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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
25/09/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	2029 On 06-November-25			Bond Future	141.1435	141.2118	141.1435	141.2118	4,646
25/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	1353.5300	1421.7500	1.3535	1.4218	0
25/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2029 On 05-February-26			Bond Future	143.7728	143.8423	143.7728	143.8423	0
25/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3662.7700	3732.2600	3.6628	3.7323	0
25/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2029 On 07-May-26			Bond Future	145.0025	145.0732	145.0025	145.0732	0
25/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	3182.5400	3253.1500	3.1825	3.2532	0
25/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2029 On 06-August-26			Bond Future	147.6905	147.7621	147.6905	147.7621	0
25/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3590.5400	3662.0600	3.5905	3.6621	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2029 On 05-November-26			Bond Future	148.8235	148.8960	148.8235	148.8960	0
25/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	1263.5300	1336.0200	1.2635	1.3360	0
25/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2030 On 06-November-25			Bond Future	7.9054	7.8542	102.5539	102.7354	138,194
25/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2837.9400	3018.5000	2.8379	3.0185	300
25/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	4.7600	3.7600	0.0048	0.0038	0
25/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	4523.7200	4705.2700	4.5237	4.7053	300
25/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
25/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	5586.7700	5768.3300	5.5868	5.7683	0
25/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	7348.0500	7529.6100	7.3481	7.5296	0
25/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
25/09/2025	2030 On 05-February-26			Bond Future	7.9361	7.8811	100.4311	100.6160	53,827
25/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	5059.9200	5243.5400	5.0599	5.2435	0
25/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	7.7300	6.4400	0.0077	0.0064	0
25/09/2025	2030 On 07-May-26			Bond Future	7.9761	7.9167	102.2886	102.4768	0
25/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	4427.2100	4607.0500	4.4272	4.6071	0
25/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	66.1500	57.7500	0.0662	0.0578	0
25/09/2025	2030 On 06-August-26			Bond Future	8.0355	7.9712	100.1505	100.3419	0
25/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	3658.3800	3827.8800	3.6584	3.8279	0
25/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	211.5600	189.6800	0.2116	0.1897	0
25/09/2025	2030 On 05-November-26			Bond Future	8.1062	8.0364	101.9018	102.0963	0
25/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1831.5200	1952.6200	1.8315	1.9526	0
25/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1045.0800	971.7600	1.0451	0.9718	0
25/09/2025	2031 On 06-November-25			Bond Future	111.7027	111.8319	111.7027	111.8319	2,378
25/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	2012.6900	2141.9300	2.0127	2.1419	0
25/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2031 On 05-February-26			Bond Future	111.3927	111.5243	111.3927	111.5243	0
25/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	183.6700	233.6900	0.1837	0.2337	0
25/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	551.0200	469.4400	0.5510	0.4694	0
25/09/2025	2031 On 07-May-26			Bond Future	113.4795	113.6134	113.4795	113.6134	0
25/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	190.6300	241.2900	0.1906	0.2413	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	551.1700	467.8700	0.5512	0.4679	0
25/09/2025	2031 On 06-August-26			Bond Future	113.1499	113.2862	113.1499	113.2862	0
25/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	11.9000	23.9800	0.0119	0.0240	0
25/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	672.0200	547.7500	0.6720	0.5478	0
25/09/2025	2031 On 05-November-26			Bond Future	115.1558	115.2943	115.1558	115.2943	0
25/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	3665.8200	3804.2800	3.6658	3.8043	0
25/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2032 On 06-November-25			Bond Future	8.5373	8.4918	99.5450	99.7635	157,972
25/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	4042.8300	4260.6100	4.0428	4.2606	300
25/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	4.6200	3.8400	0.0046	0.0038	0
25/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	6284.0300	6502.5800	6.2840	6.5026	300
25/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	0.0300	0.0200	0.0000	0.0000	0
25/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	8549.0500	8767.6100	8.5491	8.7676	0
25/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	10536.4300	10754.9900	10.5364	10.7550	0
25/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
25/09/2025	2032 On 05-February-26			Bond Future	8.5958	8.5480	101.3749	101.5974	0
25/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	6957.5800	7178.4100	6.9576	7.1784	0
25/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	13.1600	11.4100	0.0132	0.0114	0
25/09/2025	2032 On 07-May-26			Bond Future	8.6559	8.6055	99.0899	99.3165	0
25/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	6466.6900	6684.7000	6.4667	6.6847	0
25/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	80.3100	71.7500	0.0803	0.0718	0
25/09/2025	2032 On 06-August-26			Bond Future	8.7300	8.6767	100.9024	101.1329	0
25/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	5989.2900	6201.4400	5.9893	6.2014	0
25/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	204.2700	185.9700	0.2043	0.1860	0
25/09/2025	2032 On 05-November-26			Bond Future	8.8201	8.7638	98.5101	98.7443	0
25/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2775.4700	2927.3500	2.7755	2.9274	0
25/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	1375.9000	1293.6000	1.3759	1.2936	0
25/09/2025	2033 On 06-November-25			Bond Future	134.0725	133.9333	134.0725	133.9333	20,216
25/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	932.5100	793.3000	0.9325	0.7933	0
25/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2033 On 05-February-26			Bond Future	136.5700	136.4283	136.5700	136.4283	0
25/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	3690.0400	3548.2500	3.6900	3.5483	0

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25/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2033 On 07-May-26			Bond Future	137.5628	137.4182	137.5628	137.4182	0
25/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	2402.7500	2258.2100	2.4028	2.2582	0
25/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2033 On 06-August-26			Bond Future	140.1130	139.9653	140.1130	139.9653	0
25/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	5862.9700	5715.2600	5.8630	5.7153	0
25/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2033 On 05-November-26			Bond Future	141.0076	140.8570	141.0076	140.8570	0
25/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	3747.5500	3597.0400	3.7476	3.5970	0
25/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2037 On 06-November-25			Bond Future	9.6914	9.6414	94.3122	94.6317	188,959
25/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	5003.9700	5318.1800	5.0040	5.3182	300
25/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	38.3200	32.9500	0.0383	0.0330	0
25/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	7854.7000	8174.0900	7.8547	8.1741	300
25/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	1.5700	1.3800	0.0016	0.0014	0
25/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	11305.4700	11625.0500	11.3055	11.6251	0
25/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
25/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	14058.3600	14377.9400	14.0584	14.3779	0
25/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
25/09/2025	2037 On 05-February-26			Bond Future	9.7712	9.7193	91.7873	92.1128	5
25/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	5630.2600	5921.8500	5.6303	5.9219	0
25/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	350.3100	316.4500	0.3503	0.3165	0
25/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	6895.8200	7201.7500	6.8958	7.2018	1,970
25/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	190.3100	170.7900	0.1903	0.1708	0
25/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	8461.3600	8777.3600	8.4614	8.7774	0
25/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	87.7000	78.2500	0.0877	0.0783	0
25/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	9301.4500	9620.6700	9.3015	9.6207	0
25/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	56.6100	50.3800	0.0566	0.0504	0
25/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	9511.2800	9831.1300	9.5113	9.8311	1,030
25/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	50.6200	45.0200	0.0506	0.0450	0
25/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	11899.5200	12223.5200	11.8995	12.2235	0
25/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	12.5200	11.0700	0.0125	0.0111	0
25/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	13968.8900	14294.0100	13.9689	14.2940	0
25/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	2.7900	2.4600	0.0028	0.0025	1,970

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25/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	16209.6600	16535.0500	16.2097	16.5351	0
25/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	0.4300	0.3700	0.0004	0.0004	1,030
25/09/2025	2037 On 07-May-26			Bond Future	9.8573	9.8034	93.4849	93.8163	0
25/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	6923.3400	7212.9400	6.9233	7.2129	142
25/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	542.3500	500.5900	0.5424	0.5006	0
25/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	8692.7400	9000.1900	8.6927	9.0002	0
25/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	289.7100	265.8000	0.2897	0.2658	0
25/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	13970.7000	14298.8400	13.9707	14.2988	0
25/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	33.4300	30.2100	0.0334	0.0302	142
25/09/2025	2037 On 06-August-26			Bond Future	9.9561	9.9001	90.9349	91.2722	0
25/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	3416.8000	3610.7200	3.4168	3.6107	2,541
25/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	3034.6200	2891.2900	3.0346	2.8913	0
25/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	5748.6300	6003.5300	5.7486	6.0035	0
25/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	1428.8600	1346.5100	1.4289	1.3465	2,541
25/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	8292.0300	8584.6100	8.2920	8.5846	0
25/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	689.5600	644.8900	0.6896	0.6449	2,541
25/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	10159.1000	10468.2100	10.1591	10.4682	0
25/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	411.1200	382.9800	0.4111	0.3830	0
25/09/2025	2037 On 05-November-26			Bond Future	10.0573	9.9992	92.5243	92.8671	0
25/09/2025	2037 On 05-November-26	9.46	Call	Bond Future	2438.9100	2580.4900	2.4389	2.5805	4,490
25/09/2025	2037 On 05-November-26	9.46	Put	Bond Future	6043.0500	5841.7800	6.0431	5.8418	0
25/09/2025	2037 On 05-November-26	10.23	Call	Bond Future	4186.7100	4391.2800	4.1867	4.3913	0
25/09/2025	2037 On 05-November-26	10.23	Put	Bond Future	3179.6500	3041.3700	3.1797	3.0414	4,490
25/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	5428.0100	5664.2800	5.4280	5.6643	0
25/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	2201.3600	2094.7800	2.2014	2.0948	0
25/09/2025	2037 On 05-November-26	10.83	Call	Bond Future	6182.4800	6434.2400	6.1825	6.4342	0
25/09/2025	2037 On 05-November-26	10.83	Put	Bond Future	1791.5300	1700.4400	1.7915	1.7004	4,490
25/09/2025	2038 On 06-November-25			Bond Future	144.6828	144.7522	144.6828	144.7522	2,931
25/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	802.8000	872.2000	0.8028	0.8722	0
25/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2038 On 05-February-26			Bond Future	145.2073	145.2780	145.2073	145.2780	0
25/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	2007.2600	2077.9900	2.0073	2.0780	0
25/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2038 On 07-May-26			Bond Future	147.9277	147.9995	147.9277	147.9995	0

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25/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	3397.6900	3469.5100	3.3977	3.4695	0
25/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2038 On 06-August-26			Bond Future	148.4610	148.5341	148.4610	148.5341	0
25/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	3740.9800	3814.0900	3.7410	3.8141	0
25/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2038 On 05-November-26			Bond Future	151.0943	151.1682	151.0943	151.1682	0
25/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	4784.3100	4858.2200	4.7843	4.8582	0
25/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2040 On 06-November-25			Bond Future	10.1650	10.1355	93.8288	94.0347	46,123
25/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	10655.3500	10861.3100	10.6554	10.8613	0
25/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	0.1300	0.1500	0.0001	0.0002	0
25/09/2025	2040 On 05-February-26			Bond Future	10.2530	10.2224	91.0445	91.2543	38,801
25/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	2587.6600	2723.0700	2.5877	2.7231	680
25/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	1927.0200	1852.6500	1.9270	1.8527	0
25/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	4219.2400	4388.6600	4.2192	4.3887	0
25/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	907.2700	866.9100	0.9073	0.8669	8,180
25/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	6227.7100	6419.2900	6.2277	6.4193	0
25/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	377.0500	358.8500	0.3771	0.3589	680
25/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	8089.9900	8291.5900	8.0900	8.2916	0
25/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	165.8900	157.7100	0.1659	0.1577	0
25/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	9936.2100	10142.5600	9.9362	10.1426	475
25/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	70.6300	67.2000	0.0706	0.0672	0
25/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	17438.3700	17648.1300	17.4384	17.6481	0
25/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	0.5800	0.5600	0.0006	0.0006	475
25/09/2025	2040 On 07-May-26			Bond Future	10.3467	10.3150	92.7283	92.9418	0
25/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	4229.7800	4379.8600	4.2298	4.3799	1,460
25/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	1897.0100	1833.5600	1.8970	1.8336	0
25/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	6014.3100	6189.4100	6.0143	6.1894	0
25/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	1021.0500	982.6200	1.0211	0.9826	0
25/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	8719.6700	8915.9100	8.7197	8.9159	0
25/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	417.4800	400.1900	0.4175	0.4002	0
25/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	8977.8600	9175.4000	8.9779	9.1754	0
25/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	384.2900	368.3000	0.3843	0.3683	1,460
25/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	10592.6800	10796.5600	10.5927	10.7966	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	226.4200	216.7700	0.2264	0.2168	0
25/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	11586.3800	11792.9500	11.5864	11.7930	0
25/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	161.7800	154.8200	0.1618	0.1548	1,460
25/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	13198.0600	13407.6400	13.1981	13.4076	0
25/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	91.1400	87.1900	0.0911	0.0872	0
25/09/2025	2040 On 06-August-26			Bond Future	10.4525	10.4197	89.9138	90.1310	0
25/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	10961.8800	11162.0300	10.9619	11.1620	0
25/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	481.9700	464.9200	0.4820	0.4649	0
25/09/2025	2040 On 05-November-26			Bond Future	10.5596	10.5256	91.4848	91.7056	0
25/09/2025	2040 On 05-November-26	9.91	Call	Bond Future	2509.7200	2601.4100	2.5097	2.6014	2,300
25/09/2025	2040 On 05-November-26	9.91	Put	Bond Future	6865.7300	6736.6500	6.8657	6.7367	0
25/09/2025	2040 On 05-November-26	10.67	Call	Bond Future	4409.4600	4541.7400	4.4095	4.5417	0
25/09/2025	2040 On 05-November-26	10.67	Put	Bond Future	3698.1000	3609.6100	3.6981	3.6096	2,300
25/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	5759.7300	5912.2800	5.7597	5.9123	0
25/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	2600.5000	2532.2800	2.6005	2.5323	0
25/09/2025	2040 On 05-November-26	11.27	Call	Bond Future	6579.0400	6741.3800	6.5790	6.7414	0
25/09/2025	2040 On 05-November-26	11.27	Put	Bond Future	2142.2800	2083.8500	2.1423	2.0839	2,300
25/09/2025	2043 On 06-November-25			Bond Future	112.3807	113.5357	112.3807	113.5357	0
25/09/2025	2043 On 06-November-25	110.43	Call	Bond Future	2197.5404	3206.2659	2.1975	3.2063	0
25/09/2025	2043 On 06-November-25	110.43	Put	Bond Future	246.8204	100.5859	0.2468	0.1006	0
25/09/2025	2043 On 05-February-26			Bond Future	111.6579	112.8343	111.6579	112.8343	0
25/09/2025	2043 On 05-February-26	109.66	Call	Bond Future	2825.4057	3705.8580	2.8254	3.7059	0
25/09/2025	2043 On 05-February-26	109.66	Put	Bond Future	827.5557	531.5380	0.8276	0.5315	0
25/09/2025	2043 On 07-May-26			Bond Future	113.7495	114.9479	113.7495	114.9479	0
25/09/2025	2043 On 07-May-26	111.70	Call	Bond Future	3317.3837	4160.5156	3.3174	4.1605	0
25/09/2025	2043 On 07-May-26	111.70	Put	Bond Future	1267.8737	912.6256	1.2679	0.9126	0
25/09/2025	2043 On 06-August-26			Bond Future	112.9918	114.2124	112.9918	114.2124	0
25/09/2025	2043 On 06-August-26	110.88	Call	Bond Future	3654.5227	4491.3248	3.6545	4.4913	0
25/09/2025	2043 On 06-August-26	110.88	Put	Bond Future	1542.7527	1158.9048	1.5428	1.1589	0
25/09/2025	2043 On 05-November-26			Bond Future	114.9944	116.2363	114.9944	116.2363	0
25/09/2025	2043 On 05-November-26	112.84	Call	Bond Future	3983.9613	4816.6699	3.9840	4.8167	0
25/09/2025	2043 On 05-November-26	112.84	Put	Bond Future	1829.5413	1420.3599	1.8295	1.4204	0
25/09/2025	2044 On 06-November-25			Bond Future	10.4047	10.3752	89.0238	89.2380	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
25/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	5839.7000	6052.7200	5.8397	6.0527	11,000
25/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	38.2100	36.9900	0.0382	0.0370	0
25/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	8950.5000	9164.8000	8.9505	9.1648	0
25/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	1.7000	1.7600	0.0017	0.0018	11,000
25/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	9735.7100	9949.9900	9.7357	9.9500	0
25/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	0.6900	0.7300	0.0007	0.0007	0
25/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	10449.7400	10664.0000	10.4497	10.6640	0
25/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	0.2900	0.3100	0.0003	0.0003	5,800
25/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	11616.6500	11830.9000	11.6167	11.8309	0
25/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	0.0600	0.0700	0.0001	0.0001	5,600
25/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	11903.8900	12118.1400	11.9039	12.1181	0
25/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	0.0400	0.0500	0.0000	0.0001	5,800
25/09/2025	2044 On 05-February-26			Bond Future	10.4918	10.4613	86.2764	86.4946	16
25/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	1239.5200	1328.0500	1.2395	1.3281	9,000
25/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	4333.3100	4203.6400	4.3333	4.2036	0
25/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	3968.8500	4138.3100	3.9689	4.1383	9,000
25/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	1131.6000	1082.8600	1.1316	1.0829	0
25/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	5698.6300	5891.3300	5.6986	5.8913	0
25/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	543.6100	518.1100	0.5436	0.5181	4,500
25/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	6775.5300	6977.1600	6.7755	6.9772	0
25/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	341.5600	324.9900	0.3416	0.3250	9,000
25/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	7051.0700	7254.5100	7.0511	7.2545	0
25/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	302.3800	287.6200	0.3024	0.2876	4,500
25/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	7386.7500	7592.0800	7.3868	7.5921	0
25/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	262.9900	250.1200	0.2630	0.2501	0
25/09/2025	2044 On 07-May-26			Bond Future	10.5839	10.5524	87.8720	88.0942	0
25/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	8443.2800	8644.1600	8.4433	8.6442	0
25/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	523.0000	501.7400	0.5230	0.5017	0
25/09/2025	2044 On 06-August-26			Bond Future	10.6871	10.6544	85.0939	85.3199	0
25/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	11279.2100	11487.1600	11.2792	11.4872	0
25/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	514.8400	496.8400	0.5148	0.4968	0
25/09/2025	2044 On 05-November-26			Bond Future	10.7906	10.7569	86.5807	86.8103	0
25/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	6204.7900	6366.4000	6.2048	6.3664	0
25/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	2597.1400	2529.1300	2.5971	2.5291	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2025	2046 On 06-November-25			Bond Future	123.1380	123.2242	123.1380	123.2242	19,630
25/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	2272.0500	2185.7600	2.2721	2.1858	0
25/09/2025	2046 On 05-February-26			Bond Future	125.4319	125.5197	125.4319	125.5197	0
25/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	3781.8600	3869.6900	3.7819	3.8697	0
25/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2046 On 07-May-26			Bond Future	125.4815	125.5708	125.4815	125.5708	0
25/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	531.4800	620.7800	0.5315	0.6208	0
25/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2046 On 06-August-26			Bond Future	127.8072	127.8977	127.8072	127.8977	0
25/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	5427.1500	5517.6800	5.4272	5.5177	0
25/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2046 On 05-November-26			Bond Future	127.7357	127.8278	127.7357	127.8278	0
25/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	2255.7300	2347.8400	2.2557	2.3478	0
25/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2050 On 06-November-25			Bond Future	124.4330	124.1232	124.4330	124.1232	16,798
25/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	12.9800	0.0000	0.0130	0.0000	0
25/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	0.0000	296.7700	0.0000	0.2968	0
25/09/2025	2050 On 05-February-26			Bond Future	124.3315	124.0159	124.3315	124.0159	0
25/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	1511.5100	1195.8900	1.5115	1.1959	0
25/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2050 On 07-May-26			Bond Future	126.6610	126.3392	126.6610	126.3392	0
25/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	2590.9600	2269.2300	2.5910	2.2692	0
25/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2050 On 06-August-26			Bond Future	126.5477	126.2202	126.5477	126.2202	0
25/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	3277.7400	2950.1500	3.2777	2.9502	0
25/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	2050 On 05-November-26			Bond Future	128.7923	128.4583	128.7923	128.4583	0
25/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	4952.3000	4618.2500	4.9523	4.6183	0
25/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	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
25/09/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	AL37 On 06-November-25			Index Future	1209.1790	1212.2610	1209.1790	1,212.2610	0
25/09/2025	AL37 On 05-February-26			Index Future	1231.4070	1234.5460	1231.4070	1,234.5460	0
25/09/2025	AL37 On 07-May-26			Index Future	1254.1890	1257.3830	1254.1890	1,257.3830	0
25/09/2025	AL37 On 06-August-26			Index Future	1276.9100	1280.1550	1276.9100	1,280.1550	0
25/09/2025	AL37 On 05-November-26			Index Future	1299.5600	1302.8550	1299.5600	1,302.8550	0
25/09/2025	AL7T On 06-November-25			Index Future	1502.1970	1507.5360	1502.1970	1,507.5360	0
25/09/2025	AL7T On 05-February-26			Index Future	1529.8120	1535.2490	1529.8120	1,535.2490	0
25/09/2025	AL7T On 07-May-26			Index Future	1558.1140	1563.6490	1558.1140	1,563.6490	0
25/09/2025	AL7T On 06-August-26			Index Future	1586.3410	1591.9680	1586.3410	1,591.9680	0
25/09/2025	AL7T On 05-November-26			Index Future	1614.4800	1620.1970	1614.4800	1,620.1970	0
25/09/2025	ALBI On 06-November-25			Index Future	1265.6520	1268.7300	1265.6520	1,268.7300	76
25/09/2025	ALBI On 05-February-26			Index Future	1288.9190	1292.0530	1288.9190	1,292.0530	0
25/09/2025	ALBI On 07-May-26			Index Future	1312.7640	1315.9540	1312.7640	1,315.9540	0
25/09/2025	ALBI On 06-August-26			Index Future	1336.5460	1339.7870	1336.5460	1,339.7870	0
25/09/2025	ALBI On 05-November-26			Index Future	1360.2540	1363.5440	1360.2540	1,363.5440	0
25/09/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/09/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	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
25/09/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/09/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/09/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	ES33 On 06-November-25			Bond Future	9.7512	9.7115	89.0167	89.2144	0
25/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	10366.4300	10564.1500	10.3664	10.5642	0
25/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	ES33 On 05-February-26			Bond Future	9.8538	9.8123	90.6749	90.8763	0
25/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	7479.4600	7680.8000	7.4795	7.6808	0
25/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	ES33 On 07-May-26			Bond Future	9.9565	9.9130	88.5787	88.7837	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	7698.1500	7903.1700	7.6982	7.9032	0
25/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	ES33 On 06-August-26			Bond Future	10.0736	10.0280	90.2194	90.4280	0
25/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	8350.8000	8559.3800	8.3508	8.5594	0
25/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	ES33 On 05-November-26			Bond Future	10.2093	10.1615	88.0257	88.2377	0
25/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	2697.2800	2909.2900	2.6973	2.9093	0
25/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	ES42 On 06-November-25			Bond Future	10.4516	10.4170	85.2088	85.4468	0
25/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	11874.9300	12112.8800	11.8749	12.1129	0
25/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	ES42 On 05-February-26			Bond Future	10.5413	10.5056	86.7961	87.0385	0
25/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	8196.3900	8438.7500	8.1964	8.4388	0
25/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	ES42 On 07-May-26			Bond Future	10.6345	10.5975	84.1573	84.4041	0
25/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	9515.8500	9762.6800	9.5159	9.7627	0
25/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	ES42 On 06-August-26			Bond Future	10.7351	10.6969	85.7150	85.9661	0
25/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	11240.6400	11491.7900	11.2406	11.4918	0
25/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	ES42 On 05-November-26			Bond Future	10.8448	10.8052	82.9696	83.2250	0
25/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	5004.8300	5260.1800	5.0048	5.2602	0
25/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	GOVI On 06-November-25			GOVI	1243.8340	1246.7810	1243.8340	1,246.7810	606
25/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1318340.0000	1347810.0000	131.8340	134.7810	0
25/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	GOVI On 05-February-26			GOVI	1266.6990	1269.7000	1266.6990	1,269.7000	8
25/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1166990.0000	1197000.0000	116.6990	119.7000	0
25/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	GOVI On 07-May-26			GOVI	1290.1340	1293.1880	1290.1340	1,293.1880	42
25/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1131340.0000	1161880.0000	113.1340	116.1880	0
25/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	GOVI On 06-August-26			GOVI	1313.5060	1316.6090	1313.5060	1,316.6090	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1245060.0000	1276090.0000	124.5060	127.6090	0
25/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	GOVI On 05-November-26			GOVI	1336.8050	1339.9550	1336.8050	1,339.9550	0
25/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	598050.0000	629550.0000	59.8050	62.9550	0
25/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/09/2025	I258 On 06-November-25			Bond Future	113.1514	113.2373	113.1514	113.2373	0
25/09/2025	I258 On 06-November-25	112.39	Call	Bond Future	1820.3836	1903.7960	1.8204	1.9038	0
25/09/2025	I258 On 06-November-25	112.39	Put	Bond Future	1058.9536	1056.4760	1.0590	1.0565	0
25/09/2025	I258 On 05-February-26			Bond Future	112.4429	112.5303	112.4429	112.5303	0
25/09/2025	I258 On 05-February-26	111.65	Call	Bond Future	2944.1764	3012.1701	2.9442	3.0122	0
25/09/2025	I258 On 05-February-26	111.65	Put	Bond Future	2151.2364	2131.8801	2.1512	2.1319	0
25/09/2025	I258 On 07-May-26			Bond Future	114.5492	114.6383	114.5492	114.6383	0
25/09/2025	I258 On 07-May-26	113.73	Call	Bond Future	3788.5484	3852.9114	3.7885	3.8529	0
25/09/2025	I258 On 07-May-26	113.73	Put	Bond Future	2969.3084	2944.6014	2.9693	2.9446	0
25/09/2025	I258 On 06-August-26			Bond Future	113.8064	113.8971	113.8064	113.8971	0
25/09/2025	I258 On 06-August-26	112.95	Call	Bond Future	4454.2261	4517.0695	4.4542	4.5171	0
25/09/2025	I258 On 06-August-26	112.95	Put	Bond Future	3597.8561	3569.9895	3.5979	3.5700	0
25/09/2025	I258 On 05-November-26			Bond Future	115.8235	115.9154	115.8235	115.9154	0
25/09/2025	I258 On 05-November-26	114.95	Call	Bond Future	5064.9716	5126.9496	5.0650	5.1269	0
25/09/2025	I258 On 05-November-26	114.95	Put	Bond Future	4191.4816	4161.5896	4.1915	4.1616	0
25/09/2025	IGOV On 06-November-25			Index Future	398.5020	396.5770	398.5020	396.5770	762
25/09/2025	IGOV On 05-February-26			Index Future	405.9250	403.9650	405.9250	403.9650	0
25/09/2025	IGOV On 07-May-26			Index Future	413.5310	411.5330	413.5310	411.5330	0
25/09/2025	IGOV On 06-August-26			Index Future	421.1170	419.0790	421.1170	419.0790	0
25/09/2025	IGOV On 05-November-26			Index Future	428.6790	426.6030	428.6790	426.6030	0
25/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/09/2025	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
25/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/09/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	8.3400	0
25/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
25/09/2025	R033 On 06-November-25			Bond Future	8.7192	8.6739	108.0026	108.2567	27,969
25/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	8547.2000	8801.2500	8.5472	8.8013	0
25/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	R033 On 05-February-26			Bond Future	8.7824	8.7348	109.9881	110.2468	0
25/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	8783.6900	9041.6000	8.7837	9.0416	0
25/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	5.3900	4.5900	0.0054	0.0046	0
25/09/2025	R033 On 07-May-26			Bond Future	8.8473	8.7973	106.9788	107.2423	0
25/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	7741.8300	7998.9900	7.7418	7.9990	0
25/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	51.2300	44.9700	0.0512	0.0450	0
25/09/2025	R033 On 06-August-26			Bond Future	8.9250	8.8725	108.9354	109.2034	0
25/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	6685.2200	6933.3500	6.6852	6.9334	0
25/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	204.0700	184.2100	0.2041	0.1842	0
25/09/2025	R033 On 05-November-26			Bond Future	9.0173	8.9620	105.8011	106.0735	0
25/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	2851.4000	3029.9700	2.8514	3.0300	0
25/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	1327.1300	1233.3800	1.3271	1.2334	0
25/09/2025	R035 On 06-November-25			Bond Future	9.1586	9.0983	99.9910	100.3602	121,107
25/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	3731.7900	4083.4800	3.7318	4.0835	250
25/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	92.3300	74.8200	0.0923	0.0748	0
25/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	4490.6300	4851.3900	4.4906	4.8514	2,000
25/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	42.9300	34.4900	0.0429	0.0345	0
25/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	5431.9400	5798.1000	5.4319	5.7981	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	15.0700	12.0300	0.0151	0.0120	0
25/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	5821.5000	6188.7900	5.8215	6.1888	0
25/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	9.4200	7.5100	0.0094	0.0075	250
25/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	6654.7000	7023.2400	6.6547	7.0232	0
25/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	3.2500	2.5900	0.0033	0.0026	50
25/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	7261.9900	7630.9100	7.2620	7.6309	2,000
25/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	1.4400	1.1600	0.0014	0.0012	0
25/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	7426.8900	7795.8600	7.4269	7.7959	2,000
25/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	1.1500	0.9200	0.0012	0.0009	0
25/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	7755.6200	8124.6800	7.7556	8.1247	0
25/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	0.7200	0.5800	0.0007	0.0006	250
25/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	8191.7000	8560.8200	8.1917	8.5608	300
25/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	0.3800	0.3000	0.0004	0.0003	0
25/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	8733.0700	9102.2400	8.7331	9.1022	0
25/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	0.1600	0.1300	0.0002	0.0001	8,500
25/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	10120.8300	10490.0200	10.1208	10.4900	2,000
25/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	0.0200	0.0100	0.0000	0.0000	0
25/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	10173.6200	10542.8200	10.1736	10.5428	250
25/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
25/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	10437.0000	10806.2000	10.4370	10.8062	0
25/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
25/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	11480.0300	11849.2300	11.4800	11.8492	0
25/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	12659.0700	13028.2700	12.6591	13.0283	0
25/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
25/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	12760.5700	13129.7700	12.7606	13.1298	0
25/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
25/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	13866.4900	14235.6900	13.8665	14.2357	0
25/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
25/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	15246.2800	15615.4800	15.2463	15.6155	0
25/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	250
25/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	15440.9000	15810.1000	15.4409	15.8101	0
25/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,000
25/09/2025	R035 On 05-February-26			Bond Future	9.2320	9.1690	101.8292	102.2052	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	5649.9700	5992.2700	5.6500	5.9923	250
25/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	262.4300	228.7400	0.2624	0.2287	0
25/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	6994.0200	7352.2500	6.9940	7.3523	2,000
25/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	128.7000	110.9400	0.1287	0.1109	0
25/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	8166.9100	8533.1400	8.1669	8.5331	0
25/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	67.3700	57.6100	0.0674	0.0576	250
25/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	8781.8800	9150.8800	8.7819	9.1509	0
25/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	47.2300	40.2400	0.0472	0.0402	0
25/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	9549.9700	9921.4300	9.5500	9.9214	2,000
25/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	29.8200	25.2900	0.0298	0.0253	0
25/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	9856.4500	10228.6600	9.8565	10.2287	0
25/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	24.6800	20.9000	0.0247	0.0209	0
25/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	10720.9600	11094.7200	10.7210	11.0947	0
25/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	14.2200	11.9900	0.0142	0.0120	250
25/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	16888.3300	17264.3000	16.8883	17.2643	0
25/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	0.0700	0.0500	0.0001	0.0001	2,000
25/09/2025	R035 On 07-May-26			Bond Future	9.3018	9.2363	99.2092	99.5920	0
25/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	3514.6000	3773.1000	3.5146	3.7731	250
25/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	1570.2800	1445.9400	1.5703	1.4459	0
25/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	3582.8900	3844.0100	3.5829	3.8440	200
25/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	1525.1800	1403.4600	1.5252	1.4035	0
25/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	3757.0800	4024.6500	3.7571	4.0247	350
25/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	1416.6700	1301.4000	1.4167	1.3014	0
25/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	5445.0300	5760.3700	5.4450	5.7604	0
25/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	718.2500	650.7500	0.7183	0.6508	250
25/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	5529.7600	5846.9700	5.5298	5.8470	0
25/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	693.9100	628.2800	0.6939	0.6283	200
25/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	5744.0800	6065.8100	5.7441	6.0658	0
25/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	636.3000	575.1900	0.6363	0.5752	350
25/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	7689.4100	8041.3000	7.6894	8.0413	0
25/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	285.9200	254.9700	0.2859	0.2550	250
25/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	7783.1500	8136.1000	7.7832	8.1361	0
25/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	274.7300	244.8400	0.2747	0.2448	200
25/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	8018.4200	8373.8900	8.0184	8.3739	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	248.3700	221.0000	0.2484	0.2210	350
25/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	8730.7200	9092.7800	8.7307	9.0928	0
25/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	181.8100	161.0300	0.1818	0.1610	0
25/09/2025	R035 On 06-August-26			Bond Future	9.3836	9.3152	101.0242	101.4137	0
25/09/2025	R035 On 06-August-26	9.13	Call	Bond Future	2367.3900	2551.9100	2.3674	2.5519	200
25/09/2025	R035 On 06-August-26	9.13	Put	Bond Future	3821.9200	3616.9400	3.8219	3.6169	0
25/09/2025	R035 On 06-August-26	9.22	Call	Bond Future	2564.3600	2759.1900	2.5644	2.7592	250
25/09/2025	R035 On 06-August-26	9.22	Put	Bond Future	3499.3700	3304.7000	3.4994	3.3047	0
25/09/2025	R035 On 06-August-26	9.63	Call	Bond Future	3646.9300	3889.5900	3.6469	3.8896	0
25/09/2025	R035 On 06-August-26	9.63	Put	Bond Future	2259.8300	2112.9900	2.2598	2.1130	200
25/09/2025	R035 On 06-August-26	9.72	Call	Bond Future	3923.0200	4175.9500	3.9230	4.1760	0
25/09/2025	R035 On 06-August-26	9.72	Put	Bond Future	2035.8300	1899.2600	2.0358	1.8993	250
25/09/2025	R035 On 06-August-26	10.13	Call	Bond Future	5352.5500	5648.2600	5.3526	5.6483	0
25/09/2025	R035 On 06-August-26	10.13	Put	Bond Future	1229.9400	1136.1500	1.2299	1.1362	200
25/09/2025	R035 On 06-August-26	10.22	Call	Bond Future	5698.5800	6002.5300	5.6986	6.0025	0
25/09/2025	R035 On 06-August-26	10.22	Put	Bond Future	1094.5000	1008.9500	1.0945	1.0090	250
25/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	9282.1200	9639.9300	9.2821	9.6399	0
25/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	338.6800	306.9900	0.3387	0.3070	0
25/09/2025	R035 On 05-November-26			Bond Future	9.4800	9.4087	98.2917	98.6877	0
25/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	4914.3100	5186.4600	4.9143	5.1865	0
25/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	1931.1100	1807.2300	1.9311	1.8072	0
25/09/2025	R038 On 06-November-25			Bond Future	9.7484	9.6934	109.2332	109.6476	6,697
25/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	8707.3300	9121.4500	8.7073	9.1215	1,770
25/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	1.4500	1.1900	0.0015	0.0012	0
25/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	10413.9600	10828.3200	10.4140	10.8283	0
25/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	0.1700	0.1500	0.0002	0.0002	0
25/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	17126.2200	17540.6000	17.1262	17.5406	0
25/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,770
25/09/2025	R038 On 05-February-26			Bond Future	9.8327	9.7755	111.2412	111.6632	0
25/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	10996.2300	11412.5700	10.9962	11.4126	0
25/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	40.2900	34.6000	0.0403	0.0346	0
25/09/2025	R038 On 07-May-26			Bond Future	9.9189	9.8595	107.8138	108.2436	0
25/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	10175.8700	10582.5200	10.1759	10.5825	0
25/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	211.2500	188.1800	0.2113	0.1882	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2025	R038 On 06-August-26			Bond Future	10.0153	9.9536	109.7856	110.2228	0
25/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	11739.0300	12147.9500	11.7390	12.1480	0
25/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	310.3700	282.0600	0.3104	0.2821	0
25/09/2025	R038 On 05-November-26			Bond Future	10.1219	10.0578	106.2248	106.6693	0
25/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	6109.4000	6424.2000	6.1094	6.4242	0
25/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	2090.5700	1960.7800	2.0906	1.9608	0
25/09/2025	R053 On 06-November-25			Bond Future	10.2560	10.2568	113.8014	113.7928	28,866
25/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	13587.7800	13579.4100	13.5878	13.5794	0
25/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	0.6400	0.8700	0.0006	0.0009	0
25/09/2025	R053 On 05-February-26			Bond Future	10.3347	10.3355	115.8934	115.8847	0
25/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	10854.4300	10855.3600	10.8544	10.8554	0
25/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	294.8300	304.4400	0.2948	0.3044	0
25/09/2025	R053 On 07-May-26			Bond Future	10.4143	10.4152	112.1750	112.1660	10,000
25/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	11991.6400	11992.5000	11.9916	11.9925	0
25/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	591.8100	601.7100	0.5918	0.6017	0
25/09/2025	R053 On 06-August-26			Bond Future	10.5013	10.5023	114.2264	114.2168	0
25/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	15707.1200	15705.2900	15.7071	15.7053	0
25/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	592.0500	599.8000	0.5921	0.5998	0
25/09/2025	R053 On 05-November-26			Bond Future	10.5952	10.5963	110.3650	110.3549	0
25/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	8866.8500	8872.8300	8.8669	8.8728	0
25/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	3277.5700	3293.6400	3.2776	3.2936	0
25/09/2025	R186 On 06-November-25			Bond Future	7.4705	7.4152	107.2546	107.3140	74,785
25/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	703.7400	763.0900	0.7037	0.7631	0
25/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
25/09/2025	R186 On 05-February-26			Bond Future	7.4803	7.4081	103.9222	103.9827	0
25/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	791.2500	851.1800	0.7913	0.8512	0
25/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	1.4300	0.9100	0.0014	0.0009	0
25/09/2025	R186 On 07-May-26			Bond Future	7.4860	7.3831	105.8444	105.9058	0
25/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	721.0700	780.5500	0.7211	0.7806	0
25/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	6.6700	4.6900	0.0067	0.0047	0
25/09/2025	R186 On 06-August-26			Bond Future	7.5442	7.3704	102.4753	102.5376	0
25/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	383.5100	439.8400	0.3835	0.4398	0
25/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	17.4900	11.5300	0.0175	0.0115	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2025	R186 On 05-November-26			Bond Future	8.3923	7.8493	104.2671	104.3301	0
25/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	40.4800	72.1400	0.0405	0.0721	0
25/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	72.0900	40.7000	0.0721	0.0407	0
25/09/2025	R202 On 06-November-25			Bond Future	279.6755	279.6670	279.6755	279.6670	1,033
25/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	4035.5200	4027.0100	4.0355	4.0270	0
25/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	R202 On 05-February-26			Bond Future	279.5335	279.5248	279.5335	279.5248	0
25/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	1713.4700	1704.8400	1.7135	1.7048	0
25/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	R202 On 07-May-26			Bond Future	284.7707	284.7614	284.7707	284.7614	0
25/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	7220.7100	7211.3800	7.2207	7.2114	0
25/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	R202 On 06-August-26			Bond Future	284.6090	284.5992	284.6090	284.5992	0
25/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	5749.0200	5739.1600	5.7490	5.7392	0
25/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	R202 On 05-November-26			Bond Future	289.6576	289.6468	289.6576	289.6468	0
25/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	9197.5900	9186.7500	9.1976	9.1868	0
25/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	R209 On 06-November-25			Bond Future	9.4073	9.3674	80.0660	80.2910	29,478
25/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	9636.7900	9861.7600	9.6368	9.8618	0
25/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
25/09/2025	R209 On 05-February-26			Bond Future	9.4776	9.4362	81.5379	81.7670	0
25/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	7581.7700	7806.0800	7.5818	7.8061	0
25/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	55.7400	50.9300	0.0557	0.0509	0
25/09/2025	R209 On 07-May-26			Bond Future	9.5492	9.5063	79.8945	80.1278	0
25/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	7912.6400	8133.0500	7.9126	8.1331	0
25/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	188.0100	175.1500	0.1880	0.1752	0
25/09/2025	R209 On 06-August-26			Bond Future	9.6305	9.5859	81.3560	81.5933	0
25/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	8965.5900	9186.7000	8.9656	9.1867	0
25/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	276.0700	259.8900	0.2761	0.2599	0
25/09/2025	R209 On 05-November-26			Bond Future	9.7215	9.6753	79.6299	79.8711	0
25/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	4708.1200	4879.4200	4.7081	4.8794	0
25/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	1665.3000	1595.3900	1.6653	1.5954	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2025	R210 On 06-November-25			Bond Future	253.3196	253.1652	253.3196	253.1652	1,185
25/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	1179.5600	1025.1900	1.1796	1.0252	0
25/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	R210 On 05-February-26			Bond Future	258.0385	257.8812	258.0385	257.8812	0
25/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4938.4800	4781.2200	4.9385	4.7812	0
25/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	R210 On 07-May-26			Bond Future	259.3858	259.2253	259.3858	259.2253	0
25/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3985.8100	3825.2800	3.9858	3.8253	0
25/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	R210 On 06-August-26			Bond Future	264.1938	264.0296	264.1938	264.0296	0
25/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	4353.8100	4189.5600	4.3538	4.1896	0
25/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	R210 On 05-November-26			Bond Future	265.3368	265.1691	265.3368	265.1691	0
25/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	12006.8400	11839.1400	12.0068	11.8391	0
25/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	R213 On 06-November-25			Bond Future	8.2138	8.1682	96.2424	96.4296	84,123
25/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	7172.7600	7359.9400	7.1728	7.3599	0
25/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/09/2025	R213 On 05-February-26			Bond Future	8.2641	8.2157	98.0116	98.2022	23
25/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	6154.9000	6343.8100	6.1549	6.3438	0
25/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	13.4600	11.7900	0.0135	0.0118	0
25/09/2025	R213 On 07-May-26			Bond Future	8.3095	8.2581	96.2726	96.4666	0
25/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	5517.4100	5702.5500	5.5174	5.7026	0
25/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	89.6100	80.7300	0.0896	0.0807	0
25/09/2025	R213 On 06-August-26			Bond Future	8.3698	8.3152	98.0341	98.2315	0
25/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	4858.3100	5035.6500	4.8583	5.0357	0
25/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	240.3200	220.3300	0.2403	0.2203	0
25/09/2025	R213 On 05-November-26			Bond Future	8.4537	8.3954	96.2009	96.4014	0
25/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	2377.9200	2503.5600	2.3779	2.5036	0
25/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	1366.4000	1291.5600	1.3664	1.2916	0
25/09/2025	R214 On 06-November-25			Bond Future	10.1174	10.0828	73.4163	73.6280	36,622
25/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	8484.2700	8695.9500	8.4843	8.6960	0
25/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	0.3000	0.3100	0.0003	0.0003	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2025	R214 On 05-February-26			Bond Future	10.1993	10.1635	74.7659	74.9814	0
25/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	6199.8900	6402.1100	6.1999	6.4021	0
25/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	209.0700	195.7900	0.2091	0.1958	0
25/09/2025	R214 On 07-May-26			Bond Future	10.2779	10.2410	72.8505	73.0700	0
25/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	7306.8600	7506.1000	7.3069	7.5061	0
25/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	399.8100	379.5700	0.3998	0.3796	0
25/09/2025	R214 On 06-August-26			Bond Future	10.3657	10.3276	74.1833	74.4066	0
25/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	9026.8900	9229.7400	9.0269	9.2297	0
25/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	469.4300	449.0100	0.4694	0.4490	0
25/09/2025	R214 On 05-November-26			Bond Future	10.4631	10.4237	72.1854	72.4124	0
25/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	5058.0400	5214.8700	5.0580	5.2149	0
25/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	2223.7300	2153.6100	2.2237	2.1536	0
25/09/2025	R248 On 06-November-25			Bond Future	10.3790	10.3647	87.6620	87.7710	221,523
25/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	9421.2400	9530.5300	9.4212	9.5305	0
25/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	1.4900	1.7300	0.0015	0.0017	0
25/09/2025	R248 On 05-February-26			Bond Future	10.4646	10.4499	89.2735	89.3845	0
25/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	7285.7600	7393.2600	7.2858	7.3933	0
25/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	319.8000	316.2500	0.3198	0.3163	0
25/09/2025	R248 On 07-May-26			Bond Future	10.5468	10.5316	86.4847	86.5977	260
25/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	8576.3700	8681.8500	8.5764	8.6819	0
25/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	572.0100	564.4800	0.5720	0.5645	0
25/09/2025	R248 On 06-August-26			Bond Future	10.6379	10.6222	88.0666	88.1815	0
25/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	11747.2500	11855.8800	11.7473	11.8559	0
25/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	529.8500	523.6200	0.5299	0.5236	0
25/09/2025	R248 On 05-November-26			Bond Future	10.7379	10.7217	85.1703	85.2868	0
25/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	6571.5100	6659.2700	6.5715	6.6593	0
25/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	2625.9900	2597.2000	2.6260	2.5972	0
25/09/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/09/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0