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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	2029 On 06-November-25			Bond Future	140.8788	140.7849	140.8788	140.7849	4,396
25/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1088.7600	994.9300	1.0888	0.9949	0
25/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2029 On 05-February-26			Bond Future	143.5265	143.4309	143.5265	143.4309	0
25/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3416.4600	3320.9100	3.4165	3.3209	0
25/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2029 On 07-May-26			Bond Future	144.7339	144.6361	144.7339	144.6361	0
25/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2913.8700	2816.0700	2.9139	2.8161	0
25/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2029 On 06-August-26			Bond Future	147.4303	147.3302	147.4303	147.3302	0
25/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3330.2500	3230.2400	3.3303	3.2302	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2029 On 05-November-26			Bond Future	148.5429	148.4401	148.5429	148.4401	0
25/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	982.8600	880.1400	0.9829	0.8801	0
25/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2030 On 06-November-25			Bond Future	8.1016	8.1233	101.8624	101.7863	138,560
25/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2229.1700	2168.2100	2.2292	2.1682	300
25/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	87.4800	102.6100	0.0875	0.1026	0
25/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3838.1500	3763.9800	3.8382	3.7640	300
25/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	5.9400	7.8600	0.0059	0.0079	0
25/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4896.0200	4820.2700	4.8960	4.8203	0
25/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.7400	1.0800	0.0007	0.0011	0
25/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6656.5700	6580.4900	6.6566	6.5805	0
25/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	300
25/08/2025	2030 On 05-February-26			Bond Future	8.1417	8.1650	99.7440	99.6666	52,861
25/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4400.8200	4328.1300	4.4008	4.3281	0
25/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	35.6600	40.4300	0.0357	0.0404	0
25/08/2025	2030 On 07-May-26			Bond Future	8.2005	8.2257	101.5803	101.5012	0
25/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3804.4100	3737.0900	3.8044	3.7371	0
25/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	151.6100	163.3700	0.1516	0.1634	0
25/08/2025	2030 On 06-August-26			Bond Future	8.2759	8.3033	99.4389	99.3581	0
25/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	3108.7100	3048.3100	3.1087	3.0483	0
25/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	373.5600	393.9400	0.3736	0.3939	0
25/08/2025	2030 On 05-November-26			Bond Future	8.3702	8.4001	101.1701	101.0876	0
25/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1556.8200	1520.0600	1.5568	1.5201	0
25/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1502.1000	1547.8500	1.5021	1.5479	0
25/08/2025	2031 On 06-November-25			Bond Future	110.6792	110.3905	110.6792	110.3905	1,416
25/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	999.3800	733.9400	0.9994	0.7339	0
25/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	10.1400	33.4800	0.0101	0.0335	0
25/08/2025	2031 On 05-February-26			Bond Future	110.3599	110.0655	110.3599	110.0655	0
25/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	21.5600	9.9200	0.0216	0.0099	0
25/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1421.6500	1704.3800	1.4217	1.7044	0
25/08/2025	2031 On 07-May-26			Bond Future	112.4178	112.1178	112.4178	112.1178	0
25/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	16.6900	6.9800	0.0167	0.0070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1438.8700	1729.1700	1.4389	1.7292	0
25/08/2025	2031 On 06-August-26			Bond Future	112.0698	111.7632	112.0698	111.7632	0
25/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	1740.2300	2046.7600	1.7402	2.0468	0
25/08/2025	2031 On 05-November-26			Bond Future	114.0483	113.7359	114.0483	113.7359	0
25/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2558.2900	2245.9400	2.5583	2.2459	0
25/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2032 On 06-November-25			Bond Future	8.8135	8.8351	98.2292	98.1268	155,030
25/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2910.2000	2835.0500	2.9102	2.8351	300
25/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	187.7600	214.9700	0.1878	0.2150	0
25/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4990.1900	4893.4300	4.9902	4.8934	300
25/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	21.9600	27.5600	0.0220	0.0276	0
25/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7234.5800	7132.7600	7.2346	7.1328	0
25/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	1.3000	1.8400	0.0013	0.0018	0
25/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	9220.7100	9118.3900	9.2207	9.1184	0
25/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0500	0.0900	0.0001	0.0001	300
25/08/2025	2032 On 05-February-26			Bond Future	8.8831	8.9059	100.0516	99.9474	0
25/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5725.5500	5632.5100	5.7256	5.6325	0
25/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	104.4000	115.5400	0.1044	0.1155	0
25/08/2025	2032 On 07-May-26			Bond Future	8.9608	8.9849	97.7338	97.6275	0
25/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5337.7300	5251.3400	5.3377	5.2513	0
25/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	307.4500	327.3500	0.3075	0.3274	0
25/08/2025	2032 On 06-August-26			Bond Future	9.0503	9.0758	99.5305	99.4220	0
25/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4981.9700	4900.7600	4.9820	4.9008	0
25/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	568.9300	596.1900	0.5689	0.5962	0
25/08/2025	2032 On 05-November-26			Bond Future	9.1610	9.1882	97.1065	96.9958	0
25/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2368.0400	2319.8800	2.3680	2.3199	0
25/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2372.1200	2434.6800	2.3721	2.4347	0
25/08/2025	2033 On 06-November-25			Bond Future	132.9685	132.6526	132.9685	132.6526	8,490
25/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	171.5400	487.4000	0.1715	0.4874	0
25/08/2025	2033 On 05-February-26			Bond Future	135.4675	135.1457	135.4675	135.1457	0
25/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2587.5300	2265.7000	2.5875	2.2657	0

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25/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2033 On 07-May-26			Bond Future	136.4223	136.0941	136.4223	136.0941	0
25/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	1262.3300	934.0700	1.2623	0.9341	0
25/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2033 On 06-August-26			Bond Future	138.9640	138.6293	138.9640	138.6293	0
25/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4713.9900	4379.3000	4.7140	4.3793	0
25/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2033 On 05-November-26			Bond Future	139.8226	139.4811	139.8226	139.4811	0
25/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2562.6300	2221.0900	2.5626	2.2211	0
25/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2037 On 06-November-25			Bond Future	10.1783	10.1793	91.2772	91.2707	183,759
25/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2601.2300	2621.9800	2.6012	2.6220	300
25/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	670.5900	697.8000	0.6706	0.6978	0
25/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4953.2600	4958.5700	4.9533	4.9586	300
25/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	135.1400	146.9100	0.1351	0.1469	0
25/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8280.5700	8275.9400	8.2806	8.2759	0
25/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	10.1200	11.9500	0.0101	0.0120	0
25/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	11024.1100	11017.8700	11.0241	11.0179	0
25/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.7600	0.9800	0.0008	0.0010	300
25/08/2025	2037 On 05-February-26			Bond Future	10.2744	10.2755	88.7119	88.7054	5
25/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3447.1500	3460.9600	3.4472	3.4610	1,930
25/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1242.6200	1263.0000	1.2426	1.2630	0
25/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4433.4600	4444.0900	4.4335	4.4441	1,970
25/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	803.3700	820.5700	0.8034	0.8206	0
25/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5749.3900	5755.7400	5.7494	5.7557	0
25/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	451.1500	464.0700	0.4512	0.4641	0
25/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6496.7900	6500.9900	6.4968	6.5010	0
25/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	327.3700	338.1400	0.3274	0.3381	1,930
25/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6687.0900	6690.8000	6.6871	6.6908	1,030
25/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	301.8500	312.1300	0.3019	0.3121	0
25/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8923.9800	8922.8300	8.9240	8.9228	0
25/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	112.4000	117.8200	0.1124	0.1178	1,930
25/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10933.3400	10929.4700	10.9333	10.9295	0
25/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	42.6600	45.3600	0.0427	0.0454	1,970

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25/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	13145.2000	13139.5900	13.1452	13.1396	0
25/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	11.3900	12.3500	0.0114	0.0124	1,030
25/08/2025	2037 On 07-May-26			Bond Future	10.3815	10.3827	90.3449	90.3380	0
25/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4649.3000	4658.8000	4.6493	4.6588	142
25/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1408.2800	1424.6800	1.4083	1.4247	0
25/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	6119.4400	6125.8100	6.1194	6.1258	0
25/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	856.3800	869.6500	0.8564	0.8697	0
25/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10979.7900	10978.2300	10.9798	10.9782	0
25/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	182.4900	187.8300	0.1825	0.1878	142
25/08/2025	2037 On 06-August-26			Bond Future	10.5005	10.5017	87.7459	87.7387	0
25/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2231.6700	2243.0200	2.2317	2.2430	2,541
25/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5038.4900	5057.0500	5.0385	5.0571	0
25/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3843.5500	3853.3200	3.8436	3.8533	0
25/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2712.7800	2729.7600	2.7128	2.7298	2,541
25/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5906.4300	5913.2700	5.9064	5.9133	0
25/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1492.9600	1507.0100	1.4930	1.5070	2,541
25/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7547.2900	7551.8200	7.5473	7.5518	0
25/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	988.3100	1000.0500	0.9883	1.0001	0
25/08/2025	2037 On 05-November-26			Bond Future	10.6245	10.6259	89.2724	89.2648	0
25/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3714.4500	3723.2200	3.7145	3.7232	0
25/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3739.6200	3756.0600	3.7396	3.7561	0
25/08/2025	2038 On 06-November-25			Bond Future	142.9272	142.5592	142.9272	142.5592	2,621
25/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	952.7600	1320.8400	0.9528	1.3208	0
25/08/2025	2038 On 05-February-26			Bond Future	143.4349	143.0599	143.4349	143.0599	0
25/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	234.9400	0.0000	0.2349	0.0000	0
25/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	140.1500	0.0000	0.1402	0
25/08/2025	2038 On 07-May-26			Bond Future	146.1099	145.7276	146.1099	145.7276	0
25/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1579.8600	1197.6100	1.5799	1.1976	0
25/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2038 On 06-August-26			Bond Future	146.6147	146.2244	146.6147	146.2244	0
25/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1894.7300	1504.4300	1.8947	1.5044	0
25/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2038 On 05-November-26			Bond Future	149.2048	148.8070	149.2048	148.8070	0

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25/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2894.8200	2497.0200	2.8948	2.4970	0
25/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2040 On 06-November-25			Bond Future	10.6232	10.6295	90.7172	90.6756	43,645
25/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7575.8100	7539.5800	7.5758	7.5396	0
25/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	32.1900	37.5200	0.0322	0.0375	0
25/08/2025	2040 On 05-February-26			Bond Future	10.7256	10.7321	87.8910	87.8487	36,614
25/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1492.2700	1498.4600	1.4923	1.4985	680
25/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	3985.0900	4033.6000	3.9851	4.0336	0
25/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2514.6900	2514.7200	2.5147	2.5147	0
25/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2356.1800	2398.5300	2.3562	2.3985	680
25/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3954.6600	3945.1100	3.9547	3.9451	0
25/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1257.4600	1290.2300	1.2575	1.2902	680
25/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5455.2900	5436.7500	5.4553	5.4368	0
25/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	684.6500	708.4300	0.6847	0.7084	0
25/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	7069.2700	7042.9200	7.0693	7.0429	475
25/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	357.1500	373.1200	0.3572	0.3731	0
25/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14296.6900	14255.6400	14.2967	14.2556	0
25/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	12.3600	13.6300	0.0124	0.0136	475
25/08/2025	2040 On 07-May-26			Bond Future	10.8379	10.8447	89.5088	89.4655	0
25/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2729.6600	2727.6000	2.7297	2.7276	1,460
25/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3616.4000	3657.6000	3.6164	3.6576	0
25/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	4002.0300	3993.0700	4.0020	3.9931	820
25/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2228.2800	2262.5800	2.2283	2.2626	0
25/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6176.3200	6157.0700	6.1763	6.1571	0
25/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1093.6400	1117.6500	1.0936	1.1177	0
25/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6396.2100	6376.0500	6.3962	6.3761	0
25/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1022.1500	1045.2500	1.0222	1.0453	1,460
25/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7809.6500	7784.2200	7.8097	7.7842	0
25/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	662.9000	680.7300	0.6629	0.6807	820
25/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8717.3300	8689.1900	8.7173	8.6892	0
25/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	512.2400	527.3600	0.5122	0.5274	1,460
25/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	10220.3600	10188.4100	10.2204	10.1884	0
25/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	332.9500	344.2600	0.3330	0.3443	820
25/08/2025	2040 On 06-August-26			Bond Future	10.9615	10.9685	86.6437	86.5994	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8282.7600	8258.4500	8.2828	8.2585	0
25/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1072.9200	1092.8800	1.0729	1.0929	0
25/08/2025	2040 On 05-November-26			Bond Future	11.0885	11.0959	88.1505	88.1052	0
25/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	4031.7200	4022.4500	4.0317	4.0225	0
25/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4206.8000	4242.8200	4.2068	4.2428	0
25/08/2025	2044 On 06-November-25			Bond Future	10.9084	10.9044	85.4911	85.5183	129,981
25/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2987.2900	3034.7900	2.9873	3.0348	11,000
25/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	718.5100	738.7800	0.7185	0.7388	0
25/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5564.7100	5602.0900	5.5647	5.6021	0
25/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	148.6200	158.7700	0.1486	0.1588	11,000
25/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6294.2700	6329.0800	6.2943	6.3291	0
25/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	91.9600	99.5400	0.0920	0.0995	0
25/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6974.1900	7006.9900	6.9742	7.0070	0
25/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	57.4500	63.0200	0.0575	0.0630	5,800
25/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	8110.0800	8140.5400	8.1101	8.1405	0
25/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	26.2000	29.4300	0.0262	0.0294	5,600
25/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8392.5000	8422.5100	8.3925	8.4225	0
25/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	21.3600	24.1400	0.0214	0.0241	5,800
25/08/2025	2044 On 05-February-26			Bond Future	11.0110	11.0068	82.6932	82.7210	16
25/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	668.3200	690.2900	0.6683	0.6903	9,000
25/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7345.3700	7339.5700	7.3454	7.3396	0
25/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2181.8600	2217.8500	2.1819	2.2179	9,000
25/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	2927.8700	2936.0900	2.9279	2.9361	0
25/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3324.4700	3363.2200	3.3245	3.3632	0
25/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1752.7100	1763.6900	1.7527	1.7637	4,500
25/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	4116.0900	4155.1600	4.1161	4.1552	0
25/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1265.3800	1276.6800	1.2654	1.2767	9,000
25/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4326.6000	4365.6100	4.3266	4.3656	0
25/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1161.1700	1172.4100	1.1612	1.1724	4,500
25/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4588.6900	4627.5900	4.5887	4.6276	0
25/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1048.1900	1059.3200	1.0482	1.0593	0
25/08/2025	2044 On 07-May-26			Bond Future	11.1224	11.1181	84.2153	84.2434	0
25/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5654.4700	5690.3100	5.6545	5.6903	0
25/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1390.9600	1398.6400	1.3910	1.3986	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	2044 On 06-August-26			Bond Future	11.2442	11.2398	81.3781	81.4066	0
25/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8231.5100	8266.0300	8.2315	8.2660	0
25/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1183.0000	1189.0500	1.1830	1.1891	0
25/08/2025	2044 On 05-November-26			Bond Future	11.3684	11.3639	82.7931	82.8218	0
25/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	4161.0700	4190.5000	4.1611	4.1905	0
25/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4340.9700	4341.7500	4.3410	4.3418	0
25/08/2025	2046 On 06-November-25			Bond Future	120.8698	121.4038	120.8698	121.4038	19,630
25/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4540.2400	4006.1600	4.5402	4.0062	0
25/08/2025	2046 On 05-February-26			Bond Future	123.1414	123.6855	123.1414	123.6855	0
25/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1491.4300	2035.4900	1.4914	2.0355	0
25/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2046 On 07-May-26			Bond Future	123.1289	123.6824	123.1289	123.6824	0
25/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1821.1500	1267.5800	1.8212	1.2676	0
25/08/2025	2046 On 06-August-26			Bond Future	125.4220	125.9857	125.4220	125.9857	0
25/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3042.0000	3605.6600	3.0420	3.6057	0
25/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2046 On 05-November-26			Bond Future	125.2907	125.8632	125.2907	125.8632	0
25/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	0.0000	383.2300	0.0000	0.3832	0
25/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	189.2800	0.0000	0.1893	0.0000	0
25/08/2025	2050 On 06-November-25			Bond Future	121.8945	121.9941	121.8945	121.9941	17,837
25/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2525.5100	2425.8700	2.5255	2.4259	0
25/08/2025	2050 On 05-February-26			Bond Future	121.7576	121.8592	121.7576	121.8592	0
25/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	1062.4000	960.7600	1.0624	0.9608	0
25/08/2025	2050 On 07-May-26			Bond Future	124.0283	124.1316	124.0283	124.1316	0
25/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	61.5500	0.0000	0.0616	0
25/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	41.6700	0.0000	0.0417	0.0000	0
25/08/2025	2050 On 06-August-26			Bond Future	123.8688	123.9730	123.8688	123.9730	0
25/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	598.8200	703.0300	0.5988	0.7030	0
25/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	2050 On 05-November-26			Bond Future	126.0564	126.1622	126.0564	126.1622	0
25/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2216.4300	2322.1700	2.2164	2.3222	0
25/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	AL37 On 06-November-25			Index Future	1198.1920	1197.0730	1198.1920	1,197.0730	0
25/08/2025	AL37 On 05-February-26			Index Future	1220.4200	1219.2820	1220.4200	1,219.2820	0
25/08/2025	AL37 On 07-May-26			Index Future	1242.9050	1241.7400	1242.9050	1,241.7400	0
25/08/2025	AL37 On 06-August-26			Index Future	1265.5480	1264.3530	1265.5480	1,264.3530	0
25/08/2025	AL37 On 05-November-26			Index Future	1287.9220	1286.6940	1287.9220	1,286.6940	0
25/08/2025	AL7T On 06-November-25			Index Future	1458.1430	1457.2810	1458.1430	1,457.2810	0
25/08/2025	AL7T On 05-February-26			Index Future	1485.1940	1484.3180	1485.1940	1,484.3180	0
25/08/2025	AL7T On 07-May-26			Index Future	1512.5580	1511.6580	1512.5580	1,511.6580	0
25/08/2025	AL7T On 06-August-26			Index Future	1540.1120	1539.1850	1540.1120	1,539.1850	0
25/08/2025	AL7T On 05-November-26			Index Future	1567.3410	1566.3830	1567.3410	1,566.3830	0
25/08/2025	ALBI On 06-November-25			Index Future	1235.1500	1234.3880	1235.1500	1,234.3880	76
25/08/2025	ALBI On 05-February-26			Index Future	1258.0640	1257.2890	1258.0640	1,257.2890	0
25/08/2025	ALBI On 07-May-26			Index Future	1281.2430	1280.4470	1281.2430	1,280.4470	0
25/08/2025	ALBI On 06-August-26			Index Future	1304.5840	1303.7650	1304.5840	1,303.7650	0
25/08/2025	ALBI On 05-November-26			Index Future	1327.6480	1326.8020	1327.6480	1,326.8020	0
25/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/08/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	ES33 On 06-November-25			Bond Future	10.2636	10.2753	86.5168	86.4608	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7866.5400	7810.5200	7.8665	7.8105	0
25/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	ES33 On 05-February-26			Bond Future	10.3872	10.3994	88.1428	88.0857	0
25/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4947.3300	4890.2700	4.9473	4.8903	0
25/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	ES33 On 07-May-26			Bond Future	10.5167	10.5296	85.9916	85.9333	0
25/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	5111.0300	5052.7400	5.1110	5.0527	0
25/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	ES33 On 06-August-26			Bond Future	10.6596	10.6732	87.5920	87.5324	0
25/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5723.4000	5663.8000	5.7234	5.6638	0
25/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	ES33 On 05-November-26			Bond Future	10.8262	10.8405	85.3448	85.2838	0
25/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	16.3600	0.0000	0.0164	0.0000	0
25/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0.0000	44.5900	0.0000	0.0446	0
25/08/2025	ES42 On 06-November-25			Bond Future	11.1636	11.1700	80.5219	80.4813	0
25/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7187.9600	7147.3900	7.1880	7.1474	0
25/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	ES42 On 05-February-26			Bond Future	11.2764	11.2830	82.0352	81.9940	0
25/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3435.5100	3394.2600	3.4355	3.3943	0
25/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	ES42 On 07-May-26			Bond Future	11.3975	11.4044	79.3000	79.2578	0
25/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4658.5600	4616.3600	4.6586	4.6164	0
25/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	ES42 On 06-August-26			Bond Future	11.5248	11.5321	80.7746	80.7314	0
25/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6300.2700	6257.1100	6.3003	6.2571	0
25/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	ES42 On 05-November-26			Bond Future	11.6651	11.6727	77.9350	77.8907	0
25/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	29.8500	74.0700	0.0299	0.0741	0
25/08/2025	GOVI On 06-November-25			GOVI	1215.1000	1214.3640	1215.1000	1,214.3640	609
25/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1031000.0000	1023640.0000	103.1000	102.3640	0
25/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	GOVI On 05-February-26			GOVI	1237.6420	1236.8940	1237.6420	1,236.8940	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	876420.0000	868940.0000	87.6420	86.8940	0
25/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	GOVI On 07-May-26			GOVI	1260.4440	1259.6760	1260.4440	1,259.6760	42
25/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	834440.0000	826760.0000	83.4440	82.6760	0
25/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	GOVI On 06-August-26			GOVI	1283.4060	1282.6150	1283.4060	1,282.6150	0
25/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	944060.0000	936150.0000	94.4060	93.6150	0
25/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	GOVI On 05-November-26			GOVI	1306.0960	1305.2790	1306.0960	1,305.2790	0
25/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	290960.0000	282790.0000	29.0960	28.2790	0
25/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/08/2025	IGOV On 06-November-25			Index Future	392.1540	392.1470	392.1540	392.1470	754
25/08/2025	IGOV On 05-February-26			Index Future	399.5240	399.5170	399.5240	399.5170	0
25/08/2025	IGOV On 07-May-26			Index Future	406.9780	406.9690	406.9780	406.9690	0
25/08/2025	IGOV On 06-August-26			Index Future	414.4840	414.4710	414.4840	414.4710	0
25/08/2025	IGOV On 05-November-26			Index Future	421.9010	421.8850	421.9010	421.8850	0
25/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
25/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
25/08/2025	R033 On 06-November-25			Bond Future	8.9758	8.9974	106.5787	106.4596	28,586
25/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	7127.4700	7009.9000	7.1275	7.0099	0
25/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	4.2100	5.7300	0.0042	0.0057	0
25/08/2025	R033 On 05-February-26			Bond Future	9.0483	9.0710	108.5560	108.4348	0
25/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7408.8200	7295.4000	7.4088	7.2954	0
25/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	62.5800	70.4100	0.0626	0.0704	0
25/08/2025	R033 On 07-May-26			Bond Future	9.1285	9.1525	105.5112	105.3876	0
25/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6470.7900	6365.2500	6.4708	6.3653	0
25/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	247.8000	265.9300	0.2478	0.2659	0
25/08/2025	R033 On 06-August-26			Bond Future	9.2192	9.2445	107.4506	107.3243	0
25/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5627.3800	5532.2900	5.6274	5.5323	0
25/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	631.0800	662.2500	0.6311	0.6623	0
25/08/2025	R033 On 05-November-26			Bond Future	9.3290	9.3557	104.2818	104.1531	0
25/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2352.8400	2295.5500	2.3528	2.2956	0
25/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2347.8700	2419.3700	2.3479	2.4194	0
25/08/2025	R035 On 06-November-25			Bond Future	9.6341	9.6454	97.1448	97.0785	119,353
25/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1696.8200	1681.9500	1.6968	1.6820	250
25/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	903.5800	954.9600	0.9036	0.9550	0
25/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2213.9400	2190.4500	2.2139	2.1905	2,000
25/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	612.4600	655.2200	0.6125	0.6552	0
25/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2933.8400	2899.7000	2.9338	2.8997	300
25/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	363.1900	395.3000	0.3632	0.3953	0
25/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3254.7000	3216.4400	3.2547	3.2164	0
25/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	288.8400	316.8300	0.2888	0.3168	250
25/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3976.2300	3930.0100	3.9762	3.9300	0
25/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	171.0000	191.0300	0.1710	0.1910	50
25/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4527.4100	4476.2900	4.5274	4.4763	2,000
25/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	113.0800	128.2100	0.1131	0.1282	0
25/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4680.1600	4627.8500	4.6802	4.6279	2,000
25/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	100.6400	114.5800	0.1006	0.1146	0
25/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4987.8700	4933.3800	4.9879	4.9334	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	79.1900	90.9500	0.0792	0.0910	250
25/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5402.0000	5344.9900	5.4020	5.3450	300
25/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	56.9000	66.1400	0.0569	0.0661	0
25/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5923.6500	5864.1000	5.9237	5.8641	0
25/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	36.9600	43.6600	0.0370	0.0437	8,500
25/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7285.5700	7221.9200	7.2856	7.2219	2,000
25/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	10.9800	13.5800	0.0110	0.0136	0
25/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7337.8400	7274.0800	7.3378	7.2741	250
25/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	10.4500	12.9400	0.0105	0.0129	0
25/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7598.9100	7534.7000	7.5989	7.5347	0
25/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	8.1400	10.1800	0.0081	0.0102	0
25/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8636.4900	8571.0600	8.6365	8.5711	0
25/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	2.6800	3.5000	0.0027	0.0035	0
25/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9813.5100	9747.5100	9.8135	9.7475	0
25/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.6600	0.9100	0.0007	0.0009	2,000
25/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9914.9300	9848.9100	9.9149	9.8489	0
25/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.5800	0.8100	0.0006	0.0008	250
25/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	11020.4000	10954.2200	11.0204	10.9542	0
25/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.1300	0.2000	0.0001	0.0002	300
25/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12400.0800	12333.8400	12.4001	12.3338	0
25/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	250
25/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12594.6900	12528.4500	12.5947	12.5285	0
25/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	2,000
25/08/2025	R035 On 05-February-26			Bond Future	9.7250	9.7368	98.9471	98.8796	0
25/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3402.2800	3369.6400	3.4023	3.3696	250
25/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	896.8200	931.6600	0.8968	0.9317	0
25/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4515.5900	4473.6200	4.5156	4.4736	2,000
25/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	532.3500	557.8600	0.5324	0.5579	0
25/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5544.8300	5495.9100	5.5448	5.4959	0
25/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	327.3700	345.9300	0.3274	0.3459	250
25/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	6102.8100	6050.7600	6.1028	6.0508	0
25/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	250.2400	265.6700	0.2502	0.2657	0
25/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6814.3700	6758.9100	6.8144	6.7589	2,000
25/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	176.3000	188.3200	0.1763	0.1883	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	7102.2300	7045.5700	7.1022	7.0456	0
25/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	152.5400	163.3600	0.1525	0.1634	0
25/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7921.9200	7862.1900	7.9219	7.8622	0
25/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	97.2600	105.0100	0.0973	0.1050	250
25/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	14007.5900	13940.3400	14.0076	13.9403	0
25/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	1.4100	1.6400	0.0014	0.0016	2,000
25/08/2025	R035 On 07-May-26			Bond Future	9.8173	9.8296	96.2657	96.1968	0
25/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	1988.2700	1971.0900	1.9883	1.9711	200
25/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	2874.1000	2925.7800	2.8741	2.9258	0
25/08/2025	R035 On 07-May-26	9.71	Call	Bond Future	2113.2000	2094.8100	2.1132	2.0948	350
25/08/2025	R035 On 07-May-26	9.71	Put	Bond Future	2716.3300	2766.8000	2.7163	2.7668	0
25/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3458.9700	3428.7600	3.4590	3.4288	0
25/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1566.6600	1605.3100	1.5667	1.6053	200
25/08/2025	R035 On 07-May-26	10.21	Call	Bond Future	3633.0300	3601.4800	3.6330	3.6015	0
25/08/2025	R035 On 07-May-26	10.21	Put	Bond Future	1468.7900	1506.1000	1.4688	1.5061	350
25/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5353.8000	5310.6800	5.3538	5.3107	0
25/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	788.9200	814.6600	0.7889	0.8147	200
25/08/2025	R035 On 07-May-26	10.71	Call	Bond Future	5559.7300	5515.4300	5.5597	5.5154	0
25/08/2025	R035 On 07-May-26	10.71	Put	Bond Future	733.2200	757.7800	0.7332	0.7578	350
25/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6190.6900	6143.0200	6.1907	6.1430	0
25/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	585.3200	606.5100	0.5853	0.6065	0
25/08/2025	R035 On 06-August-26			Bond Future	9.9204	9.9333	98.0359	97.9655	0
25/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6794.7500	6747.2100	6.7948	6.7472	0
25/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	839.6600	862.4900	0.8397	0.8625	0
25/08/2025	R035 On 05-November-26			Bond Future	10.0422	10.0558	95.2437	95.1718	0
25/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	3071.5400	3045.4100	3.0715	3.0454	0
25/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3136.3500	3182.1300	3.1364	3.1821	0
25/08/2025	R038 On 06-November-25			Bond Future	10.2433	10.2496	105.6082	105.5631	6,667
25/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	5264.6900	5238.2500	5.2647	5.2383	1,770
25/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	183.7900	202.5100	0.1838	0.2025	0
25/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6853.9400	6817.9400	6.8539	6.8179	0
25/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	65.1300	74.2900	0.0651	0.0743	0
25/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13501.5300	13456.4800	13.5015	13.4565	0
25/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.2900	0.4000	0.0003	0.0004	1,770

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	R038 On 05-February-26			Bond Future	10.3444	10.3509	107.5675	107.5216	0
25/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7619.2100	7589.1300	7.6192	7.5891	0
25/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	336.9400	352.7800	0.3369	0.3528	0
25/08/2025	R038 On 07-May-26			Bond Future	10.4523	10.4591	104.0632	104.0162	0
25/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	7083.7500	7058.6400	7.0838	7.0586	0
25/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	869.8100	891.6400	0.8698	0.8916	0
25/08/2025	R038 On 06-August-26			Bond Future	10.5690	10.5762	105.9756	105.9275	0
25/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8757.1700	8730.5600	8.7572	8.7306	0
25/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1138.4900	1160.0000	1.1385	1.1600	0
25/08/2025	R038 On 05-November-26			Bond Future	10.6996	10.7071	102.3395	102.2902	0
25/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3993.4500	3981.0800	3.9935	3.9811	0
25/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	3859.8500	3896.7700	3.8599	3.8968	0
25/08/2025	R053 On 06-November-25			Bond Future	10.8091	10.8153	108.4403	108.3823	25,967
25/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8349.4000	8306.9000	8.3494	8.3069	0
25/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	123.3400	138.8500	0.1233	0.1389	0
25/08/2025	R053 On 05-February-26			Bond Future	10.9047	10.9112	110.4521	110.3933	0
25/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6437.4300	6418.0300	6.4374	6.4180	0
25/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1319.0600	1358.5500	1.3191	1.3586	0
25/08/2025	R053 On 07-May-26			Bond Future	11.0051	11.0118	106.6238	106.5635	10,000
25/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7585.4800	7561.0500	7.5855	7.5611	0
25/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1736.8600	1772.6700	1.7369	1.7727	0
25/08/2025	R053 On 06-August-26			Bond Future	11.1120	11.1190	108.5831	108.5215	0
25/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11171.2800	11139.4800	11.1713	11.1395	0
25/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1699.4500	1729.3000	1.6995	1.7293	0
25/08/2025	R053 On 05-November-26			Bond Future	11.2287	11.2359	104.6141	104.5510	0
25/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5419.8500	5405.8200	5.4199	5.4058	0
25/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5581.5300	5630.5700	5.5815	5.6306	0
25/08/2025	R186 On 06-November-25			Bond Future	7.5475	7.5720	107.1721	107.1459	96,329
25/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	622.8100	597.2900	0.6228	0.5973	0
25/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	1.5800	2.3200	0.0016	0.0023	0
25/08/2025	R186 On 05-February-26			Bond Future	7.5595	7.5915	103.8559	103.8292	0
25/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	732.3500	707.4700	0.7324	0.7075	0
25/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	8.8300	10.6600	0.0088	0.0107	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	R186 On 07-May-26			Bond Future	7.6140	7.6599	105.7680	105.7406	0
25/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	651.5600	626.6100	0.6516	0.6266	0
25/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	13.5600	15.9900	0.0136	0.0160	0
25/08/2025	R186 On 06-August-26			Bond Future	7.7349	7.8136	102.4071	102.3790	0
25/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	337.7300	316.0200	0.3377	0.3160	0
25/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	39.9500	46.3800	0.0400	0.0464	0
25/08/2025	R186 On 05-November-26			Bond Future	9.0606	9.3109	104.1896	104.1606	0
25/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	42.2400	34.2600	0.0422	0.0343	0
25/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	151.3200	172.3300	0.1513	0.1723	0
25/08/2025	R202 On 06-November-25			Bond Future	276.9263	276.8300	276.9263	276.8300	1,033
25/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	1286.2900	1190.0300	1.2863	1.1900	0
25/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	R202 On 05-February-26			Bond Future	276.7610	276.6627	276.7610	276.6627	0
25/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1058.9800	1157.2800	1.0590	1.1573	0
25/08/2025	R202 On 07-May-26			Bond Future	281.9228	281.8221	281.9228	281.8221	0
25/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	4372.8400	4272.1400	4.3728	4.2721	0
25/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	R202 On 06-August-26			Bond Future	281.7141	281.6097	281.7141	281.6097	0
25/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2854.0800	2749.7200	2.8541	2.7497	0
25/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	R202 On 05-November-26			Bond Future	286.6908	286.5837	286.6908	286.5837	0
25/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	6230.7500	6123.6600	6.2308	6.1237	0
25/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	R209 On 06-November-25			Bond Future	9.9064	9.9177	77.3211	77.2605	20,084
25/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6903.7000	6845.7300	6.9037	6.8457	0
25/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	11.7900	14.4700	0.0118	0.0145	0
25/08/2025	R209 On 05-February-26			Bond Future	9.9928	10.0045	78.7557	78.6939	0
25/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	5108.2100	5065.5600	5.1082	5.0656	0
25/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	364.4000	383.5000	0.3644	0.3835	0
25/08/2025	R209 On 07-May-26			Bond Future	10.0851	10.0973	77.0542	76.9912	0
25/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5560.0600	5519.2000	5.5601	5.5192	0
25/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	675.6800	697.8300	0.6757	0.6978	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	R209 On 06-August-26			Bond Future	10.1858	10.1985	78.4708	78.4065	0
25/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6641.6000	6598.7400	6.6416	6.5987	0
25/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	837.2700	858.7900	0.8373	0.8588	0
25/08/2025	R209 On 05-November-26			Bond Future	10.2996	10.3129	76.6881	76.6224	0
25/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	3218.4600	3194.8400	3.2185	3.1948	0
25/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3117.4100	3159.5400	3.1174	3.1595	0
25/08/2025	R210 On 06-November-25			Bond Future	252.7896	252.9511	252.7896	252.9511	1,206
25/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	649.6100	811.0800	0.6496	0.8111	0
25/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	R210 On 05-February-26			Bond Future	257.5406	257.7052	257.5406	257.7052	0
25/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4440.6100	4605.1500	4.4406	4.6052	0
25/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	R210 On 07-May-26			Bond Future	258.8434	259.0101	258.8434	259.0101	0
25/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3443.3900	3610.0600	3.4434	3.6101	0
25/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	R210 On 06-August-26			Bond Future	263.6650	263.8342	263.6650	263.8342	0
25/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3825.0400	3994.1600	3.8250	3.9942	0
25/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	R210 On 05-November-26			Bond Future	264.7670	264.9371	264.7670	264.9371	0
25/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11437.0400	11607.1200	11.4370	11.6071	0
25/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/08/2025	R213 On 06-November-25			Bond Future	8.4357	8.4573	95.3385	95.2511	94,338
25/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6269.1100	6181.9000	6.2691	6.1819	0
25/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.2500	0.3800	0.0003	0.0004	0
25/08/2025	R213 On 05-February-26			Bond Future	8.4953	8.5182	97.1073	97.0183	23
25/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5268.6500	5184.1200	5.2687	5.1841	0
25/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	31.6000	36.0500	0.0316	0.0361	0
25/08/2025	R213 On 07-May-26			Bond Future	8.5571	8.5815	95.3435	95.2527	0
25/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4635.8200	4556.3200	4.6358	4.5563	0
25/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	137.0700	148.3500	0.1371	0.1484	0
25/08/2025	R213 On 06-August-26			Bond Future	8.6313	8.6573	97.0971	97.0044	0
25/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	4003.1100	3929.4400	4.0031	3.9294	0
25/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	322.1400	341.1400	0.3221	0.3411	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	R213 On 05-November-26			Bond Future	8.7350	8.7628	95.2404	95.1458	0
25/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1650.6600	1608.0900	1.6507	1.6081	0
25/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	1599.6100	1651.6200	1.5996	1.6516	0
25/08/2025	R214 On 06-November-25			Bond Future	10.5673	10.5734	70.7461	70.7106	36,372
25/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5858.5600	5829.6500	5.8586	5.8297	0
25/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	44.8100	51.3500	0.0448	0.0514	0
25/08/2025	R214 On 05-February-26			Bond Future	10.6621	10.6685	72.0585	72.0226	0
25/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	4039.5700	4026.9300	4.0396	4.0269	0
25/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	756.1500	779.5000	0.7562	0.7795	0
25/08/2025	R214 On 07-May-26			Bond Future	10.7570	10.7636	70.0872	70.0503	0
25/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	5127.1900	5111.3900	5.1272	5.1114	0
25/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	983.4900	1004.5200	0.9835	1.0045	0
25/08/2025	R214 On 06-August-26			Bond Future	10.8599	10.8667	71.3760	71.3383	0
25/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6809.9800	6790.8000	6.8100	6.7908	0
25/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1059.8300	1078.3300	1.0598	1.0783	0
25/08/2025	R214 On 05-November-26			Bond Future	10.9751	10.9822	69.3236	69.2850	0
25/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3387.9600	3379.4600	3.3880	3.3795	0
25/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3415.4800	3445.5500	3.4155	3.4456	0
25/08/2025	R248 On 06-November-25			Bond Future	10.8973	10.9035	83.8566	83.8127	219,481
25/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5764.1600	5736.5300	5.7642	5.7365	0
25/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	149.8000	166.0600	0.1498	0.1661	0
25/08/2025	R248 On 05-February-26			Bond Future	10.9988	11.0052	85.4123	85.3677	0
25/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4318.5100	4306.9000	4.3185	4.3069	0
25/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1213.7200	1246.7400	1.2137	1.2467	0
25/08/2025	R248 On 07-May-26			Bond Future	11.1000	11.1067	82.5451	82.4994	260
25/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5612.5900	5596.5100	5.6126	5.5965	0
25/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1547.8400	1577.3900	1.5478	1.5774	0
25/08/2025	R248 On 06-August-26			Bond Future	11.2094	11.2164	84.0627	84.0160	0
25/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8559.5000	8536.0200	8.5595	8.5360	0
25/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1346.0600	1369.2500	1.3461	1.3693	0
25/08/2025	R248 On 05-November-26			Bond Future	11.3304	11.3377	81.0898	81.0420	0
25/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4196.9200	4186.6300	4.1969	4.1866	0
25/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4331.9300	4369.4400	4.3319	4.3694	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/08/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0