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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/09/2025 TO: 15/09/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
15/09/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
15/09/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
15/09/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
15/09/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
15/09/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
15/09/2025	2029 On 06-November-25			Bond Future	141.37		141.1569	141.3729	141.1569	4,646.00
15/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	1583		1	2	1	0.00
15/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
15/09/2025	2029 On 05-February-26			Bond Future	144.00		143.7788	143.9988	143.7788	0.00
15/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3889		4	4	4	0.00
15/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
15/09/2025	2029 On 07-May-26			Bond Future	145.21		144.9838	145.2078	144.9838	0.00
15/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	3388		3	3	3	0.00
15/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
15/09/2025	2029 On 06-August-26			Bond Future	147.89		147.6662	147.8948	147.6662	0.00
15/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3795		4	4	4	0.00
15/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	2029 On 05-November-26			Bond Future	149.02	148.7844	149.0171	148.7844	0.00
15/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	1457	1	1	1	0.00
15/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2030 On 06-November-25			Bond Future	7.86	102.2935	102.7003	102.2935	138,789.00
15/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	5733	5	6	5	0.00
15/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	4670	4	5	4	300.00
15/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	7494	7	7	7	0.00
15/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2987	3	3	3	300.00
15/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
15/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	8	0	0	0	0.00
15/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2030 On 05-February-26			Bond Future	7.89	100.1606	100.5747	100.1606	53,679.00
15/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	5203	5	5	5	0.00
15/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	7	0	0	0	0.00
15/09/2025	2030 On 07-May-26			Bond Future	7.93	101.9999	102.4218	101.9999	0.00
15/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	4553	4	5	4	0.00
15/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	59	0	0	0	0.00
15/09/2025	2030 On 06-August-26			Bond Future	7.99	99.8530	100.2829	99.8530	0.00
15/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	3769	3	4	3	0.00
15/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	190	0	0	0	0.00
15/09/2025	2030 On 05-November-26			Bond Future	8.06	101.5932	102.0310	101.5932	0.00
15/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1920	2	2	2	0.00
15/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1004	1	1	1	0.00
15/09/2025	2031 On 06-November-25			Bond Future	111.54	111.5690	111.5447	111.5690	2,266.00
15/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1855	2	2	2	0.00
15/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2031 On 05-February-26			Bond Future	111.22	111.2413	111.2165	111.2413	0.00
15/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	119	0	0	0	0.00
15/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	663	1	1	1	0.00
15/09/2025	2031 On 07-May-26			Bond Future	113.29	113.3106	113.2854	113.3106	0.00
15/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	116	0	0	0	0.00
15/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	670	1	1	1	0.00
15/09/2025	2031 On 06-August-26			Bond Future	112.94	112.9641	112.9382	112.9641	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	1	0	0	0	0.00
15/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	873	1	1	1	0.00
15/09/2025	2031 On 05-November-26			Bond Future	114.93	114.9601	114.9341	114.9601	0.00
15/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	3444	3	3	3	0.00
15/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2032 On 06-November-25			Bond Future	8.55	98.9086	99.5036	98.9086	156,059.00
15/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	8508	8	9	8	0.00
15/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	4021	3	4	3	300.00
15/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	6243	6	6	6	300.00
15/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	10495	10	10	10	0.00
15/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
15/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	1	0	0	0	0.00
15/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	24	0	0	0	0.00
15/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2032 On 05-February-26			Bond Future	8.61	100.7216	101.3275	100.7216	0.00
15/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	6926	6	7	6	0.00
15/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	29	0	0	0	0.00
15/09/2025	2032 On 07-May-26			Bond Future	8.67	98.4115	99.0287	98.4115	0.00
15/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	6463	6	6	6	0.00
15/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	138	0	0	0	0.00
15/09/2025	2032 On 06-August-26			Bond Future	8.75	100.2081	100.8369	100.2081	0.00
15/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	6035	5	6	5	0.00
15/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	316	0	0	0	0.00
15/09/2025	2032 On 05-November-26			Bond Future	8.84	97.7977	98.4378	97.7977	0.00
15/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	3019	3	3	3	0.00
15/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	1692	2	2	2	0.00
15/09/2025	2033 On 06-November-25			Bond Future	134.29	134.0620	134.2928	134.0620	18,714.00
15/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	1153	1	1	1	0.00
15/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2033 On 05-February-26			Bond Future	136.79	136.5521	136.7872	136.5521	0.00
15/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	3907	4	4	4	0.00
15/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2033 On 07-May-26			Bond Future	137.76	137.5203	137.7598	137.5203	0.00
15/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	2600	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2033 On 06-August-26			Bond Future	140.31	140.0647	140.3090	140.0647	0.00
15/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	6059	6	6	6	0.00
15/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2033 On 05-November-26			Bond Future	141.19	140.9442	141.1928	140.9442	0.00
15/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	3933	4	4	4	0.00
15/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2037 On 06-November-25			Bond Future	9.79	92.7867	93.6910	92.7867	188,874.00
15/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	10684	10	11	10	0.00
15/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	7238	6	7	6	300.00
15/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	13437	13	13	13	0.00
15/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	4440	4	4	4	300.00
15/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	6	0	0	0	0.00
15/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
15/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	96	0	0	0	0.00
15/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2037 On 05-February-26			Bond Future	9.87	90.2289	91.1498	90.2289	5.00
15/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	7863	7	8	7	0.00
15/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	15573	15	16	15	0.00
15/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	8899	8	9	8	1,030.00
15/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	6335	6	6	6	1,970.00
15/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	13334	12	13	12	0.00
15/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	11270	10	11	10	0.00
15/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	8691	8	9	8	0.00
15/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	5122	4	5	4	1,930.00
15/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	84	0	0	0	1,930.00
15/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	480	1	0	1	0.00
15/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	21	0	0	0	1,930.00
15/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	5	0	0	0	1,970.00
15/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	268	0	0	0	0.00
15/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	1	0	0	0	1,030.00
15/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	76	0	0	0	0.00
15/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	127	0	0	0	0.00
15/09/2025	2037 On 07-May-26			Bond Future	9.97	91.8857	92.8237	91.8857	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	8111	7	8	7	0.00
15/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	13331	12	13	12	0.00
15/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	6398	6	6	6	142.00
15/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	55	0	0	0	142.00
15/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	678	1	1	1	0.00
15/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	369	0	0	0	0.00
15/09/2025	2037 On 06-August-26			Bond Future	10.07	89.3033	90.2586	89.3033	0.00
15/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	9584	9	10	9	0.00
15/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	7741	7	8	7	0.00
15/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	5272	5	5	5	0.00
15/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	3104	3	3	3	2,541.00
15/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	1628	2	2	2	2,541.00
15/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	3398	4	3	4	0.00
15/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	815	1	1	1	2,541.00
15/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	513	1	1	1	0.00
15/09/2025	2037 On 05-November-26			Bond Future	10.18	90.8587	91.8311	90.8587	0.00
15/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	4981	4	5	4	0.00
15/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	2448	3	2	3	0.00
15/09/2025	2038 On 06-November-25			Bond Future	144.92	144.6185	144.9207	144.6185	2,931.00
15/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	1041	1	1	1	0.00
15/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2038 On 05-February-26			Bond Future	145.43	145.1256	145.4334	145.1256	0.00
15/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	2233	2	2	2	0.00
15/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2038 On 07-May-26			Bond Future	148.14	147.8254	148.1390	147.8254	0.00
15/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	3609	3	4	3	0.00
15/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2038 On 06-August-26			Bond Future	148.66	148.3427	148.6620	148.3427	0.00
15/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	3942	4	4	4	0.00
15/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2038 On 05-November-26			Bond Future	151.29	150.9652	151.2907	150.9652	0.00
15/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	4981	5	5	5	0.00
15/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2040 On 06-November-25			Bond Future	10.25	92.2646	93.2504	92.2646	36,656.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	10078	9	10	9	0.00
15/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	1	0	0	0	0.00
15/09/2025	2040 On 05-February-26			Bond Future	10.34	89.4468	90.4506	89.4468	36,614.00
15/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	7553	7	8	7	0.00
15/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	16845	16	17	16	0.00
15/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	9370	8	9	8	475.00
15/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	2354	2	2	2	680.00
15/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	3854	3	4	3	0.00
15/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	5753	5	6	5	0.00
15/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	496	1	0	1	680.00
15/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	1136	1	1	1	680.00
15/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	2287	3	2	3	0.00
15/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	1	0	0	0	475.00
15/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	98	0	0	0	0.00
15/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	223	0	0	0	0.00
15/09/2025	2040 On 07-May-26			Bond Future	10.44	91.0892	92.1116	91.0892	0.00
15/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	8211	7	8	7	0.00
15/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	11029	10	11	10	0.00
15/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	8464	8	8	8	0.00
15/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	3863	3	4	3	1,460.00
15/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	10050	9	10	9	0.00
15/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	12622	12	13	12	0.00
15/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	5578	5	6	5	820.00
15/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	132	0	0	0	820.00
15/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	300	0	0	0	820.00
15/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	1201	2	1	2	0.00
15/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	487	1	0	1	1,460.00
15/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	2147	3	2	3	0.00
15/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	221	0	0	0	1,460.00
15/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	525	1	1	1	0.00
15/09/2025	2040 On 06-August-26			Bond Future	10.55	88.2415	89.2828	88.2415	0.00
15/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	10428	10	10	10	0.00
15/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	579	1	1	1	0.00
15/09/2025	2040 On 05-November-26			Bond Future	10.66	89.7781	90.8379	89.7781	0.00
15/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	5336	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	2823	3	3	3	0.00
15/09/2025	2043 On 06-November-25			Bond Future	110.44	110.4350	110.4350	110.4350	0.00
15/09/2025	2043 On 06-November-25	110.43	Call	Bond Future	1005	1	1	1	0.00
15/09/2025	2043 On 06-November-25	110.43	Put	Bond Future	1000	1	1	1	0.00
15/09/2025	2043 On 05-February-26			Bond Future	109.66	109.6590	109.6590	109.6590	0.00
15/09/2025	2043 On 05-February-26	109.66	Call	Bond Future	1697	2	2	2	0.00
15/09/2025	2043 On 05-February-26	109.66	Put	Bond Future	1698	2	2	2	0.00
15/09/2025	2043 On 07-May-26			Bond Future	111.70	111.6988	111.6988	111.6988	0.00
15/09/2025	2043 On 07-May-26	111.70	Call	Bond Future	2179	2	2	2	0.00
15/09/2025	2043 On 07-May-26	111.70	Put	Bond Future	2180	2	2	2	0.00
15/09/2025	2043 On 06-August-26			Bond Future	110.89	110.8874	110.8874	110.8874	0.00
15/09/2025	2043 On 06-August-26	110.88	Call	Bond Future	2495	3	2	3	0.00
15/09/2025	2043 On 06-August-26	110.88	Put	Bond Future	2488	2	2	2	0.00
15/09/2025	2043 On 05-November-26			Bond Future	112.85	112.8463	112.8463	112.8463	0.00
15/09/2025	2043 On 05-November-26	112.84	Call	Bond Future	2809	3	3	3	0.00
15/09/2025	2043 On 05-November-26	112.84	Put	Bond Future	2803	3	3	3	0.00
15/09/2025	2044 On 06-November-25			Bond Future	10.52	87.1163	88.2052	87.1163	131,875.00
15/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	8920	8	9	8	0.00
15/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	11086	10	11	10	0.00
15/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	9633	9	10	9	0.00
15/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	10799	10	11	10	0.00
15/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	5086	4	5	4	11,000.00
15/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	8138	7	8	7	0.00
15/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	8	0	0	0	11,000.00
15/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	103	0	0	0	0.00
15/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	1	0	0	0	5,600.00
15/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	2	0	0	0	5,800.00
15/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	5,800.00
15/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	4	0	0	0	0.00
15/09/2025	2044 On 05-February-26			Bond Future	10.61	84.3294	85.4382	84.3294	16.00
15/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	6666	6	7	6	0.00
15/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	6083	5	6	5	0.00
15/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	6346	5	6	5	0.00
15/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	5061	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	3472	3	3	3	9,000.00
15/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	1082	1	1	1	9,000.00
15/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	5014	6	5	6	0.00
15/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	745	1	1	1	4,500.00
15/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	1473	2	1	2	0.00
15/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	436	1	0	1	4,500.00
15/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	487	1	0	1	9,000.00
15/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	380	1	0	1	0.00
15/09/2025	2044 On 07-May-26			Bond Future	10.71	85.8778	87.0072	85.8778	0.00
15/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	7724	7	8	7	0.00
15/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	669	1	1	1	0.00
15/09/2025	2044 On 06-August-26			Bond Future	10.82	83.0602	84.2104	83.0602	0.00
15/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	10523	10	11	10	0.00
15/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	642	1	1	1	0.00
15/09/2025	2044 On 05-November-26			Bond Future	10.92	84.5063	85.6769	84.5063	0.00
15/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	5610	5	6	5	0.00
15/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	2906	3	3	3	0.00
15/09/2025	2046 On 06-November-25			Bond Future	123.81	123.4425	123.8107	123.4425	19,630.00
15/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
15/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	1599	2	2	2	0.00
15/09/2025	2046 On 05-February-26			Bond Future	126.11	125.7353	126.1103	125.7353	0.00
15/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	4460	4	4	4	0.00
15/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2046 On 07-May-26			Bond Future	126.15	125.7647	126.1466	125.7647	0.00
15/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	1197	1	1	1	0.00
15/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2046 On 06-August-26			Bond Future	128.48	128.0910	128.4802	128.0910	0.00
15/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	6100	6	6	6	0.00
15/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2046 On 05-November-26			Bond Future	128.40	128.0084	128.4041	128.0084	60.00
15/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	2924	3	3	3	0.00
15/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2050 On 06-November-25			Bond Future	124.48	122.2536	124.4830	122.2536	16,919.00
15/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	63	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	2	0	2	0.00
15/09/2025	2050 On 05-February-26			Bond Future	124.37	122.0965	124.3674	122.0965	0.00
15/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	1547	0	2	0	0.00
15/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	1	0	1	0.00
15/09/2025	2050 On 07-May-26			Bond Future	126.68	124.3678	126.6811	124.3678	0.00
15/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	2611	0	3	0	0.00
15/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2050 On 06-August-26			Bond Future	126.55	124.1982	126.5541	124.1982	0.00
15/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	3284	1	3	1	0.00
15/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
15/09/2025	2050 On 05-November-26			Bond Future	128.79	126.3936	128.7914	126.3936	121.00
15/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	4951	3	5	3	0.00
15/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
15/09/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	AL37 On 06-November-25			Index Future	1210.87	1204.9180	1210.8670	1204.9180	0.00
15/09/2025	AL37 On 05-February-26			Index Future	1233.06	1227.0050	1233.0630	1227.0050	0.00
15/09/2025	AL37 On 07-May-26			Index Future	1255.72	1249.5460	1255.7200	1249.5460	0.00
15/09/2025	AL37 On 06-August-26			Index Future	1278.44	1272.1400	1278.4350	1272.1400	0.00
15/09/2025	AL37 On 05-November-26			Index Future	1301.05	1294.6310	1301.0480	1294.6310	0.00
15/09/2025	AL7T On 06-November-25			Index Future	1494.21	1480.8080	1494.2080	1480.8080	0.00
15/09/2025	AL7T On 05-February-26			Index Future	1521.60	1507.9510	1521.5980	1507.9510	0.00
15/09/2025	AL7T On 07-May-26			Index Future	1549.56	1535.6540	1549.5560	1535.6540	0.00
15/09/2025	AL7T On 06-August-26			Index Future	1577.59	1563.4220	1577.5870	1563.4220	0.00
15/09/2025	AL7T On 05-November-26			Index Future	1605.49	1591.0620	1605.4920	1591.0620	0.00
15/09/2025	ALBI On 06-November-25			Index Future	1260.75	1250.5200	1260.7490	1250.5200	76.00
15/09/2025	ALBI On 05-February-26			Index Future	1283.86	1273.4420	1283.8590	1273.4420	0.00
15/09/2025	ALBI On 07-May-26			Index Future	1307.45	1296.8360	1307.4490	1296.8360	0.00
15/09/2025	ALBI On 06-August-26			Index Future	1331.10	1320.2860	1331.1000	1320.2860	0.00
15/09/2025	ALBI On 05-November-26			Index Future	1354.65	1343.6280	1354.6460	1343.6280	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/09/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
15/09/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/09/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	ES33 On 06-November-25			Bond Future	9.85	87.8545	88.5411	87.8545	0.00
15/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	9891	9	10	9	0.00
15/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
15/09/2025	ES33 On 05-February-26			Bond Future	9.96	89.4863	90.1857	89.4863	0.00
15/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	6990	6	7	6	0.00
15/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
15/09/2025	ES33 On 07-May-26			Bond Future	10.07	87.3563	88.0688	87.3563	0.00
15/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	7188	6	7	6	0.00
15/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
15/09/2025	ES33 On 06-August-26			Bond Future	10.19	88.9712	89.6972	88.9712	0.00
15/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	7829	7	8	7	0.00
15/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
15/09/2025	ES33 On 05-November-26			Bond Future	10.33	86.7502	87.4892	86.7502	0.00
15/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	2161	1	2	1	0.00
15/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
15/09/2025	ES42 On 06-November-25			Bond Future	10.52	83.7662	84.7738	83.7662	0.00
15/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	11440	10	11	10	0.00
15/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
15/09/2025	ES42 On 05-February-26			Bond Future	10.61	85.3221	86.3483	85.3221	0.00
15/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	7749	7	8	7	0.00
15/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
15/09/2025	ES42 On 07-May-26			Bond Future	10.70	82.6444	83.6899	82.6444	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	9048	8	9	8	0.00
15/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
15/09/2025	ES42 On 06-August-26			Bond Future	10.81	84.1711	85.2361	84.1711	0.00
15/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	10762	10	11	10	0.00
15/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
15/09/2025	ES42 On 05-November-26			Bond Future	10.92	81.3932	82.4774	81.3932	0.00
15/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	4513	3	5	3	0.00
15/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
15/09/2025	GOVI On 06-November-25			GOVI	1239.21	1229.4480	1239.2140	1229.4480	606.00
15/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1272140	117	127	117	0.00
15/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
15/09/2025	GOVI On 05-February-26			GOVI	1261.93	1251.9840	1261.9300	1251.9840	0.00
15/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1119300	102	112	102	0.00
15/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
15/09/2025	GOVI On 07-May-26			GOVI	1285.12	1274.9840	1285.1170	1274.9840	42.00
15/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1081170	98	108	98	0.00
15/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
15/09/2025	GOVI On 06-August-26			GOVI	1308.36	1298.0380	1308.3640	1298.0380	0.00
15/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1193640	109	119	109	0.00
15/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
15/09/2025	GOVI On 05-November-26			GOVI	1331.51	1320.9870	1331.5070	1320.9870	0.00
15/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	545070	44	55	44	0.00
15/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
15/09/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/09/2025	I258 On 06-November-25			Bond Future	112.84	112.8376	112.8376	112.8376	0.00
15/09/2025	I258 On 06-November-25	112.39	Call	Bond Future	1743	2	2	2	0.00
15/09/2025	I258 On 06-November-25	112.39	Put	Bond Future	1296	1	1	1	0.00
15/09/2025	I258 On 05-February-26			Bond Future	112.11	112.1061	112.1061	112.1061	0.00
15/09/2025	I258 On 05-February-26	111.65	Call	Bond Future	2782	3	3	3	0.00
15/09/2025	I258 On 05-February-26	111.65	Put	Bond Future	2326	2	2	2	0.00
15/09/2025	I258 On 07-May-26			Bond Future	114.19	114.1916	114.1916	114.1916	0.00
15/09/2025	I258 On 07-May-26	113.73	Call	Bond Future	3562	4	4	4	0.00
15/09/2025	I258 On 07-May-26	113.73	Put	Bond Future	3101	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	I258 On 06-August-26			Bond Future	113.43	113.4262	113.4262	113.4262	0.00
15/09/2025	I258 On 06-August-26	112.95	Call	Bond Future	4174	4	4	4	0.00
15/09/2025	I258 On 06-August-26	112.95	Put	Bond Future	3698	4	4	4	0.00
15/09/2025	I258 On 05-November-26			Bond Future	115.43	115.4302	115.4302	115.4302	0.00
15/09/2025	I258 On 05-November-26	114.95	Call	Bond Future	4756	5	5	5	0.00
15/09/2025	I258 On 05-November-26	114.95	Put	Bond Future	4276	4	4	4	0.00
15/09/2025	IGOV On 06-November-25			Index Future	397.08	395.3220	397.0820	395.3220	762.00
15/09/2025	IGOV On 05-February-26			Index Future	404.46	402.6650	404.4580	402.6650	0.00
15/09/2025	IGOV On 07-May-26			Index Future	411.99	410.1560	411.9850	410.1560	0.00
15/09/2025	IGOV On 06-August-26			Index Future	419.53	417.6660	419.5310	417.6660	0.00
15/09/2025	IGOV On 05-November-26			Index Future	427.04	425.1410	427.0430	425.1410	0.00
15/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/09/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
15/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
15/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
15/09/2025	R033 On 06-November-25			Bond Future	8.73	107.2592	107.9224	107.2592	28,645.00
15/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	8467	8	8	8	0.00
15/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R033 On 05-February-26			Bond Future	8.80	109.2252	109.9007	109.2252	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	8706	8	9	8	0.00
15/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	15	0	0	0	0.00
15/09/2025	R033 On 07-May-26			Bond Future	8.87	106.1878	106.8758	106.1878	0.00
15/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	7693	7	8	7	0.00
15/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	105	0	0	0	0.00
15/09/2025	R033 On 06-August-26			Bond Future	8.95	108.1261	108.8269	108.1261	0.00
15/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	6725	6	7	6	0.00
15/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	352	0	0	0	0.00
15/09/2025	R033 On 05-November-26			Bond Future	9.04	104.9713	105.6847	104.9713	0.00
15/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	3046	3	3	3	0.00
15/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	1638	2	2	2	0.00
15/09/2025	R035 On 06-November-25			Bond Future	9.25	98.6227	99.4615	98.6227	121,107.00
15/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	10951	10	11	10	0.00
15/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	14717	14	15	14	0.00
15/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	6738	6	7	6	2,000.00
15/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	6902	6	7	6	2,000.00
15/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	9592	9	10	9	2,000.00
15/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	14911	14	15	14	0.00
15/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	9644	9	10	9	250.00
15/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	12231	11	12	11	0.00
15/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	4023	3	4	3	2,000.00
15/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	4932	4	5	4	300.00
15/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	7664	7	8	7	300.00
15/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	13337	12	13	12	0.00
15/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	6135	5	6	5	0.00
15/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	9908	9	10	9	0.00
15/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	12130	11	12	11	0.00
15/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	8205	7	8	7	0.00
15/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	7229	6	7	6	0.00
15/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	5313	5	5	5	0.00
15/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	3307	3	3	3	250.00
15/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	31	0	0	0	250.00
15/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	197	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	4	0	0	0	250.00
15/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	1	0	0	0	8,500.00
15/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
15/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	13	0	0	0	50.00
15/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
15/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	2	0	0	0	0.00
15/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	45	0	0	0	0.00
15/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	7	0	0	0	0.00
15/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	105	0	0	0	0.00
15/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
15/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
15/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	5	0	0	0	0.00
15/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
15/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R035 On 05-February-26			Bond Future	9.32	100.4305	101.2847	100.4305	0.00
15/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	8259	7	8	7	0.00
15/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	6500	6	6	6	2,000.00
15/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	9020	8	9	8	2,000.00
15/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	16344	15	16	15	0.00
15/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	5200	5	5	5	250.00
15/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	7651	7	8	7	0.00
15/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	10184	9	10	9	0.00
15/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	9324	8	9	8	0.00
15/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	37	0	0	0	0.00
15/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	22	0	0	0	250.00
15/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	96	0	0	0	250.00
15/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	357	1	0	1	0.00
15/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
15/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	44	0	0	0	0.00
15/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	179	0	0	0	0.00
15/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	69	0	0	0	0.00
15/09/2025	R035 On 07-May-26			Bond Future	9.40	97.7719	98.6420	97.7719	0.00
15/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	8236	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	7303	7	7	7	0.00
15/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	5112	4	5	4	0.00
15/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	3275	3	3	3	200.00
15/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	7535	7	8	7	0.00
15/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	5318	5	5	5	0.00
15/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	3437	3	3	3	350.00
15/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	3212	3	3	3	250.00
15/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	5030	4	5	4	0.00
15/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	7211	6	7	6	0.00
15/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	375	1	0	1	250.00
15/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	870	1	1	1	250.00
15/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	1834	2	2	2	0.00
15/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	778	1	1	1	350.00
15/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	1664	2	2	2	0.00
15/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	332	0	0	0	350.00
15/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	843	1	1	1	200.00
15/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	1784	2	2	2	0.00
15/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	362	0	0	0	200.00
15/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	255	0	0	0	0.00
15/09/2025	R035 On 06-August-26			Bond Future	9.49	99.5572	100.4433	99.5572	0.00
15/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	8783	8	9	8	0.00
15/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	420	1	0	1	0.00
15/09/2025	R035 On 05-November-26			Bond Future	9.59	96.7934	97.6953	96.7934	0.00
15/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	4550	4	5	4	0.00
15/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	2163	3	2	3	0.00
15/09/2025	R038 On 06-November-25			Bond Future	9.85	107.4313	108.4956	107.4313	6,697.00
15/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	9678	9	10	9	0.00
15/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	16389	15	16	15	0.00
15/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	7977	7	8	7	1,770.00
15/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
15/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	9	0	0	0	0.00
15/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	2	0	0	0	0.00
15/09/2025	R038 On 05-February-26			Bond Future	9.94	109.4006	110.4844	109.4006	0.00
15/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	10280	9	10	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	80	0	0	0	0.00
15/09/2025	R038 On 07-May-26			Bond Future	10.03	105.9250	107.0289	105.9250	0.00
15/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	9535	9	10	9	0.00
15/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	355	0	0	0	0.00
15/09/2025	R038 On 06-August-26			Bond Future	10.13	107.8583	108.9827	107.8583	0.00
15/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	11168	10	11	10	0.00
15/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	543	1	1	1	0.00
15/09/2025	R038 On 05-November-26			Bond Future	10.24	104.2573	105.4017	104.2573	0.00
15/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	5664	5	6	5	0.00
15/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	2468	3	2	3	0.00
15/09/2025	R053 On 06-November-25			Bond Future	10.40	110.9096	112.3652	110.9096	28,906.00
15/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	12155	11	12	11	0.00
15/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	4	0	0	0	0.00
15/09/2025	R053 On 05-February-26			Bond Future	10.48	112.9425	114.4248	112.9425	0.00
15/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	9534	8	10	8	0.00
15/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	443	1	0	1	0.00
15/09/2025	R053 On 07-May-26			Bond Future	10.57	109.1550	110.6647	109.1550	10,000.00
15/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	10683	9	11	9	0.00
15/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	794	1	1	1	0.00
15/09/2025	R053 On 06-August-26			Bond Future	10.66	111.1471	112.6847	111.1471	0.00
15/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	14474	13	14	13	0.00
15/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	901	1	1	1	0.00
15/09/2025	R053 On 05-November-26			Bond Future	10.76	107.2252	108.7900	107.2252	0.00
15/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	7712	7	8	7	0.00
15/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	3698	4	4	4	0.00
15/09/2025	R186 On 06-November-25			Bond Future	7.37	107.2591	107.3576	107.2591	79,103.00
15/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	807	1	1	1	0.00
15/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R186 On 05-February-26			Bond Future	7.36	103.9212	104.0216	103.9212	0.00
15/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	890	1	1	1	0.00
15/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	1	0	0	0	0.00
15/09/2025	R186 On 07-May-26			Bond Future	7.34	105.8297	105.9320	105.8297	0.00
15/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	805	1	1	1	0.00
15/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	3	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	R186 On 06-August-26			Bond Future	7.30	102.4568	102.5612	102.4568	0.00
15/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	462	0	0	0	0.00
15/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	10	0	0	0	0.00
15/09/2025	R186 On 05-November-26			Bond Future	7.69	104.2421	104.3487	104.2421	0.00
15/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	88	0	0	0	0.00
15/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	38	0	0	0	0.00
15/09/2025	R202 On 06-November-25			Bond Future	278.79	278.7830	278.7921	278.7830	1,033.00
15/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	3152	3	3	3	0.00
15/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R202 On 05-February-26			Bond Future	278.60	278.5915	278.6006	278.5915	0.00
15/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	781	1	1	1	0.00
15/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R202 On 07-May-26			Bond Future	283.78	283.7743	283.7840	283.7743	0.00
15/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	6234	6	6	6	0.00
15/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R202 On 06-August-26			Bond Future	283.57	283.5628	283.5726	283.5628	0.00
15/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	4713	5	5	5	0.00
15/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R202 On 05-November-26			Bond Future	288.59	288.5760	288.5867	288.5760	0.00
15/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	8127	8	8	8	0.00
15/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R209 On 06-November-25			Bond Future	9.50	78.7833	79.5527	78.7833	19,984.00
15/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	9124	8	9	8	0.00
15/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R209 On 05-February-26			Bond Future	9.57	80.2274	81.0109	80.2274	0.00
15/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	7092	6	7	6	0.00
15/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	93	0	0	0	0.00
15/09/2025	R209 On 07-May-26			Bond Future	9.65	78.5494	79.3474	78.5494	0.00
15/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	7455	7	7	7	0.00
15/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	278	0	0	0	0.00
15/09/2025	R209 On 06-August-26			Bond Future	9.74	79.9836	80.7963	79.9836	0.00
15/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	8522	8	9	8	0.00
15/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	392	0	0	0	0.00
15/09/2025	R209 On 05-November-26			Bond Future	9.83	78.2286	79.0559	78.2286	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	4450	4	4	4	0.00
15/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	1982	2	2	2	0.00
15/09/2025	R210 On 06-November-25			Bond Future	253.61	253.3606	253.6092	253.3606	1,206.00
15/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	1469	1	1	1	0.00
15/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R210 On 05-February-26			Bond Future	258.32	258.0665	258.3198	258.0665	0.00
15/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	5220	5	5	5	0.00
15/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R210 On 07-May-26			Bond Future	259.62	259.3661	259.6240	259.3661	0.00
15/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	4224	4	4	4	0.00
15/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R210 On 06-August-26			Bond Future	264.43	264.1643	264.4276	264.1643	0.00
15/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	4588	4	5	4	0.00
15/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R210 On 05-November-26			Bond Future	265.55	265.2779	265.5456	265.2779	0.00
15/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	12216	12	12	12	0.00
15/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R213 On 06-November-25			Bond Future	8.18	95.9123	96.3804	95.9123	84,626.00
15/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	7311	7	7	7	0.00
15/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
15/09/2025	R213 On 05-February-26			Bond Future	8.23	97.6704	98.1471	97.6704	23.00
15/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	6290	6	6	6	0.00
15/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	13	0	0	0	0.00
15/09/2025	R213 On 07-May-26			Bond Future	8.28	95.9126	96.3981	95.9126	0.00
15/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	5636	5	6	5	0.00
15/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	83	0	0	0	0.00
15/09/2025	R213 On 06-August-26			Bond Future	8.34	97.6642	98.1589	97.6642	0.00
15/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	4967	5	5	5	0.00
15/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	225	0	0	0	0.00
15/09/2025	R213 On 05-November-26			Bond Future	8.42	95.8189	96.3225	95.8189	0.00
15/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	2433	2	2	2	0.00
15/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	1300	2	1	2	0.00
15/09/2025	R214 On 06-November-25			Bond Future	10.18	72.1465	73.0389	72.1465	36,640.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	8108	7	8	7	0.00
15/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	1	0	0	0	0.00
15/09/2025	R214 On 05-February-26			Bond Future	10.26	73.4689	74.3777	73.4689	0.00
15/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	5871	5	6	5	0.00
15/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	268	0	0	0	0.00
15/09/2025	R214 On 07-May-26			Bond Future	10.35	71.5202	72.4458	71.5202	0.00
15/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	6965	6	7	6	0.00
15/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	462	1	0	1	0.00
15/09/2025	R214 On 06-August-26			Bond Future	10.44	72.8261	73.7688	72.8261	0.00
15/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	8674	8	9	8	0.00
15/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	531	1	1	1	0.00
15/09/2025	R214 On 05-November-26			Bond Future	10.54	70.8003	71.7597	70.8003	0.00
15/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	4769	4	5	4	0.00
15/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	2361	3	2	3	0.00
15/09/2025	R248 On 06-November-25			Bond Future	10.51	85.5497	86.6890	85.5497	218,849.00
15/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	8454	7	8	7	0.00
15/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	8	0	0	0	0.00
15/09/2025	R248 On 05-February-26			Bond Future	10.60	87.1178	88.2780	87.1178	0.00
15/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	6446	6	6	6	0.00
15/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	475	1	0	1	0.00
15/09/2025	R248 On 07-May-26			Bond Future	10.69	84.2781	85.4597	84.2781	260.00
15/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	7730	7	8	7	0.00
15/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	750	1	1	1	0.00
15/09/2025	R248 On 06-August-26			Bond Future	10.78	85.8167	87.0202	85.8167	0.00
15/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	10841	10	11	10	0.00
15/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	670	1	1	1	0.00
15/09/2025	R248 On 05-November-26			Bond Future	10.89	82.8761	84.1008	82.8761	0.00
15/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	5852	5	6	5	0.00
15/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	2976	3	3	3	0.00
15/09/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/09/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00