0.4201	0
23/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2046 On 06-August-26			Bond Future	127.8977	127.6923	127.8977	127.6923	0
23/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	5517.6800	5312.2700	5.5177	5.3123	0
23/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2046 On 05-November-26			Bond Future	127.8278	127.6179	127.8278	127.6179	0
23/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	2347.8400	2137.8700	2.3478	2.1379	0
23/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2050 On 06-November-25			Bond Future	124.1232	124.3147	124.1232	124.3147	16,798
23/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	296.7700	105.3400	0.2968	0.1053	0
23/09/2025	2050 On 05-February-26			Bond Future	124.0159	124.2109	124.0159	124.2109	0
23/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	1195.8900	1390.9300	1.1959	1.3909	0
23/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2050 On 07-May-26			Bond Future	126.3392	126.5373	126.3392	126.5373	0
23/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	2269.2300	2467.3400	2.2692	2.4673	0
23/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2050 On 06-August-26			Bond Future	126.2202	126.4214	126.2202	126.4214	0
23/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	2950.1500	3151.4100	2.9502	3.1514	0
23/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	2050 On 05-November-26			Bond Future	128.4583	128.6620	128.4583	128.6620	0
23/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	4618.2500	4821.9800	4.6183	4.8220	0
23/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	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
23/09/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	AL37 On 06-November-25			Index Future	1212.2610	1211.0770	1212.2610	1,211.0770	0
23/09/2025	AL37 On 05-February-26			Index Future	1234.5460	1233.3400	1234.5460	1,233.3400	0
23/09/2025	AL37 On 07-May-26			Index Future	1257.3830	1256.1530	1257.3830	1,256.1530	0
23/09/2025	AL37 On 06-August-26			Index Future	1280.1550	1278.9000	1280.1550	1,278.9000	0
23/09/2025	AL37 On 05-November-26			Index Future	1302.8550	1301.5740	1302.8550	1,301.5740	0
23/09/2025	AL7T On 06-November-25			Index Future	1507.5360	1502.0690	1507.5360	1,502.0690	0
23/09/2025	AL7T On 05-February-26			Index Future	1535.2490	1529.6810	1535.2490	1,529.6810	0
23/09/2025	AL7T On 07-May-26			Index Future	1563.6490	1557.9760	1563.6490	1,557.9760	0
23/09/2025	AL7T On 06-August-26			Index Future	1591.9680	1586.1890	1591.9680	1,586.1890	0
23/09/2025	AL7T On 05-November-26			Index Future	1620.1970	1614.3100	1620.1970	1,614.3100	0
23/09/2025	ALBI On 06-November-25			Index Future	1268.7300	1264.7500	1268.7300	1,264.7500	76
23/09/2025	ALBI On 05-February-26			Index Future	1292.0530	1287.9990	1292.0530	1,287.9990	0
23/09/2025	ALBI On 07-May-26			Index Future	1315.9540	1311.8240	1315.9540	1,311.8240	0
23/09/2025	ALBI On 06-August-26			Index Future	1339.7870	1335.5790	1339.7870	1,335.5790	0
23/09/2025	ALBI On 05-November-26			Index Future	1363.5440	1359.2580	1363.5440	1,359.2580	0
23/09/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/09/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	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
23/09/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/09/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/09/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	ES33 On 06-November-25			Bond Future	9.7115	9.7710	89.2144	88.9183	0
23/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	10564.1500	10268.1100	10.5642	10.2681	0
23/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	ES33 On 05-February-26			Bond Future	9.8123	9.8746	90.8763	90.5746	0
23/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	7680.8000	7379.1700	7.6808	7.3792	0
23/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	ES33 On 07-May-26			Bond Future	9.9130	9.9783	88.7837	88.4762	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	7903.1700	7595.6300	7.9032	7.5956	0
23/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	ES33 On 06-August-26			Bond Future	10.0280	10.0967	90.4280	90.1140	0
23/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	8559.3800	8245.3900	8.5594	8.2454	0
23/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	ES33 On 05-November-26			Bond Future	10.1615	10.2338	88.2377	87.9172	0
23/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	2909.2900	2588.8300	2.9093	2.5888	0
23/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	ES42 On 06-November-25			Bond Future	10.4170	10.4658	85.4468	85.1111	0
23/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	12112.8800	11777.2100	12.1129	11.7772	0
23/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	ES42 On 05-February-26			Bond Future	10.5056	10.5560	87.0385	86.6965	0
23/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	8438.7500	8096.7900	8.4388	8.0968	0
23/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	ES42 On 07-May-26			Bond Future	10.5975	10.6498	84.4041	84.0554	0
23/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	9762.6800	9413.9800	9.7627	9.4140	0
23/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	ES42 On 06-August-26			Bond Future	10.6969	10.7511	85.9661	85.6102	0
23/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	11491.7900	11135.8600	11.4918	11.1359	0
23/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	ES42 On 05-November-26			Bond Future	10.8052	10.8616	83.2250	82.8619	0
23/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	5260.1800	4897.0800	5.2602	4.8971	0
23/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	GOVI On 06-November-25			GOVI	1246.7810	1243.0040	1246.7810	1,243.0040	606
23/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1347810.0000	1310040.0000	134.7810	131.0040	0
23/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	GOVI On 05-February-26			GOVI	1269.7000	1265.8540	1269.7000	1,265.8540	8
23/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1197000.0000	1158540.0000	119.7000	115.8540	0
23/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	GOVI On 07-May-26			GOVI	1293.1880	1289.2690	1293.1880	1,289.2690	42
23/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1161880.0000	1122690.0000	116.1880	112.2690	0
23/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	GOVI On 06-August-26			GOVI	1316.6090	1312.6150	1316.6090	1,312.6150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1276090.0000	1236150.0000	127.6090	123.6150	0
23/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	GOVI On 05-November-26			GOVI	1339.9550	1335.8870	1339.9550	1,335.8870	0
23/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	629550.0000	588870.0000	62.9550	58.8870	0
23/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/09/2025	I258 On 06-November-25			Bond Future	113.2373	113.2267	113.2373	113.2267	0
23/09/2025	I258 On 06-November-25	112.39	Call	Bond Future	1903.7960	1913.2857	1.9038	1.9133	0
23/09/2025	I258 On 06-November-25	112.39	Put	Bond Future	1056.4760	1076.5957	1.0565	1.0766	0
23/09/2025	I258 On 05-February-26			Bond Future	112.5303	112.5193	112.5303	112.5193	0
23/09/2025	I258 On 05-February-26	111.65	Call	Bond Future	3012.1701	3015.2543	3.0122	3.0153	0
23/09/2025	I258 On 05-February-26	111.65	Put	Bond Future	2131.8801	2146.0043	2.1319	2.1460	0
23/09/2025	I258 On 07-May-26			Bond Future	114.6383	114.6266	114.6383	114.6266	0
23/09/2025	I258 On 07-May-26	113.73	Call	Bond Future	3852.9114	3853.8329	3.8529	3.8538	0
23/09/2025	I258 On 07-May-26	113.73	Put	Bond Future	2944.6014	2957.1929	2.9446	2.9572	0
23/09/2025	I258 On 06-August-26			Bond Future	113.8971	113.8844	113.8971	113.8844	0
23/09/2025	I258 On 06-August-26	112.95	Call	Bond Future	4517.0695	4516.3652	4.5171	4.5164	0
23/09/2025	I258 On 06-August-26	112.95	Put	Bond Future	3569.9895	3581.9352	3.5700	3.5819	0
23/09/2025	I258 On 05-November-26			Bond Future	115.9154	115.9014	115.9154	115.9014	0
23/09/2025	I258 On 05-November-26	114.95	Call	Bond Future	5126.9496	5124.8930	5.1269	5.1249	0
23/09/2025	I258 On 05-November-26	114.95	Put	Bond Future	4161.5896	4173.4630	4.1616	4.1735	0
23/09/2025	IGOV On 06-November-25			Index Future	396.5770	396.6120	396.5770	396.6120	762
23/09/2025	IGOV On 05-February-26			Index Future	403.9650	404.0000	403.9650	404.0000	0
23/09/2025	IGOV On 07-May-26			Index Future	411.5330	411.5680	411.5330	411.5680	0
23/09/2025	IGOV On 06-August-26			Index Future	419.0790	419.1140	419.0790	419.1140	0
23/09/2025	IGOV On 05-November-26			Index Future	426.6030	426.6370	426.6030	426.6370	0
23/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/09/2025	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
23/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/09/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	8.3400	0
23/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
23/09/2025	R033 On 06-November-25			Bond Future	8.6739	8.6810	108.2567	108.2167	27,969
23/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	8801.2500	8761.2800	8.8013	8.7613	0
23/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	R033 On 05-February-26			Bond Future	8.7348	8.7423	110.2468	110.2061	0
23/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	9041.6000	9001.2500	9.0416	9.0013	0
23/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	4.5900	4.9300	0.0046	0.0049	0
23/09/2025	R033 On 07-May-26			Bond Future	8.7973	8.8053	107.2423	107.2005	0
23/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	7998.9900	7958.9600	7.9990	7.9590	0
23/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	44.9700	46.7100	0.0450	0.0467	0
23/09/2025	R033 On 06-August-26			Bond Future	8.8725	8.8810	109.2034	109.1599	0
23/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	6933.3500	6894.5500	6.9334	6.8946	0
23/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	184.2100	188.8800	0.1842	0.1889	0
23/09/2025	R033 On 05-November-26			Bond Future	8.9620	8.9712	106.0735	106.0283	0
23/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	3029.9700	3003.0400	3.0300	3.0030	0
23/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	1233.3800	1251.6500	1.2334	1.2517	0
23/09/2025	R035 On 06-November-25			Bond Future	9.0983	9.1517	100.3602	100.0334	121,107
23/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	4083.4800	3784.5000	4.0835	3.7845	250
23/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	74.8200	102.6200	0.0748	0.1026	0
23/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	4851.3900	4539.5300	4.8514	4.5395	2,000
23/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	34.4900	49.4100	0.0345	0.0494	0
23/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	5798.1000	5477.5400	5.7981	5.4775	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	12.0300	18.2500	0.0120	0.0183	0
23/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	6188.7900	5866.1800	6.1888	5.8662	0
23/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	7.5100	11.6800	0.0075	0.0117	250
23/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	7023.2400	6698.1300	7.0232	6.6981	0
23/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	2.5900	4.2600	0.0026	0.0043	50
23/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	7630.9100	7304.9400	7.6309	7.3049	2,000
23/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	1.1600	1.9700	0.0012	0.0020	0
23/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	7795.8600	7469.7500	7.7959	7.4698	2,000
23/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	0.9200	1.5900	0.0009	0.0016	0
23/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	8124.6800	7798.3400	8.1247	7.7983	0
23/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.5800	1.0200	0.0006	0.0010	250
23/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	8560.8200	8234.2900	8.5608	8.2343	300
23/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.3000	0.5500	0.0003	0.0006	0
23/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	9102.2400	8775.5800	9.1022	8.7756	0
23/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.1300	0.2500	0.0001	0.0003	8,500
23/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	10490.0200	10163.2600	10.4900	10.1633	2,000
23/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
23/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	10542.8200	10216.0500	10.5428	10.2161	250
23/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
23/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	10806.2000	10479.4300	10.8062	10.4794	0
23/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
23/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	11849.2300	11522.4500	11.8492	11.5225	0
23/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	13028.2700	12701.4900	13.0283	12.7015	0
23/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
23/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	13129.7700	12802.9900	13.1298	12.8030	0
23/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
23/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	14235.6900	13908.9100	14.2357	13.9089	0
23/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
23/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	15615.4800	15288.7000	15.6155	15.2887	0
23/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
23/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	15810.1000	15483.3200	15.8101	15.4833	0
23/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
23/09/2025	R035 On 05-February-26			Bond Future	9.1690	9.2247	102.2052	101.8723	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	5992.2700	5698.3100	5.9923	5.6983	250
23/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	228.7400	267.6100	0.2287	0.2676	0
23/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	7352.2500	7040.9600	7.3523	7.0410	2,000
23/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	110.9400	132.4800	0.1109	0.1325	0
23/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	8533.1400	8212.7000	8.5331	8.2127	0
23/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	57.6100	70.0000	0.0576	0.0700	250
23/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	9150.8800	8827.1500	9.1509	8.8272	0
23/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	40.2400	49.3400	0.0402	0.0493	0
23/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	9921.4300	9594.6800	9.9214	9.5947	2,000
23/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	25.2900	31.3700	0.0253	0.0314	0
23/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	10228.6600	9900.9700	10.2287	9.9010	0
23/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	20.9000	26.0400	0.0209	0.0260	0
23/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	11094.7200	10765.0300	11.0947	10.7650	0
23/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	11.9900	15.1300	0.0120	0.0151	250
23/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	17264.3000	16931.5000	17.2643	16.9315	0
23/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0500	0.0800	0.0001	0.0001	2,000
23/09/2025	R035 On 07-May-26			Bond Future	9.2363	9.2943	99.5920	99.2528	0
23/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	3773.1000	3557.7500	3.7731	3.5578	250
23/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	1445.9400	1569.8400	1.4459	1.5698	0
23/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	3844.0100	3626.2300	3.8440	3.6262	200
23/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	1403.4600	1524.9300	1.4035	1.5249	0
23/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	4024.6500	3800.8800	4.0247	3.8009	350
23/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	1301.4000	1416.8800	1.3014	1.4169	0
23/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	5760.3700	5491.2300	5.7604	5.4912	0
23/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	650.7500	720.8600	0.6508	0.7209	250
23/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	5846.9700	5576.0100	5.8470	5.5760	0
23/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	628.2800	696.5700	0.6283	0.6966	200
23/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	6065.8100	5790.4300	6.0658	5.7904	0
23/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	575.1900	639.0600	0.5752	0.6391	350
23/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	8041.3000	7735.7400	8.0413	7.7357	0
23/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	254.9700	288.6600	0.2550	0.2887	250
23/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	8136.1000	7829.4500	8.1361	7.8295	0
23/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	244.8400	277.4400	0.2448	0.2774	200
23/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	8373.8900	8064.6400	8.3739	8.0646	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	221.0000	251.0000	0.2210	0.2510	350
23/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	9092.7800	8776.6500	9.0928	8.7767	0
23/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	161.0300	184.1500	0.1610	0.1842	0
23/09/2025	R035 On 06-August-26			Bond Future	9.3152	9.3759	101.4137	101.0675	0
23/09/2025	R035 On 06-August-26	9.13	Call	Bond Future	2551.9100	2400.6200	2.5519	2.4006	200
23/09/2025	R035 On 06-August-26	9.13	Put	Bond Future	3616.9400	3811.9000	3.6169	3.8119	0
23/09/2025	R035 On 06-August-26	9.22	Call	Bond Future	2759.1900	2598.7300	2.7592	2.5987	250
23/09/2025	R035 On 06-August-26	9.22	Put	Bond Future	3304.7000	3490.4900	3.3047	3.4905	0
23/09/2025	R035 On 06-August-26	9.63	Call	Bond Future	3889.5900	3686.0000	3.8896	3.6860	0
23/09/2025	R035 On 06-August-26	9.63	Put	Bond Future	2112.9900	2255.6500	2.1130	2.2557	200
23/09/2025	R035 On 06-August-26	9.72	Call	Bond Future	4175.9500	3962.9600	4.1760	3.9630	0
23/09/2025	R035 On 06-August-26	9.72	Put	Bond Future	1899.2600	2032.5200	1.8993	2.0325	250
23/09/2025	R035 On 06-August-26	10.13	Call	Bond Future	5648.2600	5395.5400	5.6483	5.3955	0
23/09/2025	R035 On 06-August-26	10.13	Put	Bond Future	1136.1500	1229.6800	1.1362	1.2297	200
23/09/2025	R035 On 06-August-26	10.22	Call	Bond Future	6002.5300	5742.0300	6.0025	5.7420	0
23/09/2025	R035 On 06-August-26	10.22	Put	Bond Future	1008.9500	1094.7000	1.0090	1.0947	250
23/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	9639.9300	9327.1700	9.6399	9.3272	0
23/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	306.9900	340.4800	0.3070	0.3405	0
23/09/2025	R035 On 05-November-26			Bond Future	9.4087	9.4723	98.6877	98.3344	0
23/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	5186.4600	4953.5800	5.1865	4.9536	0
23/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	1807.2300	1927.6300	1.8072	1.9276	0
23/09/2025	R038 On 06-November-25			Bond Future	9.6934	9.7622	109.6476	109.1296	6,697
23/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	9121.4500	8604.5800	9.1215	8.6046	1,770
23/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	1.1900	2.3500	0.0012	0.0024	0
23/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	10828.3200	10310.4600	10.8283	10.3105	0
23/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.1500	0.3200	0.0002	0.0003	0
23/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	17540.6000	17022.5700	17.5406	17.0226	0
23/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
23/09/2025	R038 On 05-February-26			Bond Future	9.7755	9.8470	111.6632	111.1357	0
23/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	11412.5700	10895.9300	11.4126	10.8959	0
23/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	34.6000	45.5100	0.0346	0.0455	0
23/09/2025	R038 On 07-May-26			Bond Future	9.8595	9.9338	108.2436	107.7059	0
23/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	10582.5200	10081.4900	10.5825	10.0815	0
23/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	188.1800	224.7700	0.1882	0.2248	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2025	R038 On 06-August-26			Bond Future	9.9536	10.0311	110.2228	109.6744	0
23/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	12147.9500	11642.6300	12.1480	11.6426	0
23/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	282.0600	325.1000	0.2821	0.3251	0
23/09/2025	R038 On 05-November-26			Bond Future	10.0578	10.1385	106.6693	106.1103	0
23/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	6424.2000	6044.3700	6.4242	6.0444	0
23/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	1960.7800	2140.0400	1.9608	2.1400	0
23/09/2025	R053 On 06-November-25			Bond Future	10.2568	10.3356	113.7928	113.0009	28,866
23/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	13579.4100	12788.5100	13.5794	12.7885	0
23/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.8700	1.8500	0.0009	0.0019	0
23/09/2025	R053 On 05-February-26			Bond Future	10.3355	10.4169	115.8847	115.0783	0
23/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	10855.3600	10125.3000	10.8554	10.1253	0
23/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	304.4400	380.8000	0.3044	0.3808	0
23/09/2025	R053 On 07-May-26			Bond Future	10.4152	10.4994	112.1660	111.3443	10,000
23/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	11992.5000	11276.1900	11.9925	11.2762	0
23/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	601.7100	707.0400	0.6017	0.7070	0
23/09/2025	R053 On 06-August-26			Bond Future	10.5023	10.5895	114.2168	113.3792	0
23/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	15705.2900	14955.4400	15.7053	14.9554	0
23/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	599.8000	687.5500	0.5998	0.6876	0
23/09/2025	R053 On 05-November-26			Bond Future	10.5963	10.6866	110.3549	109.5016	0
23/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	8872.8300	8310.6300	8.8728	8.3106	0
23/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	3293.6400	3584.8100	3.2936	3.5848	0
23/09/2025	R186 On 06-November-25			Bond Future	7.4152	7.4270	107.3140	107.3013	74,785
23/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	763.0900	750.3900	0.7631	0.7504	0
23/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	R186 On 05-February-26			Bond Future	7.4081	7.4235	103.9827	103.9697	0
23/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	851.1800	838.3700	0.8512	0.8384	0
23/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	0.9100	1.0500	0.0009	0.0011	0
23/09/2025	R186 On 07-May-26			Bond Future	7.3831	7.4057	105.9058	105.8923	0
23/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	780.5500	767.5200	0.7806	0.7675	0
23/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	4.6900	5.1700	0.0047	0.0052	0
23/09/2025	R186 On 06-August-26			Bond Future	7.3704	7.4112	102.5376	102.5230	0
23/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	439.8400	426.5300	0.4398	0.4265	0
23/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	11.5300	12.8600	0.0115	0.0129	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2025	R186 On 05-November-26			Bond Future	7.8493	7.9864	104.3301	104.3142	0
23/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	72.1400	63.1700	0.0721	0.0632	0
23/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	40.7000	47.6500	0.0407	0.0477	0
23/09/2025	R202 On 06-November-25			Bond Future	279.6670	279.4484	279.6670	279.4484	1,033
23/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	4027.0100	3808.4100	4.0270	3.8084	0
23/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	R202 On 05-February-26			Bond Future	279.5248	279.3020	279.5248	279.3020	0
23/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	1704.8400	1481.9800	1.7048	1.4820	0
23/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	R202 On 07-May-26			Bond Future	284.7614	284.5334	284.7614	284.5334	0
23/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	7211.3800	6983.4400	7.2114	6.9834	0
23/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	R202 On 06-August-26			Bond Future	284.5992	284.3660	284.5992	284.3660	0
23/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	5739.1600	5505.9900	5.7392	5.5060	0
23/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	R202 On 05-November-26			Bond Future	289.6468	289.4068	289.6468	289.4068	0
23/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	9186.7500	8946.7500	9.1868	8.9468	0
23/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	R209 On 06-November-25			Bond Future	9.3674	9.4256	80.2910	79.9630	29,478
23/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	9861.7600	9533.8100	9.8618	9.5338	0
23/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
23/09/2025	R209 On 05-February-26			Bond Future	9.4362	9.4966	81.7670	81.4330	0
23/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	7806.0800	7484.0700	7.8061	7.4841	0
23/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	50.9300	62.9500	0.0509	0.0630	0
23/09/2025	R209 On 07-May-26			Bond Future	9.5063	9.5690	80.1278	79.7873	0
23/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	8133.0500	7818.7300	8.1331	7.8187	0
23/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	175.1500	201.2800	0.1752	0.2013	0
23/09/2025	R209 On 06-August-26			Bond Future	9.5859	9.6511	81.5933	81.2460	0
23/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	9186.7000	8870.2300	9.1867	8.8702	0
23/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	259.8900	290.7000	0.2599	0.2907	0
23/09/2025	R209 On 05-November-26			Bond Future	9.6753	9.7432	79.8711	79.5169	0
23/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	4879.4200	4641.9200	4.8794	4.6419	0
23/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	1595.3900	1712.0700	1.5954	1.7121	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2025	R210 On 06-November-25			Bond Future	253.1652	253.1547	253.1652	253.1547	1,185
23/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	1025.1900	1014.7300	1.0252	1.0147	0
23/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	R210 On 05-February-26			Bond Future	257.8812	257.8705	257.8812	257.8705	0
23/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4781.2200	4770.4500	4.7812	4.7705	0
23/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	R210 On 07-May-26			Bond Future	259.2253	259.2135	259.2253	259.2135	0
23/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3825.2800	3813.4700	3.8253	3.8135	0
23/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	R210 On 06-August-26			Bond Future	264.0296	264.0154	264.0296	264.0154	0
23/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	4189.5600	4175.4000	4.1896	4.1754	0
23/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	R210 On 05-November-26			Bond Future	265.1691	265.1529	265.1691	265.1529	0
23/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11839.1400	11822.8900	11.8391	11.8229	0
23/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	R213 On 06-November-25			Bond Future	8.1682	8.1853	96.4296	96.3593	84,123
23/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	7359.9400	7289.7000	7.3599	7.2897	0
23/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/09/2025	R213 On 05-February-26			Bond Future	8.2157	8.2339	98.2022	98.1307	23
23/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	6343.8100	6273.4800	6.3438	6.2735	0
23/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	11.7900	13.0000	0.0118	0.0130	0
23/09/2025	R213 On 07-May-26			Bond Future	8.2581	8.2775	96.4666	96.3934	0
23/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	5702.5500	5634.1700	5.7026	5.6342	0
23/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	80.7300	85.5200	0.0807	0.0855	0
23/09/2025	R213 On 06-August-26			Bond Future	8.3152	8.3360	98.2315	98.1562	0
23/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	5035.6500	4969.9800	5.0357	4.9700	0
23/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	220.3300	229.9600	0.2203	0.2300	0
23/09/2025	R213 On 05-November-26			Bond Future	8.3954	8.4179	96.4014	96.3238	0
23/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	2503.5600	2458.4500	2.5036	2.4585	0
23/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	1291.5600	1323.9800	1.2916	1.3240	0
23/09/2025	R214 On 06-November-25			Bond Future	10.0828	10.1312	73.6280	73.3324	36,622
23/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	8695.9500	8400.5800	8.6960	8.4006	0
23/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.3100	0.5300	0.0003	0.0005	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2025	R214 On 05-February-26			Bond Future	10.1635	10.2135	74.9814	74.6805	0
23/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	6402.1100	6131.4400	6.4021	6.1314	0
23/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	195.7900	226.1100	0.1958	0.2261	0
23/09/2025	R214 On 07-May-26			Bond Future	10.2410	10.2927	73.0700	72.7632	0
23/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	7506.1000	7239.0600	7.5061	7.2391	0
23/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	379.5700	419.3200	0.3796	0.4193	0
23/09/2025	R214 On 06-August-26			Bond Future	10.3276	10.3811	74.4066	74.0935	0
23/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	9229.7400	8955.0600	9.2297	8.9551	0
23/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	449.0100	487.3700	0.4490	0.4874	0
23/09/2025	R214 On 05-November-26			Bond Future	10.4237	10.4791	72.4124	72.0932	0
23/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	5214.8700	5010.2800	5.2149	5.0103	0
23/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	2153.6100	2268.2100	2.1536	2.2682	0
23/09/2025	R248 On 06-November-25			Bond Future	10.3647	10.4438	87.7710	87.1707	221,573
23/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	9530.5300	8931.9600	9.5305	8.9320	0
23/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	1.7300	3.4700	0.0017	0.0035	0
23/09/2025	R248 On 05-February-26			Bond Future	10.4499	10.5316	89.3845	88.7732	0
23/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	7393.2600	6857.0400	7.3933	6.8570	0
23/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	316.2500	391.4000	0.3163	0.3914	0
23/09/2025	R248 On 07-May-26			Bond Future	10.5316	10.6160	86.5977	85.9748	260
23/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	8681.8500	8151.8500	8.6819	8.1519	0
23/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	564.4800	657.3800	0.5645	0.6574	0
23/09/2025	R248 On 06-August-26			Bond Future	10.6222	10.7096	88.1815	87.5464	0
23/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	11855.8800	11293.4600	11.8559	11.2935	0
23/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	523.6200	596.2900	0.5236	0.5963	0
23/09/2025	R248 On 05-November-26			Bond Future	10.7217	10.8122	85.2868	84.6398	0
23/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	6659.2700	6237.8100	6.6593	6.2378	0
23/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	2597.2000	2822.7500	2.5972	2.8228	0
23/09/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/09/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0