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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/09/2025 TO: 16/09/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	2029 On 06-November-25			Bond Future	141.40	141.3729	141.3989	141.3729	4,646.00
16/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	1609	2	2	2	0.00
16/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2029 On 05-February-26			Bond Future	144.03	143.9988	144.0253	143.9988	0.00
16/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3915	4	4	4	0.00
16/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2029 On 07-May-26			Bond Future	145.24	145.2078	145.2351	145.2078	0.00
16/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	3415	3	3	3	0.00
16/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2029 On 06-August-26			Bond Future	147.92	147.8948	147.9229	147.8948	0.00
16/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3823	4	4	4	0.00
16/09/2025	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
16/09/2025	2029 On 05-November-26			Bond Future	149.05	149.0171	149.0465	149.0171	0.00
16/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	1487	1	1	1	0.00
16/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2030 On 06-November-25			Bond Future	7.90	102.7003	102.5726	102.7003	138,789.00
16/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	5606	6	6	6	0.00
16/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	4543	5	5	5	300.00
16/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	7367	7	7	7	0.00
16/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2861	3	3	3	300.00
16/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
16/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	9	0	0	0	0.00
16/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2030 On 05-February-26			Bond Future	7.93	100.5747	100.4448	100.5747	53,679.00
16/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	5074	5	5	5	0.00
16/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	8	0	0	0	0.00
16/09/2025	2030 On 07-May-26			Bond Future	7.98	102.4218	102.2896	102.4218	0.00
16/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	4427	5	4	5	0.00
16/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	65	0	0	0	0.00
16/09/2025	2030 On 06-August-26			Bond Future	8.04	100.2829	100.1485	100.2829	0.00
16/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	3650	4	4	4	0.00
16/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	206	0	0	0	0.00
16/09/2025	2030 On 05-November-26			Bond Future	8.11	102.0310	101.8946	102.0310	0.00
16/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1836	2	2	2	0.00
16/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1057	1	1	1	0.00
16/09/2025	2031 On 06-November-25			Bond Future	111.55	111.5447	111.5468	111.5447	2,266.00
16/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1857	2	2	2	0.00
16/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2031 On 05-February-26			Bond Future	111.22	111.2165	111.2190	111.2165	0.00
16/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	119	0	0	0	0.00
16/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	660	1	1	1	0.00
16/09/2025	2031 On 07-May-26			Bond Future	113.29	113.2854	113.2881	113.2854	0.00
16/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	116	0	0	0	0.00
16/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	668	1	1	1	0.00
16/09/2025	2031 On 06-August-26			Bond Future	112.94	112.9382	112.9414	112.9382	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
16/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	1	0	0	0	0.00
16/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	870	1	1	1	0.00
16/09/2025	2031 On 05-November-26			Bond Future	114.94	114.9341	114.9377	114.9341	0.00
16/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	3448	3	3	3	0.00
16/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2032 On 06-November-25			Bond Future	8.58	99.5036	99.3587	99.5036	156,059.00
16/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	8363	9	8	9	0.00
16/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	3879	4	4	4	300.00
16/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	6099	6	6	6	300.00
16/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	10350	10	10	10	0.00
16/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
16/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	1	0	0	0	0.00
16/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	27	0	0	0	0.00
16/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2032 On 05-February-26			Bond Future	8.64	101.3275	101.1800	101.3275	0.00
16/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	6781	7	7	7	0.00
16/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	31	0	0	0	0.00
16/09/2025	2032 On 07-May-26			Bond Future	8.70	99.0287	98.8786	99.0287	0.00
16/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	6322	6	6	6	0.00
16/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	147	0	0	0	0.00
16/09/2025	2032 On 06-August-26			Bond Future	8.78	100.8369	100.6842	100.8369	0.00
16/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	5900	6	6	6	0.00
16/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	333	0	0	0	0.00
16/09/2025	2032 On 05-November-26			Bond Future	8.87	98.4378	98.2828	98.4378	0.00
16/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2924	3	3	3	0.00
16/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	1752	2	2	2	0.00
16/09/2025	2033 On 06-November-25			Bond Future	134.25	134.2928	134.2514	134.2928	20,214.00
16/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	1111	1	1	1	0.00
16/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2033 On 05-February-26			Bond Future	136.75	136.7872	136.7451	136.7872	0.00
16/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	3865	4	4	4	0.00
16/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2033 On 07-May-26			Bond Future	137.72	137.7598	137.7173	137.7598	0.00
16/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	2557	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
16/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2033 On 06-August-26			Bond Future	140.27	140.3090	140.2661	140.3090	0.00
16/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	6016	6	6	6	0.00
16/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2033 On 05-November-26			Bond Future	141.15	141.1928	141.1497	141.1928	0.00
16/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	3890	4	4	4	0.00
16/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2037 On 06-November-25			Bond Future	9.81	93.6910	93.5679	93.6910	188,729.00
16/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	10561	11	11	11	0.00
16/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	7116	7	7	7	300.00
16/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	13314	13	13	13	0.00
16/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	4322	4	4	4	300.00
16/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	7	0	0	0	0.00
16/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
16/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	100	0	0	0	0.00
16/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2037 On 05-February-26			Bond Future	9.89	91.1498	91.0245	91.1498	5.00
16/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	7743	8	8	8	0.00
16/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	15447	16	15	16	0.00
16/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	8776	9	9	9	1,030.00
16/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	6220	6	6	6	1,970.00
16/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	13209	13	13	13	0.00
16/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	11146	11	11	11	0.00
16/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	8569	9	9	9	0.00
16/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	5014	5	5	5	1,930.00
16/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	87	0	0	0	1,930.00
16/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	497	0	0	0	0.00
16/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	22	0	0	0	1,930.00
16/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	6	0	0	0	1,970.00
16/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	278	0	0	0	0.00
16/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	1	0	0	0	1,030.00
16/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	79	0	0	0	0.00
16/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	132	0	0	0	0.00
16/09/2025	2037 On 07-May-26			Bond Future	9.99	92.8237	92.6961	92.8237	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
16/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	7995	8	8	8	0.00
16/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	13205	13	13	13	0.00
16/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	6289	6	6	6	142.00
16/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	56	0	0	0	142.00
16/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	697	1	1	1	0.00
16/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	380	0	0	0	0.00
16/09/2025	2037 On 06-August-26			Bond Future	10.09	90.2586	90.1289	90.2586	0.00
16/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	9468	10	9	10	0.00
16/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	7632	8	8	8	0.00
16/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	5178	5	5	5	0.00
16/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	3034	3	3	3	2,541.00
16/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	1664	2	2	2	2,541.00
16/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	3458	3	3	3	0.00
16/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	835	1	1	1	2,541.00
16/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	526	1	1	1	0.00
16/09/2025	2037 On 05-November-26			Bond Future	10.20	91.8311	91.6994	91.8311	0.00
16/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	4894	5	5	5	0.00
16/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	2493	2	2	2	0.00
16/09/2025	2038 On 06-November-25			Bond Future	144.78	144.9207	144.7766	144.9207	2,931.00
16/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	897	1	1	1	0.00
16/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2038 On 05-February-26			Bond Future	145.29	145.4334	145.2868	145.4334	0.00
16/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	2087	2	2	2	0.00
16/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2038 On 07-May-26			Bond Future	147.99	148.1390	147.9900	148.1390	0.00
16/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	3460	4	3	4	0.00
16/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2038 On 06-August-26			Bond Future	148.51	148.6620	148.5109	148.6620	0.00
16/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	3791	4	4	4	0.00
16/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2038 On 05-November-26			Bond Future	151.14	151.2907	151.1373	151.2907	0.00
16/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	4827	5	5	5	0.00
16/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2040 On 06-November-25			Bond Future	10.27	93.2504	93.1166	93.2504	36,656.00

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16/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	9944	10	10	10	0.00
16/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	1	0	0	0	0.00
16/09/2025	2040 On 05-February-26			Bond Future	10.36	90.4506	90.3145	90.4506	36,701.00
16/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	7425	8	7	8	0.00
16/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	16709	17	17	17	0.00
16/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	9238	9	9	9	475.00
16/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	2276	2	2	2	680.00
16/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	3753	4	4	4	0.00
16/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	5634	6	6	6	0.00
16/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	514	0	1	0	680.00
16/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	1171	1	1	1	680.00
16/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	2345	2	2	2	0.00
16/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	1	0	0	0	475.00
16/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	102	0	0	0	0.00
16/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	231	0	0	0	0.00
16/09/2025	2040 On 07-May-26			Bond Future	10.46	92.1116	91.9730	92.1116	0.00
16/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	8088	8	8	8	0.00
16/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	10898	11	11	11	0.00
16/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	8340	8	8	8	0.00
16/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	3774	4	4	4	1,460.00
16/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	9920	10	10	10	0.00
16/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	12488	13	12	13	0.00
16/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	5470	6	5	6	820.00
16/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	136	0	0	0	820.00
16/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	309	0	0	0	820.00
16/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	1232	1	1	1	0.00
16/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	501	0	1	0	1,460.00
16/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	2196	2	2	2	0.00
16/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	228	0	0	0	1,460.00
16/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	541	1	1	1	0.00
16/09/2025	2040 On 06-August-26			Bond Future	10.57	89.2828	89.1419	89.2828	0.00
16/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	10301	10	10	10	0.00
16/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	593	1	1	1	0.00
16/09/2025	2040 On 05-November-26			Bond Future	10.68	90.8379	90.6948	90.8379	0.00
16/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	5242	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
16/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	2873	3	3	3	0.00
16/09/2025	2043 On 06-November-25			Bond Future	112.34	110.4350	112.3391	110.4350	0.00
16/09/2025	2043 On 06-November-25	110.43	Call	Bond Future	2232	1	2	1	0.00
16/09/2025	2043 On 06-November-25	110.43	Put	Bond Future	323	1	0	1	0.00
16/09/2025	2043 On 05-February-26			Bond Future	111.60	109.6590	111.5989	109.6590	0.00
16/09/2025	2043 On 05-February-26	109.66	Call	Bond Future	2848	2	3	2	0.00
16/09/2025	2043 On 05-February-26	109.66	Put	Bond Future	910	2	1	2	0.00
16/09/2025	2043 On 07-May-26			Bond Future	113.68	111.6988	113.6750	111.6988	0.00
16/09/2025	2043 On 07-May-26	111.70	Call	Bond Future	3322	2	3	2	0.00
16/09/2025	2043 On 07-May-26	111.70	Put	Bond Future	1347	2	1	2	0.00
16/09/2025	2043 On 06-August-26			Bond Future	112.90	110.8874	112.9006	110.8874	0.00
16/09/2025	2043 On 06-August-26	110.88	Call	Bond Future	3649	2	4	2	0.00
16/09/2025	2043 On 06-August-26	110.88	Put	Bond Future	1628	2	2	2	0.00
16/09/2025	2043 On 05-November-26			Bond Future	114.90	112.8463	114.8955	112.8463	0.00
16/09/2025	2043 On 05-November-26	112.84	Call	Bond Future	3974	3	4	3	0.00
16/09/2025	2043 On 05-November-26	112.84	Put	Bond Future	1919	3	2	3	0.00
16/09/2025	2044 On 06-November-25			Bond Future	10.54	88.2052	88.0670	88.2052	133,347.00
16/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	8782	9	9	9	0.00
16/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	10948	11	11	11	0.00
16/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	9495	10	9	10	0.00
16/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	10660	11	11	11	0.00
16/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	4953	5	5	5	11,000.00
16/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	8000	8	8	8	0.00
16/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	8	0	0	0	11,000.00
16/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	108	0	0	0	0.00
16/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	1	0	0	0	5,600.00
16/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	2	0	0	0	5,800.00
16/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	5,800.00
16/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	4	0	0	0	0.00
16/09/2025	2044 On 05-February-26			Bond Future	10.63	85.4382	85.2975	85.4382	16.00
16/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	6539	7	7	7	0.00
16/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	5959	6	6	6	0.00
16/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	6221	6	6	6	0.00
16/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	4945	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
16/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	3374	3	3	3	9,000.00
16/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	1035	1	1	1	9,000.00
16/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	5108	5	5	5	0.00
16/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	769	1	1	1	4,500.00
16/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	1516	1	2	1	0.00
16/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	451	0	0	0	4,500.00
16/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	504	0	1	0	9,000.00
16/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	394	0	0	0	0.00
16/09/2025	2044 On 07-May-26			Bond Future	10.73	87.0072	86.8639	87.0072	0.00
16/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	7600	8	8	8	0.00
16/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	688	1	1	1	0.00
16/09/2025	2044 On 06-August-26			Bond Future	10.84	84.2104	84.0648	84.2104	0.00
16/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	10393	11	10	11	0.00
16/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	658	1	1	1	0.00
16/09/2025	2044 On 05-November-26			Bond Future	10.95	85.6769	85.5290	85.6769	0.00
16/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	5513	6	6	6	0.00
16/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	2957	3	3	3	0.00
16/09/2025	2046 On 06-November-25			Bond Future	123.54	123.8107	123.5419	123.8107	19,630.00
16/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
16/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	1868	2	2	2	0.00
16/09/2025	2046 On 05-February-26			Bond Future	125.84	126.1103	125.8365	126.1103	0.00
16/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	4187	4	4	4	0.00
16/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2046 On 07-May-26			Bond Future	125.87	126.1466	125.8681	126.1466	0.00
16/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	918	1	1	1	0.00
16/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2046 On 06-August-26			Bond Future	128.20	128.4802	128.1969	128.4802	0.00
16/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	5817	6	6	6	0.00
16/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2046 On 05-November-26			Bond Future	128.12	128.4041	128.1168	128.4041	0.00
16/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	2637	3	3	3	0.00
16/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2050 On 06-November-25			Bond Future	124.90	124.4830	124.8975	124.4830	16,798.00
16/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	478	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
16/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2050 On 05-February-26			Bond Future	124.79	124.3674	124.7897	124.3674	0.00
16/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	1970	2	2	2	0.00
16/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2050 On 07-May-26			Bond Future	127.11	126.6811	127.1113	126.6811	0.00
16/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	3041	3	3	3	0.00
16/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2050 On 06-August-26			Bond Future	126.99	126.5541	126.9929	126.5541	0.00
16/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	3723	3	4	3	0.00
16/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
16/09/2025	2050 On 05-November-26			Bond Future	129.24	128.7914	129.2384	128.7914	0.00
16/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	5398	5	5	5	0.00
16/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
16/09/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	AL37 On 06-November-25			Index Future	1209.21	1210.8670	1209.2110	1210.8670	0.00
16/09/2025	AL37 On 05-February-26			Index Future	1231.38	1233.0630	1231.3770	1233.0630	0.00
16/09/2025	AL37 On 07-May-26			Index Future	1254.00	1255.7200	1254.0040	1255.7200	0.00
16/09/2025	AL37 On 06-August-26			Index Future	1276.69	1278.4350	1276.6910	1278.4350	0.00
16/09/2025	AL37 On 05-November-26			Index Future	1299.28	1301.0480	1299.2780	1301.0480	0.00
16/09/2025	AL7T On 06-November-25			Index Future	1491.63	1494.2080	1491.6330	1494.2080	0.00
16/09/2025	AL7T On 05-February-26			Index Future	1518.98	1521.5980	1518.9760	1521.5980	0.00
16/09/2025	AL7T On 07-May-26			Index Future	1546.89	1549.5560	1546.8880	1549.5560	0.00
16/09/2025	AL7T On 06-August-26			Index Future	1574.87	1577.5870	1574.8740	1577.5870	0.00
16/09/2025	AL7T On 05-November-26			Index Future	1602.74	1605.4920	1602.7360	1605.4920	0.00
16/09/2025	ALBI On 06-November-25			Index Future	1258.90	1260.7490	1258.8980	1260.7490	76.00
16/09/2025	ALBI On 05-February-26			Index Future	1281.97	1283.8590	1281.9740	1283.8590	0.00
16/09/2025	ALBI On 07-May-26			Index Future	1305.53	1307.4490	1305.5310	1307.4490	0.00
16/09/2025	ALBI On 06-August-26			Index Future	1329.15	1331.1000	1329.1510	1331.1000	0.00
16/09/2025	ALBI On 05-November-26			Index Future	1352.67	1354.6460	1352.6650	1354.6460	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
16/09/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/09/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/09/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/09/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	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
16/09/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	ES33 On 06-November-25			Bond Future	9.89	88.5411	88.3446	88.5411	0.00
16/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	9694	10	10	10	0.00
16/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
16/09/2025	ES33 On 05-February-26			Bond Future	10.00	90.1857	89.9856	90.1857	0.00
16/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	6790	7	7	7	0.00
16/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
16/09/2025	ES33 On 07-May-26			Bond Future	10.11	88.0688	87.8651	88.0688	0.00
16/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	6985	7	7	7	0.00
16/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
16/09/2025	ES33 On 06-August-26			Bond Future	10.23	89.6972	89.4899	89.6972	0.00
16/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	7621	8	8	8	0.00
16/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
16/09/2025	ES33 On 05-November-26			Bond Future	10.38	87.4892	87.2786	87.4892	0.00
16/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	1950	2	2	2	0.00
16/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
16/09/2025	ES42 On 06-November-25			Bond Future	10.55	84.7738	84.5379	84.7738	0.00
16/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	11204	11	11	11	0.00
16/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
16/09/2025	ES42 On 05-February-26			Bond Future	10.64	86.3483	86.1081	86.3483	0.00
16/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	7508	8	8	8	0.00
16/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
16/09/2025	ES42 On 07-May-26			Bond Future	10.74	83.6899	83.4453	83.6899	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
16/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	8804	9	9	9	0.00
16/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
16/09/2025	ES42 On 06-August-26			Bond Future	10.85	85.2361	84.9872	85.2361	0.00
16/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	10513	11	11	11	0.00
16/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
16/09/2025	ES42 On 05-November-26			Bond Future	10.96	82.4774	82.2244	82.4774	0.00
16/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	4260	5	4	5	0.00
16/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
16/09/2025	GOVI On 06-November-25			GOVI	1237.46	1239.2140	1237.4570	1239.2140	606.00
16/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1254570	127	125	127	0.00
16/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
16/09/2025	GOVI On 05-February-26			GOVI	1260.14	1261.9300	1260.1410	1261.9300	0.00
16/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1101410	112	110	112	0.00
16/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
16/09/2025	GOVI On 07-May-26			GOVI	1283.30	1285.1170	1283.2960	1285.1170	42.00
16/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1062960	108	106	108	0.00
16/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
16/09/2025	GOVI On 06-August-26			GOVI	1306.51	1308.3640	1306.5130	1308.3640	0.00
16/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1175130	119	118	119	0.00
16/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
16/09/2025	GOVI On 05-November-26			GOVI	1329.63	1331.5070	1329.6280	1331.5070	0.00
16/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	526280	55	53	55	0.00
16/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
16/09/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/09/2025	I258 On 06-November-25			Bond Future	112.84	112.8376	112.8413	112.8376	0.00
16/09/2025	I258 On 06-November-25	112.39	Call	Bond Future	1731	2	2	2	0.00
16/09/2025	I258 On 06-November-25	112.39	Put	Bond Future	1280	1	1	1	0.00
16/09/2025	I258 On 05-February-26			Bond Future	112.11	112.1061	112.1104	112.1061	0.00
16/09/2025	I258 On 05-February-26	111.65	Call	Bond Future	2775	3	3	3	0.00
16/09/2025	I258 On 05-February-26	111.65	Put	Bond Future	2315	2	2	2	0.00
16/09/2025	I258 On 07-May-26			Bond Future	114.20	114.1916	114.1960	114.1916	0.00
16/09/2025	I258 On 07-May-26	113.73	Call	Bond Future	3558	4	4	4	0.00
16/09/2025	I258 On 07-May-26	113.73	Put	Bond Future	3092	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
16/09/2025	I258 On 06-August-26			Bond Future	113.43	113.4262	113.4313	113.4262	0.00
16/09/2025	I258 On 06-August-26	112.95	Call	Bond Future	4171	4	4	4	0.00
16/09/2025	I258 On 06-August-26	112.95	Put	Bond Future	3690	4	4	4	0.00
16/09/2025	I258 On 05-November-26			Bond Future	115.44	115.4302	115.4356	115.4302	0.00
16/09/2025	I258 On 05-November-26	114.95	Call	Bond Future	4753	5	5	5	0.00
16/09/2025	I258 On 05-November-26	114.95	Put	Bond Future	4268	4	4	4	0.00
16/09/2025	IGOV On 06-November-25			Index Future	397.38	397.0820	397.3840	397.0820	762.00
16/09/2025	IGOV On 05-February-26			Index Future	404.77	404.4580	404.7650	404.4580	0.00
16/09/2025	IGOV On 07-May-26			Index Future	412.30	411.9850	412.2980	411.9850	0.00
16/09/2025	IGOV On 06-August-26			Index Future	419.85	419.5310	419.8510	419.5310	0.00
16/09/2025	IGOV On 05-November-26			Index Future	427.37	427.0430	427.3710	427.0430	0.00
16/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/09/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
16/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
16/09/2025	R033 On 06-November-25			Bond Future	8.76	107.9224	107.7543	107.9224	28,645.00
16/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	8299	8	8	8	0.00
16/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R033 On 05-February-26			Bond Future	8.83	109.9007	109.7295	109.9007	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
16/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	8536	9	9	9	0.00
16/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	17	0	0	0	0.00
16/09/2025	R033 On 07-May-26			Bond Future	8.90	106.8758	106.7016	106.8758	0.00
16/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	7527	8	8	8	0.00
16/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	113	0	0	0	0.00
16/09/2025	R033 On 06-August-26			Bond Future	8.98	108.8269	108.6499	108.8269	0.00
16/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	6568	7	7	7	0.00
16/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	372	0	0	0	0.00
16/09/2025	R033 On 05-November-26			Bond Future	9.08	105.6847	105.5049	105.6847	0.00
16/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	2935	3	3	3	0.00
16/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	1707	2	2	2	0.00
16/09/2025	R035 On 06-November-25			Bond Future	9.28	99.4615	99.2809	99.4615	121,107.00
16/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	10770	11	11	11	0.00
16/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	14536	15	15	15	0.00
16/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	6558	7	7	7	2,000.00
16/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	6722	7	7	7	2,000.00
16/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	9411	10	9	10	2,000.00
16/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	14731	15	15	15	0.00
16/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	9464	10	9	10	250.00
16/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	12050	12	12	12	0.00
16/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	3853	4	4	4	2,000.00
16/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	4756	5	5	5	300.00
16/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	7484	8	7	8	300.00
16/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	13156	13	13	13	0.00
16/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	5956	6	6	6	0.00
16/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	9727	10	10	10	0.00
16/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	11949	12	12	12	0.00
16/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	8024	8	8	8	0.00
16/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	7049	7	7	7	0.00
16/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	5136	5	5	5	0.00
16/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	3146	3	3	3	250.00
16/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	34	0	0	0	250.00
16/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	216	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
16/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	4	0	0	0	250.00
16/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	1	0	0	0	8,500.00
16/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
16/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	14	0	0	0	50.00
16/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
16/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	2	0	0	0	0.00
16/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	50	0	0	0	0.00
16/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	7	0	0	0	0.00
16/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	116	0	0	0	0.00
16/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
16/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
16/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	6	0	0	0	0.00
16/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
16/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R035 On 05-February-26			Bond Future	9.35	101.2847	101.1008	101.2847	0.00
16/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	8080	8	8	8	0.00
16/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	6328	6	6	6	2,000.00
16/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	8840	9	9	9	2,000.00
16/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	16160	16	16	16	0.00
16/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	5039	5	5	5	250.00
16/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	7475	8	7	8	0.00
16/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	10002	10	10	10	0.00
16/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	9144	9	9	9	0.00
16/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	40	0	0	0	0.00
16/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	24	0	0	0	250.00
16/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	103	0	0	0	250.00
16/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	380	0	0	0	0.00
16/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
16/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	48	0	0	0	0.00
16/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	191	0	0	0	0.00
16/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	74	0	0	0	0.00
16/09/2025	R035 On 07-May-26			Bond Future	9.43	98.6420	98.4547	98.6420	0.00
16/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	8064	8	8	8	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
16/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	7136	7	7	7	0.00
16/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	4964	5	5	5	0.00
16/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	3157	3	3	3	200.00
16/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	7366	8	7	8	0.00
16/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	5168	5	5	5	0.00
16/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	3316	3	3	3	350.00
16/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	3095	3	3	3	250.00
16/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	4883	5	5	5	0.00
16/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	7044	7	7	7	0.00
16/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	395	0	0	0	250.00
16/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	911	1	1	1	250.00
16/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	1905	2	2	2	0.00
16/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	815	1	1	1	350.00
16/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	1730	2	2	2	0.00
16/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	350	0	0	0	350.00
16/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	883	1	1	1	200.00
16/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	1854	2	2	2	0.00
16/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	382	0	0	0	200.00
16/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	269	0	0	0	0.00
16/09/2025	R035 On 06-August-26			Bond Future	9.52	100.4433	100.2529	100.4433	0.00
16/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	8612	9	9	9	0.00
16/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	440	0	0	0	0.00
16/09/2025	R035 On 05-November-26			Bond Future	9.62	97.6953	97.5018	97.6953	0.00
16/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	4424	5	4	5	0.00
16/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	2231	2	2	2	0.00
16/09/2025	R038 On 06-November-25			Bond Future	9.87	108.4956	108.3513	108.4956	6,697.00
16/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	9534	10	10	10	0.00
16/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	16244	16	16	16	0.00
16/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	7833	8	8	8	1,770.00
16/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
16/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	9	0	0	0	0.00
16/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	2	0	0	0	0.00
16/09/2025	R038 On 05-February-26			Bond Future	9.96	110.4844	110.3374	110.4844	0.00
16/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	10136	10	10	10	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
16/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	84	0	0	0	0.00
16/09/2025	R038 On 07-May-26			Bond Future	10.05	107.0289	106.8794	107.0289	0.00
16/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	9397	10	9	10	0.00
16/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	367	0	0	0	0.00
16/09/2025	R038 On 06-August-26			Bond Future	10.15	108.9827	108.8307	108.9827	0.00
16/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	11031	11	11	11	0.00
16/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	557	1	1	1	0.00
16/09/2025	R038 On 05-November-26			Bond Future	10.26	105.4017	105.2474	105.4017	0.00
16/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	5560	6	6	6	0.00
16/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	2518	2	3	2	0.00
16/09/2025	R053 On 06-November-25			Bond Future	10.42	112.3652	112.1733	112.3652	28,906.00
16/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	11963	12	12	12	0.00
16/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	4	0	0	0	0.00
16/09/2025	R053 On 05-February-26			Bond Future	10.50	114.4248	114.2295	114.4248	0.00
16/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	9356	10	9	10	0.00
16/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	460	0	0	0	0.00
16/09/2025	R053 On 07-May-26			Bond Future	10.59	110.6647	110.4659	110.6647	10,000.00
16/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	10509	11	11	11	0.00
16/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	818	1	1	1	0.00
16/09/2025	R053 On 06-August-26			Bond Future	10.68	112.6847	112.4825	112.6847	0.00
16/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	14294	14	14	14	0.00
16/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	923	1	1	1	0.00
16/09/2025	R053 On 05-November-26			Bond Future	10.78	108.7900	108.5846	108.7900	0.00
16/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	7575	8	8	8	0.00
16/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	3766	4	4	4	0.00
16/09/2025	R186 On 06-November-25			Bond Future	7.42	107.3576	107.3089	107.3576	79,103.00
16/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	758	1	1	1	0.00
16/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R186 On 05-February-26			Bond Future	7.42	104.0216	103.9719	104.0216	0.00
16/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	841	1	1	1	0.00
16/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	1	0	0	0	0.00
16/09/2025	R186 On 07-May-26			Bond Future	7.42	105.9320	105.8816	105.9320	0.00
16/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	755	1	1	1	0.00
16/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	4	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
16/09/2025	R186 On 06-August-26			Bond Future	7.45	102.5612	102.5102	102.5612	0.00
16/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	415	0	0	0	0.00
16/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	14	0	0	0	0.00
16/09/2025	R186 On 05-November-26			Bond Future	8.13	104.3487	104.2971	104.3487	0.00
16/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	59	0	0	0	0.00
16/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	61	0	0	0	0.00
16/09/2025	R202 On 06-November-25			Bond Future	279.77	278.7921	279.7665	278.7921	1,033.00
16/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	4126	3	4	3	0.00
16/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R202 On 05-February-26			Bond Future	279.59	278.6006	279.5935	278.6006	0.00
16/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	1773	1	2	1	0.00
16/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R202 On 07-May-26			Bond Future	284.80	283.7840	284.7956	283.7840	0.00
16/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	7246	6	7	6	0.00
16/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R202 On 06-August-26			Bond Future	284.60	283.5726	284.6038	283.5726	0.00
16/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	5744	5	6	5	0.00
16/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R202 On 05-November-26			Bond Future	289.64	288.5867	289.6373	288.5867	0.00
16/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	9177	8	9	8	0.00
16/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R209 On 06-November-25			Bond Future	9.54	79.5527	79.3299	79.5527	19,984.00
16/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	8901	9	9	9	0.00
16/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R209 On 05-February-26			Bond Future	9.61	81.0109	80.7841	81.0109	0.00
16/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	6875	7	7	7	0.00
16/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	103	0	0	0	0.00
16/09/2025	R209 On 07-May-26			Bond Future	9.69	79.3474	79.1165	79.3474	0.00
16/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	7245	7	7	7	0.00
16/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	299	0	0	0	0.00
16/09/2025	R209 On 06-August-26			Bond Future	9.78	80.7963	80.5614	80.7963	0.00
16/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	8311	9	8	9	0.00
16/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	416	0	0	0	0.00
16/09/2025	R209 On 05-November-26			Bond Future	9.88	79.0559	78.8171	79.0559	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
16/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	4294	4	4	4	0.00
16/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	2064	2	2	2	0.00
16/09/2025	R210 On 06-November-25			Bond Future	253.67	253.6092	253.6737	253.6092	1,206.00
16/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	1534	1	2	1	0.00
16/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R210 On 05-February-26			Bond Future	258.39	258.3198	258.3855	258.3198	0.00
16/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	5286	5	5	5	0.00
16/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R210 On 07-May-26			Bond Future	259.69	259.6240	259.6916	259.6240	0.00
16/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	4292	4	4	4	0.00
16/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R210 On 06-August-26			Bond Future	264.50	264.4276	264.4971	264.4276	0.00
16/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	4657	5	5	5	0.00
16/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R210 On 05-November-26			Bond Future	265.62	265.5456	265.6178	265.5456	0.00
16/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	12288	12	12	12	0.00
16/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R213 On 06-November-25			Bond Future	8.22	96.3804	96.2345	96.3804	84,626.00
16/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	7165	7	7	7	0.00
16/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
16/09/2025	R213 On 05-February-26			Bond Future	8.27	98.1471	97.9985	98.1471	23.00
16/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	6143	6	6	6	0.00
16/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	15	0	0	0	0.00
16/09/2025	R213 On 07-May-26			Bond Future	8.32	96.3981	96.2469	96.3981	0.00
16/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	5492	6	5	6	0.00
16/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	90	0	0	0	0.00
16/09/2025	R213 On 06-August-26			Bond Future	8.38	98.1589	98.0052	98.1589	0.00
16/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	4830	5	5	5	0.00
16/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	241	0	0	0	0.00
16/09/2025	R213 On 05-November-26			Bond Future	8.46	96.3225	96.1664	96.3225	0.00
16/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	2337	2	2	2	0.00
16/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	1360	1	1	1	0.00
16/09/2025	R214 On 06-November-25			Bond Future	10.21	73.0389	72.8291	73.0389	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
16/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	7898	8	8	8	0.00
16/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	2	0	0	0	0.00
16/09/2025	R214 On 05-February-26			Bond Future	10.30	74.3777	74.1641	74.3777	0.00
16/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	5678	6	6	6	0.00
16/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	289	0	0	0	0.00
16/09/2025	R214 On 07-May-26			Bond Future	10.38	72.4458	72.2283	72.4458	0.00
16/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	6774	7	7	7	0.00
16/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	490	0	0	0	0.00
16/09/2025	R214 On 06-August-26			Bond Future	10.48	73.7688	73.5476	73.7688	0.00
16/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	8479	9	8	9	0.00
16/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	558	1	1	1	0.00
16/09/2025	R214 On 05-November-26			Bond Future	10.58	71.7597	71.5348	71.7597	0.00
16/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	4624	5	5	5	0.00
16/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	2440	2	2	2	0.00
16/09/2025	R248 On 06-November-25			Bond Future	10.53	86.6890	86.5441	86.6890	218,849.00
16/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	8310	8	8	8	0.00
16/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	8	0	0	0	0.00
16/09/2025	R248 On 05-February-26			Bond Future	10.62	88.2780	88.1305	88.2780	0.00
16/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	6315	6	6	6	0.00
16/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	492	0	0	0	0.00
16/09/2025	R248 On 07-May-26			Bond Future	10.71	85.4597	85.3096	85.4597	260.00
16/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	7601	8	8	8	0.00
16/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	772	1	1	1	0.00
16/09/2025	R248 On 06-August-26			Bond Future	10.80	87.0202	86.8675	87.0202	0.00
16/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	10705	11	11	11	0.00
16/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	687	1	1	1	0.00
16/09/2025	R248 On 05-November-26			Bond Future	10.91	84.1008	83.9457	84.1008	0.00
16/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	5749	6	6	6	0.00
16/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	3028	3	3	3	0.00
16/09/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/09/2025	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
16/09/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00