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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
26/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	2029 On 06-November-25			Bond Future	140.9485	140.8788	140.9485	140.8788	4,396
26/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1158.4600	1088.7600	1.1585	1.0888	0
26/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2029 On 05-February-26			Bond Future	143.5975	143.5265	143.5975	143.5265	0
26/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3487.4600	3416.4600	3.4875	3.4165	0
26/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2029 On 07-May-26			Bond Future	144.8065	144.7339	144.8065	144.7339	0
26/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2986.5400	2913.8700	2.9865	2.9139	0
26/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2029 On 06-August-26			Bond Future	147.5046	147.4303	147.5046	147.4303	0
26/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3404.6300	3330.2500	3.4046	3.3303	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2029 On 05-November-26			Bond Future	148.6194	148.5429	148.6194	148.5429	0
26/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	1059.4300	982.8600	1.0594	0.9829	0
26/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2030 On 06-November-25			Bond Future	8.1222	8.1016	101.7901	101.8624	138,560
26/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2162.4700	2229.1700	2.1625	2.2292	300
26/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	93.0500	87.4800	0.0931	0.0875	0
26/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3766.3200	3838.1500	3.7663	3.8382	300
26/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	6.3800	5.9400	0.0064	0.0059	0
26/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4823.8100	4896.0200	4.8238	4.8960	0
26/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.8000	0.7400	0.0008	0.0007	0
26/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6584.3000	6656.5700	6.5843	6.6566	0
26/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	300
26/08/2025	2030 On 05-February-26			Bond Future	8.1638	8.1417	99.6704	99.7440	52,861
26/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4329.2700	4400.8200	4.3293	4.4008	0
26/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	37.7500	35.6600	0.0378	0.0357	0
26/08/2025	2030 On 07-May-26			Bond Future	8.2243	8.2005	101.5055	101.5803	0
26/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3736.4900	3804.4100	3.7365	3.8044	0
26/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	158.5000	151.6100	0.1585	0.1516	0
26/08/2025	2030 On 06-August-26			Bond Future	8.3017	8.2759	99.3629	99.4389	0
26/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	3046.6600	3108.7100	3.0467	3.1087	0
26/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	387.4900	373.5600	0.3875	0.3736	0
26/08/2025	2030 On 05-November-26			Bond Future	8.3981	8.3702	101.0932	101.1701	0
26/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1515.8900	1556.8200	1.5159	1.5568	0
26/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1538.1100	1502.1000	1.5381	1.5021	0
26/08/2025	2031 On 06-November-25			Bond Future	110.6779	110.6792	110.6779	110.6792	1,416
26/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	997.7300	999.3800	0.9977	0.9994	0
26/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	9.8400	10.1400	0.0098	0.0101	0
26/08/2025	2031 On 05-February-26			Bond Future	110.3586	110.3599	110.3586	110.3599	0
26/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	21.1800	21.5600	0.0212	0.0216	0
26/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1422.5500	1421.6500	1.4226	1.4217	0
26/08/2025	2031 On 07-May-26			Bond Future	112.4167	112.4178	112.4167	112.4178	0
26/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	16.4700	16.6900	0.0165	0.0167	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1439.7500	1438.8700	1.4398	1.4389	0
26/08/2025	2031 On 06-August-26			Bond Future	112.0693	112.0698	112.0693	112.0698	0
26/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	1740.7200	1740.2300	1.7407	1.7402	0
26/08/2025	2031 On 05-November-26			Bond Future	114.0482	114.0483	114.0482	114.0483	0
26/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2558.1700	2558.2900	2.5582	2.5583	0
26/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2032 On 06-November-25			Bond Future	8.8387	8.8135	98.1100	98.2292	155,030
26/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2804.2500	2910.2000	2.8043	2.9102	300
26/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	200.9600	187.7600	0.2010	0.1878	0
26/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4872.8700	4990.1900	4.8729	4.9902	300
26/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	23.7900	21.9600	0.0238	0.0220	0
26/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7115.5400	7234.5800	7.1155	7.2346	0
26/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	1.4100	1.3000	0.0014	0.0013	0
26/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	9101.5700	9220.7100	9.1016	9.2207	0
26/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0600	0.0500	0.0001	0.0001	300
26/08/2025	2032 On 05-February-26			Bond Future	8.9096	8.8831	99.9302	100.0516	0
26/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5610.4700	5725.5500	5.6105	5.7256	0
26/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	110.7000	104.4000	0.1107	0.1044	0
26/08/2025	2032 On 07-May-26			Bond Future	8.9888	8.9608	97.6104	97.7338	0
26/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5228.6200	5337.7300	5.2286	5.3377	0
26/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	321.7500	307.4500	0.3218	0.3075	0
26/08/2025	2032 On 06-August-26			Bond Future	9.0798	9.0503	99.4050	99.5305	0
26/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4878.6600	4981.9700	4.8787	4.9820	0
26/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	591.0500	568.9300	0.5911	0.5689	0
26/08/2025	2032 On 05-November-26			Bond Future	9.1922	9.1610	96.9791	97.1065	0
26/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2300.6800	2368.0400	2.3007	2.3680	0
26/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2432.1000	2372.1200	2.4321	2.3721	0
26/08/2025	2033 On 06-November-25			Bond Future	132.6518	132.9685	132.6518	132.9685	8,490
26/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	488.2000	171.5400	0.4882	0.1715	0
26/08/2025	2033 On 05-February-26			Bond Future	135.1448	135.4675	135.1448	135.4675	0
26/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2264.8100	2587.5300	2.2648	2.5875	0

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26/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2033 On 07-May-26			Bond Future	136.0939	136.4223	136.0939	136.4223	0
26/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	933.9300	1262.3300	0.9339	1.2623	0
26/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2033 On 06-August-26			Bond Future	138.6299	138.9640	138.6299	138.9640	0
26/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4379.8600	4713.9900	4.3799	4.7140	0
26/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2033 On 05-November-26			Bond Future	139.4833	139.8226	139.4833	139.8226	0
26/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2223.3300	2562.6300	2.2233	2.5626	0
26/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2037 On 06-November-25			Bond Future	10.1875	10.1783	91.2209	91.2772	183,759
26/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2552.7800	2601.2300	2.5528	2.6012	300
26/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	678.4000	670.5900	0.6784	0.6706	0
26/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4897.8700	4953.2600	4.8979	4.9533	300
26/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	136.0100	135.1400	0.1360	0.1351	0
26/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8224.2100	8280.5700	8.2242	8.2806	0
26/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	10.0200	10.1200	0.0100	0.0101	0
26/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10967.8300	11024.1100	10.9678	11.0241	0
26/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.7400	0.7600	0.0007	0.0008	300
26/08/2025	2037 On 05-February-26			Bond Future	10.2840	10.2744	88.6546	88.7119	5
26/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3402.7800	3447.1500	3.4028	3.4472	1,930
26/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1255.6100	1242.6200	1.2556	1.2426	0
26/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4384.7300	4433.4600	4.3847	4.4335	1,970
26/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	812.0000	803.3700	0.8120	0.8034	0
26/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5696.8700	5749.3900	5.6969	5.7494	0
26/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	455.9900	451.1500	0.4560	0.4512	0
26/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6442.8700	6496.7900	6.4429	6.4968	0
26/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	330.8100	327.3700	0.3308	0.3274	1,930
26/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6632.8800	6687.0900	6.6329	6.6871	1,030
26/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	305.0000	301.8500	0.3050	0.3019	0
26/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8867.6300	8923.9800	8.8676	8.9240	0
26/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	113.4100	112.4000	0.1134	0.1124	1,930
26/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10876.2800	10933.3400	10.8763	10.9333	0
26/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	42.9600	42.6600	0.0430	0.0427	1,970

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26/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	13087.8900	13145.2000	13.0879	13.1452	0
26/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	11.4400	11.3900	0.0114	0.0114	1,030
26/08/2025	2037 On 07-May-26			Bond Future	10.3915	10.3815	90.2867	90.3449	0
26/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4604.0200	4649.3000	4.6040	4.6493	142
26/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1421.2900	1408.2800	1.4213	1.4083	0
26/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	6069.4000	6119.4400	6.0694	6.1194	0
26/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	864.6300	856.3800	0.8646	0.8564	0
26/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10923.1300	10979.7900	10.9231	10.9798	0
26/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	184.1200	182.4900	0.1841	0.1825	142
26/08/2025	2037 On 06-August-26			Bond Future	10.5108	10.5005	87.6868	87.7459	0
26/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2203.8900	2231.6700	2.2039	2.2317	2,541
26/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5069.8100	5038.4900	5.0698	5.0385	0
26/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3805.0800	3843.5500	3.8051	3.8436	0
26/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2733.4100	2712.7800	2.7334	2.7128	2,541
26/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5859.7200	5906.4300	5.8597	5.9064	0
26/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1505.3500	1492.9600	1.5054	1.4930	2,541
26/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7496.5200	7547.2900	7.4965	7.5473	0
26/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	996.6400	988.3100	0.9966	0.9883	0
26/08/2025	2037 On 05-November-26			Bond Future	10.6352	10.6245	89.2126	89.2724	0
26/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3679.1400	3714.4500	3.6791	3.7145	0
26/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3764.1900	3739.6200	3.7642	3.7396	0
26/08/2025	2038 On 06-November-25			Bond Future	142.7801	142.9272	142.7801	142.9272	2,621
26/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1099.8800	952.7600	1.0999	0.9528	0
26/08/2025	2038 On 05-February-26			Bond Future	143.2850	143.4349	143.2850	143.4349	0
26/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	85.0000	234.9400	0.0850	0.2349	0
26/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2038 On 07-May-26			Bond Future	145.9575	146.1099	145.9575	146.1099	0
26/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1427.5200	1579.8600	1.4275	1.5799	0
26/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2038 On 06-August-26			Bond Future	146.4602	146.6147	146.4602	146.6147	0
26/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1740.2300	1894.7300	1.7402	1.8947	0
26/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2038 On 05-November-26			Bond Future	149.0480	149.2048	149.0480	149.2048	0

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26/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2737.9800	2894.8200	2.7380	2.8948	0
26/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2040 On 06-November-25			Bond Future	10.6272	10.6232	90.6905	90.7172	43,645
26/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7548.3800	7575.8100	7.5484	7.5758	0
26/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	31.3700	32.1900	0.0314	0.0322	0
26/08/2025	2040 On 05-February-26			Bond Future	10.7298	10.7256	87.8639	87.8910	36,614
26/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1475.3100	1492.2700	1.4753	1.4923	680
26/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	3995.2400	3985.0900	3.9952	3.9851	0
26/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2493.0800	2514.6900	2.4931	2.5147	0
26/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2361.6800	2356.1800	2.3617	2.3562	680
26/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3929.5300	3954.6600	3.9295	3.9547	0
26/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1259.4400	1257.4600	1.2594	1.2575	680
26/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5428.4300	5455.2900	5.4284	5.4553	0
26/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	684.9000	684.6500	0.6849	0.6847	0
26/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	7041.7100	7069.2700	7.0417	7.0693	475
26/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	356.7000	357.1500	0.3567	0.3572	0
26/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14269.4200	14296.6900	14.2694	14.2967	0
26/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	12.2000	12.3600	0.0122	0.0124	475
26/08/2025	2040 On 07-May-26			Bond Future	10.8422	10.8379	89.4813	89.5088	0
26/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2710.5600	2729.6600	2.7106	2.7297	1,460
26/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3624.7400	3616.4000	3.6247	3.6164	0
26/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3979.5500	4002.0300	3.9796	4.0020	820
26/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2233.2400	2228.2800	2.2332	2.2283	0
26/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6150.7000	6176.3200	6.1507	6.1763	0
26/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1095.4600	1093.6400	1.0955	1.0936	0
26/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6370.3800	6396.2100	6.3704	6.3962	0
26/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1023.7600	1022.1500	1.0238	1.0222	1,460
26/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7782.8700	7809.6500	7.7829	7.8097	0
26/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	663.5600	662.9000	0.6636	0.6629	820
26/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8690.1700	8717.3300	8.6902	8.7173	0
26/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	512.5200	512.2400	0.5125	0.5122	1,460
26/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	10192.8300	10220.3600	10.1928	10.2204	0
26/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	332.8600	332.9500	0.3329	0.3330	820
26/08/2025	2040 On 06-August-26			Bond Future	10.9659	10.9615	86.6159	86.6437	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8256.6900	8282.7600	8.2567	8.2828	0
26/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1074.6200	1072.9200	1.0746	1.0729	0
26/08/2025	2040 On 05-November-26			Bond Future	11.0931	11.0885	88.1226	88.1505	0
26/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	4012.6200	4031.7200	4.0126	4.0317	0
26/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4215.5900	4206.8000	4.2156	4.2068	0
26/08/2025	2044 On 06-November-25			Bond Future	10.9072	10.9084	85.4987	85.4911	129,981
26/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2983.4500	2987.2900	2.9835	2.9873	11,000
26/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	707.0000	718.5100	0.7070	0.7185	0
26/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5567.6900	5564.7100	5.5677	5.5647	0
26/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	143.9300	148.6200	0.1439	0.1486	11,000
26/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6298.5700	6294.2700	6.2986	6.2943	0
26/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	88.5900	91.9600	0.0886	0.0920	0
26/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6979.4600	6974.1900	6.9795	6.9742	0
26/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	55.0500	57.4500	0.0551	0.0575	5,800
26/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	8116.4300	8110.0800	8.1164	8.1101	0
26/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	24.8800	26.2000	0.0249	0.0262	5,600
26/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8399.0500	8392.5000	8.3991	8.3925	0
26/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	20.2400	21.3600	0.0202	0.0214	5,800
26/08/2025	2044 On 05-February-26			Bond Future	11.0098	11.0110	82.7010	82.6932	16
26/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	664.1800	668.3200	0.6642	0.6683	9,000
26/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7333.4200	7345.3700	7.3334	7.3454	0
26/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2177.8300	2181.8600	2.1778	2.1819	9,000
26/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	2916.0300	2927.8700	2.9160	2.9279	0
26/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3322.0100	3324.4700	3.3220	3.3245	0
26/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1742.4400	1752.7100	1.7424	1.7527	4,500
26/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	4114.8700	4116.0900	4.1149	4.1161	0
26/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1256.3500	1265.3800	1.2564	1.2654	9,000
26/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4325.7200	4326.6000	4.3257	4.3266	0
26/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1152.4800	1161.1700	1.1525	1.1612	4,500
26/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4588.2000	4588.6900	4.5882	4.5887	0
26/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1039.8900	1048.1900	1.0399	1.0482	0
26/08/2025	2044 On 07-May-26			Bond Future	11.1211	11.1224	84.2234	84.2153	0
26/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5655.2400	5654.4700	5.6552	5.6545	0
26/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1383.5900	1390.9600	1.3836	1.3910	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2025	2044 On 06-August-26			Bond Future	11.2429	11.2442	81.3865	81.3781	0
26/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8234.2500	8231.5100	8.2343	8.2315	0
26/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1177.3000	1183.0000	1.1773	1.1830	0
26/08/2025	2044 On 05-November-26			Bond Future	11.3670	11.3684	82.8020	82.7931	0
26/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	4160.8100	4161.0700	4.1608	4.1611	0
26/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4331.8600	4340.9700	4.3319	4.3410	0
26/08/2025	2046 On 06-November-25			Bond Future	121.1368	120.8698	121.1368	120.8698	19,630
26/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4273.2100	4540.2400	4.2732	4.5402	0
26/08/2025	2046 On 05-February-26			Bond Future	123.4134	123.1414	123.4134	123.1414	0
26/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1763.4000	1491.4300	1.7634	1.4914	0
26/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2046 On 07-May-26			Bond Future	123.4063	123.1289	123.4063	123.1289	0
26/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1543.7500	1821.1500	1.5438	1.8212	0
26/08/2025	2046 On 06-August-26			Bond Future	125.7050	125.4220	125.7050	125.4220	0
26/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3324.9500	3042.0000	3.3250	3.0420	0
26/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2046 On 05-November-26			Bond Future	125.5797	125.2907	125.5797	125.2907	0
26/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	99.7000	0.0000	0.0997	0.0000	0
26/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	189.2800	0.0000	0.1893	0
26/08/2025	2050 On 06-November-25			Bond Future	122.3952	121.8945	122.3952	121.8945	17,837
26/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2024.7600	2525.5100	2.0248	2.5255	0
26/08/2025	2050 On 05-February-26			Bond Future	122.2681	121.7576	122.2681	121.7576	0
26/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	551.9300	1062.4000	0.5519	1.0624	0
26/08/2025	2050 On 07-May-26			Bond Future	124.5485	124.0283	124.5485	124.0283	0
26/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	478.5100	0.0000	0.4785	0.0000	0
26/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	41.6700	0.0000	0.0417	0
26/08/2025	2050 On 06-August-26			Bond Future	124.3991	123.8688	124.3991	123.8688	0
26/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	1129.1300	598.8200	1.1291	0.5988	0
26/08/2025	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
26/08/2025	2050 On 05-November-26			Bond Future	126.5966	126.0564	126.5966	126.0564	0
26/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2756.6100	2216.4300	2.7566	2.2164	0
26/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	AL37 On 06-November-25			Index Future	1197.0170	1198.1920	1197.0170	1,198.1920	0
26/08/2025	AL37 On 05-February-26			Index Future	1219.2230	1220.4200	1219.2230	1,220.4200	0
26/08/2025	AL37 On 07-May-26			Index Future	1241.6880	1242.9050	1241.6880	1,242.9050	0
26/08/2025	AL37 On 06-August-26			Index Future	1264.3110	1265.5480	1264.3110	1,265.5480	0
26/08/2025	AL37 On 05-November-26			Index Future	1286.6680	1287.9220	1286.6680	1,287.9220	0
26/08/2025	AL7T On 06-November-25			Index Future	1456.9870	1458.1430	1456.9870	1,458.1430	0
26/08/2025	AL7T On 05-February-26			Index Future	1484.0160	1485.1940	1484.0160	1,485.1940	0
26/08/2025	AL7T On 07-May-26			Index Future	1511.3600	1512.5580	1511.3600	1,512.5580	0
26/08/2025	AL7T On 06-August-26			Index Future	1538.8960	1540.1120	1538.8960	1,540.1120	0
26/08/2025	AL7T On 05-November-26			Index Future	1566.1080	1567.3410	1566.1080	1,567.3410	0
26/08/2025	ALBI On 06-November-25			Index Future	1234.3410	1235.1500	1234.3410	1,235.1500	76
26/08/2025	ALBI On 05-February-26			Index Future	1257.2390	1258.0640	1257.2390	1,258.0640	0
26/08/2025	ALBI On 07-May-26			Index Future	1280.4050	1281.2430	1280.4050	1,281.2430	0
26/08/2025	ALBI On 06-August-26			Index Future	1303.7330	1304.5840	1303.7330	1,304.5840	0
26/08/2025	ALBI On 05-November-26			Index Future	1326.7870	1327.6480	1326.7870	1,327.6480	0
26/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/08/2025	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
26/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	ES33 On 06-November-25			Bond Future	10.2778	10.2636	86.4486	86.5168	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7798.4100	7866.5400	7.7984	7.8665	0
26/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	ES33 On 05-February-26			Bond Future	10.4021	10.3872	88.0734	88.1428	0
26/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4877.9400	4947.3300	4.8779	4.9473	0
26/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	ES33 On 07-May-26			Bond Future	10.5323	10.5167	85.9210	85.9916	0
26/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	5040.4700	5111.0300	5.0405	5.1110	0
26/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	ES33 On 06-August-26			Bond Future	10.6759	10.6596	87.5204	87.5920	0
26/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5651.7600	5723.4000	5.6518	5.7234	0
26/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	ES33 On 05-November-26			Bond Future	10.8432	10.8262	85.2721	85.3448	0
26/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	16.3600	0.0000	0.0164	0
26/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	56.2500	0.0000	0.0563	0.0000	0
26/08/2025	ES42 On 06-November-25			Bond Future	11.1778	11.1636	80.4326	80.5219	0
26/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7098.7300	7187.9600	7.0987	7.1880	0
26/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	ES42 On 05-February-26			Bond Future	11.2910	11.2764	81.9444	82.0352	0
26/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3344.6400	3435.5100	3.3446	3.4355	0
26/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	ES42 On 07-May-26			Bond Future	11.4127	11.3975	79.2075	79.3000	0
26/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4566.1300	4658.5600	4.5661	4.6586	0
26/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	ES42 On 06-August-26			Bond Future	11.5406	11.5248	80.6806	80.7746	0
26/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6206.3100	6300.2700	6.2063	6.3003	0
26/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	ES42 On 05-November-26			Bond Future	11.6814	11.6651	77.8396	77.9350	0
26/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	125.2000	29.8500	0.1252	0.0299	0
26/08/2025	GOVI On 06-November-25			GOVI	1214.3280	1215.1000	1214.3280	1,215.1000	609
26/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1023280.0000	1031000.0000	102.3280	103.1000	0
26/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	GOVI On 05-February-26			GOVI	1236.8550	1237.6420	1236.8550	1,237.6420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	868550.0000	876420.0000	86.8550	87.6420	0
26/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	GOVI On 07-May-26			GOVI	1259.6450	1260.4440	1259.6450	1,260.4440	42
26/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	826450.0000	834440.0000	82.6450	83.4440	0
26/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	GOVI On 06-August-26			GOVI	1282.5950	1283.4060	1282.5950	1,283.4060	0
26/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	935950.0000	944060.0000	93.5950	94.4060	0
26/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	GOVI On 05-November-26			GOVI	1305.2750	1306.0960	1305.2750	1,306.0960	0
26/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	282750.0000	290960.0000	28.2750	29.0960	0
26/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/08/2025	IGOV On 06-November-25			Index Future	392.3630	392.1540	392.3630	392.1540	754
26/08/2025	IGOV On 05-February-26			Index Future	399.7370	399.5240	399.7370	399.5240	0
26/08/2025	IGOV On 07-May-26			Index Future	407.1950	406.9780	407.1950	406.9780	0
26/08/2025	IGOV On 06-August-26			Index Future	414.7060	414.4840	414.7060	414.4840	0
26/08/2025	IGOV On 05-November-26			Index Future	422.1290	421.9010	422.1290	421.9010	0
26/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
26/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
26/08/2025	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
26/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
26/08/2025	R033 On 06-November-25			Bond Future	9.0061	8.9758	106.4119	106.5787	28,586
26/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6961.2400	7127.4700	6.9612	7.1275	0
26/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	4.7500	4.2100	0.0048	0.0042	0
26/08/2025	R033 On 05-February-26			Bond Future	9.0801	9.0483	108.3862	108.5560	0
26/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7244.2800	7408.8200	7.2443	7.4088	0
26/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	67.8900	62.5800	0.0679	0.0626	0
26/08/2025	R033 On 07-May-26			Bond Future	9.1620	9.1285	105.3384	105.5112	0
26/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6314.0000	6470.7900	6.3140	6.4708	0
26/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	263.8300	247.8000	0.2638	0.2478	0
26/08/2025	R033 On 06-August-26			Bond Future	9.2544	9.2192	107.2748	107.4506	0
26/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5482.9900	5627.3800	5.4830	5.6274	0
26/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	662.4200	631.0800	0.6624	0.6311	0
26/08/2025	R033 On 05-November-26			Bond Future	9.3660	9.3290	104.1034	104.2818	0
26/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2259.9400	2352.8400	2.2599	2.3528	0
26/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2433.4000	2347.8700	2.4334	2.3479	0
26/08/2025	R035 On 06-November-25			Bond Future	9.6487	9.6341	97.0594	97.1448	119,353
26/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1637.1300	1696.8200	1.6371	1.6968	250
26/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	929.2600	903.5800	0.9293	0.9036	0
26/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2146.8700	2213.9400	2.1469	2.2139	2,000
26/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	630.7600	612.4600	0.6308	0.6125	0
26/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2859.7300	2933.8400	2.8597	2.9338	300
26/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	374.4500	363.1900	0.3745	0.3632	0
26/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3178.3300	3254.7000	3.1783	3.2547	0
26/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	297.8400	288.8400	0.2978	0.2888	250
26/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3896.1800	3976.2300	3.8962	3.9762	0
26/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	176.3200	171.0000	0.1763	0.1710	50
26/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4445.5100	4527.4100	4.4455	4.5274	2,000
26/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	116.5500	113.0800	0.1166	0.1131	0
26/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4597.8600	4680.1600	4.5979	4.6802	2,000
26/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	103.7100	100.6400	0.1037	0.1006	0
26/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4904.8800	4987.8700	4.9049	4.9879	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	81.5700	79.1900	0.0816	0.0792	250
26/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5318.2900	5402.0000	5.3183	5.4020	300
26/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	58.5600	56.9000	0.0586	0.0569	0
26/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5839.3200	5923.6500	5.8393	5.9237	0
26/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	38.0000	36.9600	0.0380	0.0370	8,500
26/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7200.4600	7285.5700	7.2005	7.2856	2,000
26/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	11.2400	10.9800	0.0112	0.0110	0
26/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7252.7100	7337.8400	7.2527	7.3378	250
26/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	10.6900	10.4500	0.0107	0.0105	0
26/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7513.7200	7598.9100	7.5137	7.5989	0
26/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	8.3200	8.1400	0.0083	0.0081	0
26/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8551.1600	8636.4900	8.5512	8.6365	0
26/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	2.7200	2.6800	0.0027	0.0027	0
26/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9728.1500	9813.5100	9.7282	9.8135	0
26/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.6700	0.6600	0.0007	0.0007	2,000
26/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9829.5700	9914.9300	9.8296	9.9149	0
26/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.5900	0.5800	0.0006	0.0006	250
26/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10935.0300	11020.4000	10.9350	11.0204	0
26/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.1300	0.1300	0.0001	0.0001	300
26/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12314.7100	12400.0800	12.3147	12.4001	0
26/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	250
26/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12509.3200	12594.6900	12.5093	12.5947	0
26/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	2,000
26/08/2025	R035 On 05-February-26			Bond Future	9.7402	9.7250	98.8600	98.9471	0
26/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3335.6900	3402.2800	3.3357	3.4023	250
26/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	917.2900	896.8200	0.9173	0.8968	0
26/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4441.5000	4515.5900	4.4415	4.5156	2,000
26/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	545.3200	532.3500	0.5453	0.5324	0
26/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5466.1000	5544.8300	5.4661	5.5448	0
26/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	335.7000	327.3700	0.3357	0.3274	250
26/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	6022.2400	6102.8100	6.0222	6.1028	0
26/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	256.7300	250.2400	0.2567	0.2502	0
26/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6731.9600	6814.3700	6.7320	6.8144	2,000
26/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	180.9500	176.3000	0.1810	0.1763	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	7019.2200	7102.2300	7.0192	7.1022	0
26/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	156.5900	152.5400	0.1566	0.1525	0
26/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7837.5000	7921.9200	7.8375	7.9219	0
26/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	99.9000	97.2600	0.0999	0.0973	250
26/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13920.5700	14007.5900	13.9206	14.0076	0
26/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	1.4500	1.4100	0.0015	0.0014	2,000
26/08/2025	R035 On 07-May-26			Bond Future	9.8332	9.8173	96.1772	96.2657	0
26/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	1943.7000	1988.2700	1.9437	1.9883	200
26/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	2918.0100	2874.1000	2.9180	2.8741	0
26/08/2025	R035 On 07-May-26	9.71	Call	Bond Future	2066.9700	2113.2000	2.0670	2.1132	350
26/08/2025	R035 On 07-May-26	9.71	Put	Bond Future	2758.5800	2716.3300	2.7586	2.7163	0
26/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3398.4900	3458.9700	3.3985	3.4590	0
26/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1594.6600	1566.6600	1.5947	1.5667	200
26/08/2025	R035 On 07-May-26	10.21	Call	Bond Future	3571.1200	3633.0300	3.5711	3.6330	0
26/08/2025	R035 On 07-May-26	10.21	Put	Bond Future	1495.3600	1468.7900	1.4954	1.4688	350
26/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5281.0100	5353.8000	5.2810	5.3538	0
26/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	804.6100	788.9200	0.8046	0.7889	200
26/08/2025	R035 On 07-May-26	10.71	Call	Bond Future	5485.9600	5559.7300	5.4860	5.5597	0
26/08/2025	R035 On 07-May-26	10.71	Put	Bond Future	747.9300	733.2200	0.7479	0.7332	350
26/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6114.2500	6190.6900	6.1143	6.1907	0
26/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	597.3600	585.3200	0.5974	0.5853	0
26/08/2025	R035 On 06-August-26			Bond Future	9.9369	9.9204	97.9460	98.0359	0
26/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6719.5400	6794.7500	6.7195	6.7948	0
26/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	854.3300	839.6600	0.8543	0.8397	0
26/08/2025	R035 On 05-November-26			Bond Future	10.0594	10.0422	95.1526	95.2437	0
26/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	3021.4700	3071.5400	3.0215	3.0715	0
26/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3177.3900	3136.3500	3.1774	3.1364	0
26/08/2025	R038 On 06-November-25			Bond Future	10.2576	10.2433	105.5059	105.6082	6,667
26/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	5167.4800	5264.6900	5.1675	5.2647	1,770
26/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	188.9400	183.7900	0.1889	0.1838	0
26/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6753.2900	6853.9400	6.7533	6.8539	0
26/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	66.8400	65.1300	0.0668	0.0651	0
26/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13399.1700	13501.5300	13.3992	13.5015	0
26/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.2900	0.2900	0.0003	0.0003	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
26/08/2025	R038 On 05-February-26			Bond Future	10.3593	10.3444	107.4633	107.5675	0
26/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7522.8300	7619.2100	7.5228	7.6192	0
26/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	344.8200	336.9400	0.3448	0.3369	0
26/08/2025	R038 On 07-May-26			Bond Future	10.4677	10.4523	103.9572	104.0632	0
26/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6994.3700	7083.7500	6.9944	7.0838	0
26/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	886.3900	869.8100	0.8864	0.8698	0
26/08/2025	R038 On 06-August-26			Bond Future	10.5851	10.5690	105.8679	105.9756	0
26/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8667.0100	8757.1700	8.6670	8.7572	0
26/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1155.9900	1138.4900	1.1560	1.1385	0
26/08/2025	R038 On 05-November-26			Bond Future	10.7163	10.6996	102.2304	102.3395	0
26/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3931.9400	3993.4500	3.9319	3.9935	0
26/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	3907.4900	3859.8500	3.9075	3.8599	0
26/08/2025	R053 On 06-November-25			Bond Future	10.8183	10.8091	108.3551	108.4403	25,967
26/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8264.6600	8349.4000	8.2647	8.3494	0
26/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	123.8800	123.3400	0.1239	0.1233	0
26/08/2025	R053 On 05-February-26			Bond Future	10.9142	10.9047	110.3653	110.4521	0
26/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6364.5300	6437.4300	6.3645	6.4374	0
26/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1332.9700	1319.0600	1.3330	1.3191	0
26/08/2025	R053 On 07-May-26			Bond Future	11.0149	11.0051	106.5355	106.6238	10,000
26/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7513.9500	7585.4800	7.5140	7.5855	0
26/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1753.6400	1736.8600	1.7536	1.7369	0
26/08/2025	R053 On 06-August-26			Bond Future	11.1221	11.1120	108.4934	108.5831	0
26/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11095.0100	11171.2800	11.0950	11.1713	0
26/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1712.8500	1699.4500	1.7129	1.6995	0
26/08/2025	R053 On 05-November-26			Bond Future	11.2392	11.2287	104.5232	104.6141	0
26/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5366.3100	5419.8500	5.3663	5.4199	0
26/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5618.8200	5581.5300	5.6188	5.5815	0
26/08/2025	R186 On 06-November-25			Bond Future	7.5470	7.5475	107.1727	107.1721	96,329
26/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	623.2600	622.8100	0.6233	0.6228	0
26/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	1.4900	1.5800	0.0015	0.0016	0
26/08/2025	R186 On 05-February-26			Bond Future	7.5589	7.5595	103.8564	103.8559	0
26/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	732.7100	732.3500	0.7327	0.7324	0
26/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	8.6700	8.8300	0.0087	0.0088	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2025	R186 On 07-May-26			Bond Future	7.6128	7.6140	105.7687	105.7680	0
26/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	652.1100	651.5600	0.6521	0.6516	0
26/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	13.4000	13.5600	0.0134	0.0136	0
26/08/2025	R186 On 06-August-26			Bond Future	7.7321	7.7349	102.4081	102.4071	0
26/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	338.3800	337.7300	0.3384	0.3377	0
26/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	39.6100	39.9500	0.0396	0.0400	0
26/08/2025	R186 On 05-November-26			Bond Future	9.0489	9.0606	104.1910	104.1896	0
26/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	42.5700	42.2400	0.0426	0.0422	0
26/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	150.3000	151.3200	0.1503	0.1513	0
26/08/2025	R202 On 06-November-25			Bond Future	276.8301	276.9263	276.8301	276.9263	1,033
26/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	1190.0800	1286.2900	1.1901	1.2863	0
26/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	R202 On 05-February-26			Bond Future	276.6629	276.7610	276.6629	276.7610	0
26/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1157.1300	1058.9800	1.1571	1.0590	0
26/08/2025	R202 On 07-May-26			Bond Future	281.8234	281.9228	281.8234	281.9228	0
26/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	4273.3600	4372.8400	4.2734	4.3728	0
26/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	R202 On 06-August-26			Bond Future	281.6141	281.7141	281.6141	281.7141	0
26/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2754.1000	2854.0800	2.7541	2.8541	0
26/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	R202 On 05-November-26			Bond Future	286.5901	286.6908	286.5901	286.6908	0
26/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	6130.0500	6230.7500	6.1301	6.2308	0
26/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	R209 On 06-November-25			Bond Future	9.9209	9.9064	77.2435	77.3211	20,084
26/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6826.2500	6903.7000	6.8263	6.9037	0
26/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	12.0100	11.7900	0.0120	0.0118	0
26/08/2025	R209 On 05-February-26			Bond Future	10.0078	9.9928	78.6765	78.7557	0
26/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	5037.3300	5108.2100	5.0373	5.1082	0
26/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	372.6600	364.4000	0.3727	0.3644	0
26/08/2025	R209 On 07-May-26			Bond Future	10.1006	10.0851	76.9738	77.0542	0
26/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5491.9900	5560.0600	5.4920	5.5601	0
26/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	688.0400	675.6800	0.6880	0.6757	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2025	R209 On 06-August-26			Bond Future	10.2019	10.1858	78.3891	78.4708	0
26/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6572.9100	6641.6000	6.5729	6.6416	0
26/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	850.3400	837.2700	0.8503	0.8373	0
26/08/2025	R209 On 05-November-26			Bond Future	10.3163	10.2996	76.6052	76.6881	0
26/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	3171.4200	3218.4600	3.1714	3.2185	0
26/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3153.2800	3117.4100	3.1533	3.1174	0
26/08/2025	R210 On 06-November-25			Bond Future	252.7847	252.7896	252.7847	252.7896	1,206
26/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	644.7100	649.6100	0.6447	0.6496	0
26/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	R210 On 05-February-26			Bond Future	257.5355	257.5406	257.5355	257.5406	0
26/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4435.5200	4440.6100	4.4355	4.4406	0
26/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	R210 On 07-May-26			Bond Future	258.8390	258.8434	258.8390	258.8434	0
26/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3438.9800	3443.3900	3.4390	3.4434	0
26/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	R210 On 06-August-26			Bond Future	263.6612	263.6650	263.6612	263.6650	0
26/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3821.1700	3825.0400	3.8212	3.8250	0
26/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	R210 On 05-November-26			Bond Future	264.7649	264.7670	264.7649	264.7670	0
26/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11434.8900	11437.0400	11.4349	11.4370	0
26/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/08/2025	R213 On 06-November-25			Bond Future	8.4665	8.4357	95.2140	95.3385	94,338
26/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6144.6500	6269.1100	6.1447	6.2691	0
26/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.2900	0.2500	0.0003	0.0003	0
26/08/2025	R213 On 05-February-26			Bond Future	8.5280	8.4953	96.9804	97.1073	23
26/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5144.9600	5268.6500	5.1450	5.2687	0
26/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	34.7900	31.6000	0.0348	0.0316	0
26/08/2025	R213 On 07-May-26			Bond Future	8.5918	8.5571	95.2145	95.3435	0
26/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4517.1500	4635.8200	4.5172	4.6358	0
26/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	147.4600	137.0700	0.1475	0.1371	0
26/08/2025	R213 On 06-August-26			Bond Future	8.6682	8.6313	96.9659	97.0971	0
26/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3891.8200	4003.1100	3.8918	4.0031	0
26/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	342.0400	322.1400	0.3420	0.3221	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2025	R213 On 05-November-26			Bond Future	8.7742	8.7350	95.1072	95.2404	0
26/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1581.2800	1650.6600	1.5813	1.6507	0
26/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	1663.4000	1599.6100	1.6634	1.5996	0
26/08/2025	R214 On 06-November-25			Bond Future	10.5817	10.5673	70.6629	70.7461	36,372
26/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5776.5000	5858.5600	5.7765	5.8586	0
26/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	45.9000	44.8100	0.0459	0.0448	0
26/08/2025	R214 On 05-February-26			Bond Future	10.6770	10.6621	71.9739	72.0585	0
26/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3970.7800	4039.5700	3.9708	4.0396	0
26/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	772.0500	756.1500	0.7721	0.7562	0
26/08/2025	R214 On 07-May-26			Bond Future	10.7724	10.7570	70.0011	70.0872	0
26/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	5058.0900	5127.1900	5.0581	5.1272	0
26/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1000.4900	983.4900	1.0005	0.9835	0
26/08/2025	R214 On 06-August-26			Bond Future	10.8758	10.8599	71.2884	71.3760	0
26/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6737.8800	6809.9800	6.7379	6.8100	0
26/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1075.2900	1059.8300	1.0753	1.0598	0
26/08/2025	R214 On 05-November-26			Bond Future	10.9915	10.9751	69.2347	69.3236	0
26/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3337.7600	3387.9600	3.3378	3.3880	0
26/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3454.1500	3415.4800	3.4542	3.4155	0
26/08/2025	R248 On 06-November-25			Bond Future	10.9065	10.8973	83.7915	83.8566	219,481
26/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5699.9900	5764.1600	5.7000	5.7642	0
26/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	150.7100	149.8000	0.1507	0.1498	0
26/08/2025	R248 On 05-February-26			Bond Future	11.0084	10.9988	85.3459	85.4123	0
26/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4265.1600	4318.5100	4.2652	4.3185	0
26/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1226.7400	1213.7200	1.2267	1.2137	0
26/08/2025	R248 On 07-May-26			Bond Future	11.1098	11.1000	82.4776	82.5451	260
26/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5559.1600	5612.5900	5.5592	5.6126	0
26/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1561.8500	1547.8400	1.5619	1.5478	0
26/08/2025	R248 On 06-August-26			Bond Future	11.2196	11.2094	83.9941	84.0627	0
26/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8501.3800	8559.5000	8.5014	8.5595	0
26/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1356.4500	1346.0600	1.3565	1.3461	0
26/08/2025	R248 On 05-November-26			Bond Future	11.3409	11.3304	81.0203	81.0898	0
26/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4155.9400	4196.9200	4.1559	4.1969	0
26/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4360.3900	4331.9300	4.3604	4.3319	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0