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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
27/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	2029 On 06-November-25			Bond Future	140.7972	140.9485	140.7972	140.9485	4,396
27/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1007.1600	1158.4600	1.0072	1.1585	0
27/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2029 On 05-February-26			Bond Future	143.4432	143.5975	143.4432	143.5975	0
27/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3333.1800	3487.4600	3.3332	3.4875	0
27/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2029 On 07-May-26			Bond Future	144.6502	144.8065	144.6502	144.8065	0
27/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2830.2300	2986.5400	2.8302	2.9865	0
27/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2029 On 06-August-26			Bond Future	147.3465	147.5046	147.3465	147.5046	0
27/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3246.4700	3404.6300	3.2465	3.4046	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2029 On 05-November-26			Bond Future	148.4601	148.6194	148.4601	148.6194	0
27/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	900.0600	1059.4300	0.9001	1.0594	0
27/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2030 On 06-November-25			Bond Future	8.1259	8.1222	101.7774	101.7901	138,512
27/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2148.8600	2162.4700	2.1489	2.1625	300
27/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	92.2000	93.0500	0.0922	0.0931	0
27/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3753.3600	3766.3200	3.7534	3.7663	300
27/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	6.1800	6.3800	0.0062	0.0064	0
27/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4811.0100	4823.8100	4.8110	4.8238	0
27/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.7600	0.8000	0.0008	0.0008	0
27/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6571.5400	6584.3000	6.5715	6.5843	0
27/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	300
27/08/2025	2030 On 05-February-26			Bond Future	8.1678	8.1638	99.6573	99.6704	52,861
27/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4316.0100	4329.2700	4.3160	4.3293	0
27/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	37.6200	37.7500	0.0376	0.0378	0
27/08/2025	2030 On 07-May-26			Bond Future	8.2284	8.2243	101.4927	101.5055	0
27/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3723.9500	3736.4900	3.7240	3.7365	0
27/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	158.8000	158.5000	0.1588	0.1585	0
27/08/2025	2030 On 06-August-26			Bond Future	8.3059	8.3017	99.3505	99.3629	0
27/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	3035.4800	3046.6600	3.0355	3.0467	0
27/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	388.6400	387.4900	0.3886	0.3875	0
27/08/2025	2030 On 05-November-26			Bond Future	8.4023	8.3981	101.0816	101.0932	0
27/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1508.3100	1515.8900	1.5083	1.5159	0
27/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1542.0800	1538.1100	1.5421	1.5381	0
27/08/2025	2031 On 06-November-25			Bond Future	110.6738	110.6779	110.6738	110.6779	1,416
27/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	993.4900	997.7300	0.9935	0.9977	0
27/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	9.6500	9.8400	0.0097	0.0098	0
27/08/2025	2031 On 05-February-26			Bond Future	110.3544	110.3586	110.3544	110.3586	0
27/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	20.6300	21.1800	0.0206	0.0212	0
27/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1426.2100	1422.5500	1.4262	1.4226	0
27/08/2025	2031 On 07-May-26			Bond Future	112.4131	112.4167	112.4131	112.4167	0
27/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	16.1400	16.4700	0.0161	0.0165	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1443.0900	1439.7500	1.4431	1.4398	0
27/08/2025	2031 On 06-August-26			Bond Future	112.0666	112.0693	112.0666	112.0693	0
27/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	1743.4200	1740.7200	1.7434	1.7407	0
27/08/2025	2031 On 05-November-26			Bond Future	114.0465	114.0482	114.0465	114.0482	0
27/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2556.5300	2558.1700	2.5565	2.5582	0
27/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2032 On 06-November-25			Bond Future	8.8466	8.8387	98.0727	98.1100	155,030
27/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2768.3300	2804.2500	2.7683	2.8043	300
27/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	202.3900	200.9600	0.2024	0.2010	0
27/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4835.4200	4872.8700	4.8354	4.8729	300
27/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	23.6900	23.7900	0.0237	0.0238	0
27/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7078.1500	7115.5400	7.0782	7.1155	0
27/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	1.3700	1.4100	0.0014	0.0014	0
27/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	9064.2200	9101.5700	9.0642	9.1016	0
27/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0600	0.0600	0.0001	0.0001	300
27/08/2025	2032 On 05-February-26			Bond Future	8.9180	8.9096	99.8920	99.9302	0
27/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5573.3300	5610.4700	5.5733	5.6105	0
27/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	111.7300	110.7000	0.1117	0.1107	0
27/08/2025	2032 On 07-May-26			Bond Future	8.9975	8.9888	97.5720	97.6104	0
27/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5193.4300	5228.6200	5.1934	5.2286	0
27/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	324.9400	321.7500	0.3249	0.3218	0
27/08/2025	2032 On 06-August-26			Bond Future	9.0889	9.0798	99.3667	99.4050	0
27/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4845.7700	4878.6600	4.8458	4.8787	0
27/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	596.4800	591.0500	0.5965	0.5911	0
27/08/2025	2032 On 05-November-26			Bond Future	9.2016	9.1922	96.9412	96.9791	0
27/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2278.9100	2300.6800	2.2789	2.3007	0
27/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2448.2900	2432.1000	2.4483	2.4321	0
27/08/2025	2033 On 06-November-25			Bond Future	132.7410	132.6518	132.7410	132.6518	8,490
27/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	398.9600	488.2000	0.3990	0.4882	0
27/08/2025	2033 On 05-February-26			Bond Future	135.2357	135.1448	135.2357	135.1448	0
27/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2355.6800	2264.8100	2.3557	2.2648	0

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27/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2033 On 07-May-26			Bond Future	136.1873	136.0939	136.1873	136.0939	0
27/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	1027.2800	933.9300	1.0273	0.9339	0
27/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2033 On 06-August-26			Bond Future	138.7259	138.6299	138.7259	138.6299	0
27/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4475.8700	4379.8600	4.4759	4.3799	0
27/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2033 On 05-November-26			Bond Future	139.5826	139.4833	139.5826	139.4833	0
27/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2322.5500	2223.3300	2.3226	2.2233	0
27/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2037 On 06-November-25			Bond Future	10.1997	10.1875	91.1465	91.2209	183,774
27/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2491.7100	2552.7800	2.4917	2.5528	300
27/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	691.7300	678.4000	0.6917	0.6784	0
27/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4825.8500	4897.8700	4.8259	4.8979	300
27/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	138.3900	136.0100	0.1384	0.1360	0
27/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8149.8600	8224.2100	8.1499	8.2242	0
27/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	10.0700	10.0200	0.0101	0.0100	0
27/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10893.4200	10967.8300	10.8934	10.9678	0
27/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.7300	0.7400	0.0007	0.0007	300
27/08/2025	2037 On 05-February-26			Bond Future	10.2967	10.2840	88.5787	88.6546	5
27/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3346.3100	3402.7800	3.3463	3.4028	1,930
27/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1275.0300	1255.6100	1.2750	1.2556	0
27/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4322.1400	4384.7300	4.3221	4.3847	1,970
27/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	825.3000	812.0000	0.8253	0.8120	0
27/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5628.8000	5696.8700	5.6288	5.6969	0
27/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	463.8100	455.9900	0.4638	0.4560	0
27/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6372.7000	6442.8700	6.3727	6.4429	0
27/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	336.5300	330.8100	0.3365	0.3308	1,930
27/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6562.2700	6632.8800	6.5623	6.6329	1,030
27/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	310.2800	305.0000	0.3103	0.3050	0
27/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8793.6500	8867.6300	8.7937	8.8676	0
27/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	115.3200	113.4100	0.1153	0.1134	1,930
27/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10801.0600	10876.2800	10.8011	10.8763	0
27/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	43.6300	42.9600	0.0436	0.0430	1,970

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27/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	13012.1600	13087.8900	13.0122	13.0879	0
27/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	11.6000	11.4400	0.0116	0.0114	1,030
27/08/2025	2037 On 07-May-26			Bond Future	10.4046	10.3915	90.2099	90.2867	0
27/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4546.1100	4604.0200	4.5461	4.6040	142
27/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1440.1700	1421.2900	1.4402	1.4213	0
27/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	6004.8700	6069.4000	6.0049	6.0694	0
27/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	876.8900	864.6300	0.8769	0.8646	0
27/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10849.0400	10923.1300	10.8490	10.9231	0
27/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	186.8200	184.1200	0.1868	0.1841	142
27/08/2025	2037 On 06-August-26			Bond Future	10.5244	10.5108	87.6092	87.6868	0
27/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2169.1600	2203.8900	2.1692	2.2039	2,541
27/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5112.6600	5069.8100	5.1127	5.0698	0
27/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3756.2800	3805.0800	3.7563	3.8051	0
27/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2762.1900	2733.4100	2.7622	2.7334	2,541
27/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5799.8500	5859.7200	5.7999	5.8597	0
27/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1523.0600	1505.3500	1.5231	1.5054	2,541
27/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7431.0800	7496.5200	7.4311	7.4965	0
27/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1008.7800	996.6400	1.0088	0.9966	0
27/08/2025	2037 On 05-November-26			Bond Future	10.6492	10.6352	89.1346	89.2126	0
27/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3634.6600	3679.1400	3.6347	3.6791	0
27/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3797.7200	3764.1900	3.7977	3.7642	0
27/08/2025	2038 On 06-November-25			Bond Future	142.6334	142.7801	142.6334	142.7801	2,621
27/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1246.6200	1099.8800	1.2466	1.0999	0
27/08/2025	2038 On 05-February-26			Bond Future	143.1357	143.2850	143.1357	143.2850	0
27/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	85.0000	0.0000	0.0850	0
27/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	64.2900	0.0000	0.0643	0.0000	0
27/08/2025	2038 On 07-May-26			Bond Future	145.8061	145.9575	145.8061	145.9575	0
27/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1276.0500	1427.5200	1.2761	1.4275	0
27/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2038 On 06-August-26			Bond Future	146.3072	146.4602	146.3072	146.4602	0
27/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1587.1700	1740.2300	1.5872	1.7402	0
27/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2038 On 05-November-26			Bond Future	148.8938	149.0480	148.8938	149.0480	0

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27/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2583.7500	2737.9800	2.5838	2.7380	0
27/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2040 On 06-November-25			Bond Future	10.6598	10.6272	90.4753	90.6905	43,752
27/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7336.5300	7548.3800	7.3365	7.5484	0
27/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	34.7400	31.3700	0.0347	0.0314	0
27/08/2025	2040 On 05-February-26			Bond Future	10.7636	10.7298	87.6445	87.8639	36,614
27/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1390.8000	1475.3100	1.3908	1.4753	680
27/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4130.1400	3995.2400	4.1301	3.9952	0
27/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2372.5900	2493.0800	2.3726	2.4931	0
27/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2460.6000	2361.6800	2.4606	2.3617	680
27/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3773.7100	3929.5300	3.7737	3.9295	0
27/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1323.0300	1259.4400	1.3230	1.2594	680
27/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5248.4200	5428.4300	5.2484	5.4284	0
27/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	724.3000	684.9000	0.7243	0.6849	0
27/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6845.0600	7041.7100	6.8451	7.0417	475
27/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	379.4600	356.7000	0.3795	0.3567	0
27/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14051.0300	14269.4200	14.0510	14.2694	0
27/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	13.2200	12.2000	0.0132	0.0122	475
27/08/2025	2040 On 07-May-26			Bond Future	10.8772	10.8422	89.2584	89.4813	0
27/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2600.6200	2710.5600	2.6006	2.7106	1,460
27/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3737.7400	3624.7400	3.7377	3.6247	0
27/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3839.5200	3979.5500	3.8395	3.9796	820
27/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2316.1500	2233.2400	2.3162	2.2332	0
27/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	5976.3800	6150.7000	5.9764	6.1507	0
27/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1144.0800	1095.4600	1.1441	1.0955	0
27/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6193.4900	6370.3800	6.1935	6.3704	0
27/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1069.8100	1023.7600	1.0698	1.0238	1,460
27/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7592.1000	7782.8700	7.5921	7.7829	0
27/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	695.7300	663.5600	0.6957	0.6636	820
27/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8492.8800	8690.1700	8.4929	8.6902	0
27/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	538.1700	512.5200	0.5382	0.5125	1,460
27/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9987.3000	10192.8300	9.9873	10.1928	0
27/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	350.2700	332.8600	0.3503	0.3329	820
27/08/2025	2040 On 06-August-26			Bond Future	11.0022	10.9659	86.3896	86.6159	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8071.7000	8256.6900	8.0717	8.2567	0
27/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1115.9900	1074.6200	1.1160	1.0746	0
27/08/2025	2040 On 05-November-26			Bond Future	11.1306	11.0931	87.8932	88.1226	0
27/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3890.6500	4012.6200	3.8907	4.0126	0
27/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4323.0700	4215.5900	4.3231	4.2156	0
27/08/2025	2044 On 06-November-25			Bond Future	10.9501	10.9072	85.2088	85.4987	129,981
27/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2767.4200	2983.4500	2.7674	2.9835	11,000
27/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	780.8600	707.0000	0.7809	0.7070	0
27/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5297.5100	5567.6900	5.2975	5.5677	0
27/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	163.6400	143.9300	0.1636	0.1439	11,000
27/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6021.5100	6298.5700	6.0215	6.2986	0
27/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	101.4200	88.5900	0.1014	0.0886	0
27/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6697.9400	6979.4600	6.6979	6.9795	0
27/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	63.4200	55.0500	0.0634	0.0551	5,800
27/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7830.5300	8116.4300	7.8305	8.1164	0
27/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	28.8700	24.8800	0.0289	0.0249	5,600
27/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8112.4400	8399.0500	8.1124	8.3991	0
27/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	23.5200	20.2400	0.0235	0.0202	5,800
27/08/2025	2044 On 05-February-26			Bond Future	11.0542	11.0098	82.4056	82.7010	16
27/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	605.9200	664.1800	0.6059	0.6642	9,000
27/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7570.5100	7333.4200	7.5705	7.3334	0
27/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2034.4500	2177.8300	2.0345	2.1778	9,000
27/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	3068.0000	2916.0300	3.0680	2.9160	0
27/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3135.4800	3322.0100	3.1355	3.3220	0
27/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1851.2600	1742.4400	1.8513	1.7424	4,500
27/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	3905.5100	4114.8700	3.9055	4.1149	0
27/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1342.3400	1256.3500	1.3423	1.2564	9,000
27/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4111.0300	4325.7200	4.1110	4.3257	0
27/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1233.1400	1152.4800	1.2331	1.1525	4,500
27/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4367.4100	4588.2000	4.3674	4.5882	0
27/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1114.4500	1039.8900	1.1145	1.0399	0
27/08/2025	2044 On 07-May-26			Bond Future	11.1670	11.1211	83.9230	84.2234	0
27/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5433.4900	5655.2400	5.4335	5.6552	0
27/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1462.2500	1383.5900	1.4623	1.3836	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2025	2044 On 06-August-26			Bond Future	11.2904	11.2429	81.0812	81.3865	0
27/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	7988.8200	8234.2500	7.9888	8.2343	0
27/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1237.1800	1177.3000	1.2372	1.1773	0
27/08/2025	2044 On 05-November-26			Bond Future	11.4161	11.3670	82.4922	82.8020	0
27/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	3996.9000	4160.8100	3.9969	4.1608	0
27/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4477.7400	4331.8600	4.4777	4.3319	0
27/08/2025	2046 On 06-November-25			Bond Future	121.1373	121.1368	121.1373	121.1368	19,630
27/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4272.6700	4273.2100	4.2727	4.2732	0
27/08/2025	2046 On 05-February-26			Bond Future	123.4139	123.4134	123.4139	123.4134	0
27/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1763.8600	1763.4000	1.7639	1.7634	0
27/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2046 On 07-May-26			Bond Future	123.4075	123.4063	123.4075	123.4063	0
27/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1542.5100	1543.7500	1.5425	1.5438	0
27/08/2025	2046 On 06-August-26			Bond Future	125.7073	125.7050	125.7073	125.7050	0
27/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3327.2800	3324.9500	3.3273	3.3250	0
27/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2046 On 05-November-26			Bond Future	125.5836	125.5797	125.5836	125.5797	0
27/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	103.6100	99.7000	0.1036	0.0997	0
27/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2050 On 06-November-25			Bond Future	121.9950	122.3952	121.9950	122.3952	17,837
27/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2425.0100	2024.7600	2.4250	2.0248	0
27/08/2025	2050 On 05-February-26			Bond Future	121.8602	122.2681	121.8602	122.2681	0
27/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	959.8300	551.9300	0.9598	0.5519	0
27/08/2025	2050 On 07-May-26			Bond Future	124.1335	124.5485	124.1335	124.5485	0
27/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	63.5300	478.5100	0.0635	0.4785	0
27/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	2050 On 06-August-26			Bond Future	123.9775	124.3991	123.9775	124.3991	0
27/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	707.5200	1129.1300	0.7075	1.1291	0
27/08/2025	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
27/08/2025	2050 On 05-November-26			Bond Future	126.1690	126.5966	126.1690	126.5966	0
27/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2329.0400	2756.6100	2.3290	2.7566	0
27/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	AL37 On 06-November-25			Index Future	1196.3440	1197.0170	1196.3440	1,197.0170	0
27/08/2025	AL37 On 05-February-26			Index Future	1218.5370	1219.2230	1218.5370	1,219.2230	0
27/08/2025	AL37 On 07-May-26			Index Future	1240.9920	1241.6880	1240.9920	1,241.6880	0
27/08/2025	AL37 On 06-August-26			Index Future	1263.6050	1264.3110	1263.6050	1,264.3110	0
27/08/2025	AL37 On 05-November-26			Index Future	1285.9530	1286.6680	1285.9530	1,286.6680	0
27/08/2025	AL7T On 06-November-25			Index Future	1454.3850	1456.9870	1454.3850	1,456.9870	0
27/08/2025	AL7T On 05-February-26			Index Future	1481.3650	1484.0160	1481.3650	1,484.0160	0
27/08/2025	AL7T On 07-May-26			Index Future	1508.6630	1511.3600	1508.6630	1,511.3600	0
27/08/2025	AL7T On 06-August-26			Index Future	1536.1530	1538.8960	1536.1530	1,538.8960	0
27/08/2025	AL7T On 05-November-26			Index Future	1563.3220	1566.1080	1563.3220	1,566.1080	0
27/08/2025	ALBI On 06-November-25			Index Future	1231.8630	1234.3410	1231.8630	1,234.3410	76
27/08/2025	ALBI On 05-February-26			Index Future	1254.7150	1257.2390	1254.7150	1,257.2390	0
27/08/2025	ALBI On 07-May-26			Index Future	1277.8360	1280.4050	1277.8360	1,280.4050	0
27/08/2025	ALBI On 06-August-26			Index Future	1301.1200	1303.7330	1301.1200	1,303.7330	0
27/08/2025	ALBI On 05-November-26			Index Future	1324.1320	1326.7870	1324.1320	1,326.7870	0
27/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/08/2025	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
27/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	ES33 On 06-November-25			Bond Future	10.2894	10.2778	86.3934	86.4486	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7743.2100	7798.4100	7.7432	7.7984	0
27/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	ES33 On 05-February-26			Bond Future	10.4142	10.4021	88.0171	88.0734	0
27/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4821.5900	4877.9400	4.8216	4.8779	0
27/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	ES33 On 07-May-26			Bond Future	10.5449	10.5323	85.8641	85.9210	0
27/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4983.5600	5040.4700	4.9836	5.0405	0
27/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	ES33 On 06-August-26			Bond Future	10.6890	10.6759	87.4631	87.5204	0
27/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5594.4600	5651.7600	5.5945	5.6518	0
27/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	ES33 On 05-November-26			Bond Future	10.8567	10.8432	85.2148	85.2721	0
27/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	113.6400	56.2500	0.1136	0.0563	0
27/08/2025	ES42 On 06-November-25			Bond Future	11.2099	11.1778	80.2308	80.4326	0
27/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6896.9300	7098.7300	6.8969	7.0987	0
27/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	ES42 On 05-February-26			Bond Future	11.3244	11.2910	81.7386	81.9444	0
27/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3138.9100	3344.6400	3.1389	3.3446	0
27/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	ES42 On 07-May-26			Bond Future	11.4472	11.4127	78.9985	79.2075	0
27/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4357.0800	4566.1300	4.3571	4.5661	0
27/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	ES42 On 06-August-26			Bond Future	11.5763	11.5406	80.4683	80.6806	0
27/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5993.9700	6206.3100	5.9940	6.2063	0
27/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	ES42 On 05-November-26			Bond Future	11.7183	11.6814	77.6244	77.8396	0
27/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	340.4300	125.2000	0.3404	0.1252	0
27/08/2025	GOVI On 06-November-25			GOVI	1211.9430	1214.3280	1211.9430	1,214.3280	604
27/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	999430.0000	1023280.0000	99.9430	102.3280	0
27/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	GOVI On 05-February-26			GOVI	1234.4260	1236.8550	1234.4260	1,236.8550	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	844260.0000	868550.0000	84.4260	86.8550	0
27/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	GOVI On 07-May-26			GOVI	1257.1730	1259.6450	1257.1730	1,259.6450	42
27/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	801730.0000	826450.0000	80.1730	82.6450	0
27/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	GOVI On 06-August-26			GOVI	1280.0810	1282.5950	1280.0810	1,282.5950	0
27/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	910810.0000	935950.0000	91.0810	93.5950	0
27/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	GOVI On 05-November-26			GOVI	1302.7210	1305.2750	1302.7210	1,305.2750	0
27/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	257210.0000	282750.0000	25.7210	28.2750	0
27/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/08/2025	IGOV On 06-November-25			Index Future	392.4530	392.3630	392.4530	392.3630	754
27/08/2025	IGOV On 05-February-26			Index Future	399.8280	399.7370	399.8280	399.7370	0
27/08/2025	IGOV On 07-May-26			Index Future	407.2900	407.1950	407.2900	407.1950	0
27/08/2025	IGOV On 06-August-26			Index Future	414.8030	414.7060	414.8030	414.7060	0
27/08/2025	IGOV On 05-November-26			Index Future	422.2290	422.1290	422.2290	422.1290	0
27/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
27/08/2025	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
27/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
27/08/2025	R033 On 06-November-25			Bond Future	9.0191	9.0061	106.3407	106.4119	28,586
27/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6890.0700	6961.2400	6.8901	6.9612	0
27/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	4.8300	4.7500	0.0048	0.0048	0
27/08/2025	R033 On 05-February-26			Bond Future	9.0938	9.0801	108.3134	108.3862	0
27/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7173.3000	7244.2800	7.1733	7.2443	0
27/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	69.6500	67.8900	0.0697	0.0679	0
27/08/2025	R033 On 07-May-26			Bond Future	9.1762	9.1620	105.2649	105.3384	0
27/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6246.5600	6314.0000	6.2466	6.3140	0
27/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	269.8500	263.8300	0.2699	0.2638	0
27/08/2025	R033 On 06-August-26			Bond Future	9.2692	9.2544	107.2008	107.2748	0
27/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5421.1600	5482.9900	5.4212	5.4830	0
27/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	674.6300	662.4200	0.6746	0.6624	0
27/08/2025	R033 On 05-November-26			Bond Future	9.3814	9.3660	104.0292	104.1034	0
27/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2220.3700	2259.9400	2.2204	2.2599	0
27/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2468.0500	2433.4000	2.4681	2.4334	0
27/08/2025	R035 On 06-November-25			Bond Future	9.6613	9.6487	96.9858	97.0594	119,353
27/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1585.0500	1637.1300	1.5851	1.6371	250
27/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	950.8500	929.2600	0.9509	0.9293	0
27/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2088.4000	2146.8700	2.0884	2.1469	2,000
27/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	645.9600	630.7600	0.6460	0.6308	0
27/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2795.2100	2859.7300	2.7952	2.8597	300
27/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	383.6000	374.4500	0.3836	0.3745	0
27/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3111.9000	3178.3300	3.1119	3.1783	0
27/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	305.0800	297.8400	0.3051	0.2978	250
27/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3826.6600	3896.1800	3.8267	3.8962	0
27/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	180.4700	176.3200	0.1805	0.1763	50
27/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4374.4600	4445.5100	4.3745	4.4455	2,000
27/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	119.1700	116.5500	0.1192	0.1166	0
27/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4526.4900	4597.8600	4.5265	4.5979	2,000
27/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	106.0100	103.7100	0.1060	0.1037	0
27/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4832.9600	4904.8800	4.8330	4.9049	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	83.3200	81.5700	0.0833	0.0816	250
27/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5245.8100	5318.2900	5.2458	5.3183	300
27/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	59.7500	58.5600	0.0598	0.0586	0
27/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5766.3500	5839.3200	5.7664	5.8393	0
27/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	38.7000	38.0000	0.0387	0.0380	8,500
27/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7126.9300	7200.4600	7.1269	7.2005	2,000
27/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	11.3800	11.2400	0.0114	0.0112	0
27/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7179.1700	7252.7100	7.1792	7.2527	250
27/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	10.8200	10.6900	0.0108	0.0107	0
27/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7440.1400	7513.7200	7.4401	7.5137	0
27/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	8.4100	8.3200	0.0084	0.0083	0
27/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8477.5100	8551.1600	8.4775	8.5512	0
27/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	2.7400	2.7200	0.0027	0.0027	0
27/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9654.4700	9728.1500	9.6545	9.7282	0
27/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.6600	0.6700	0.0007	0.0007	2,000
27/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9755.8900	9829.5700	9.7559	9.8296	0
27/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.5800	0.5900	0.0006	0.0006	250
27/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10861.3600	10935.0300	10.8614	10.9350	0
27/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.1300	0.1300	0.0001	0.0001	300
27/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12241.0400	12314.7100	12.2410	12.3147	0
27/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	250
27/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12435.6500	12509.3200	12.4357	12.5093	0
27/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	2,000
27/08/2025	R035 On 05-February-26			Bond Future	9.7534	9.7402	98.7850	98.8600	0
27/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3277.9400	3335.6900	3.2779	3.3357	250
27/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	934.6000	917.2900	0.9346	0.9173	0
27/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4377.3100	4441.5000	4.3773	4.4415	2,000
27/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	556.1900	545.3200	0.5562	0.5453	0
27/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5397.9400	5466.1000	5.3979	5.4661	0
27/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	342.6000	335.7000	0.3426	0.3357	250
27/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5952.5200	6022.2400	5.9525	6.0222	0
27/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	262.0700	256.7300	0.2621	0.2567	0
27/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6660.7000	6731.9600	6.6607	6.7320	2,000
27/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	184.7500	180.9500	0.1848	0.1810	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6947.4500	7019.2200	6.9475	7.0192	0
27/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	159.8800	156.5900	0.1599	0.1566	0
27/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7764.5700	7837.5000	7.7646	7.8375	0
27/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	102.0300	99.9000	0.1020	0.0999	250
27/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13845.5300	13920.5700	13.8455	13.9206	0
27/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	1.4700	1.4500	0.0015	0.0015	2,000
27/08/2025	R035 On 07-May-26			Bond Future	9.8468	9.8332	96.1012	96.1772	0
27/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	1905.2100	1943.7000	1.9052	1.9437	200
27/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	2955.4900	2918.0100	2.9555	2.9180	0
27/08/2025	R035 On 07-May-26	9.71	Call	Bond Future	2027.0400	2066.9700	2.0270	2.0670	350
27/08/2025	R035 On 07-May-26	9.71	Put	Bond Future	2794.6200	2758.5800	2.7946	2.7586	0
27/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3346.2800	3398.4900	3.3463	3.3985	0
27/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1618.4200	1594.6600	1.6184	1.5947	200
27/08/2025	R035 On 07-May-26	10.21	Call	Bond Future	3517.6800	3571.1200	3.5177	3.5711	0
27/08/2025	R035 On 07-May-26	10.21	Put	Bond Future	1517.8900	1495.3600	1.5179	1.4954	350
27/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5218.2300	5281.0100	5.2182	5.2810	0
27/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	817.8000	804.6100	0.8178	0.8046	200
27/08/2025	R035 On 07-May-26	10.71	Call	Bond Future	5422.3400	5485.9600	5.4223	5.4860	0
27/08/2025	R035 On 07-May-26	10.71	Put	Bond Future	760.2800	747.9300	0.7603	0.7479	350
27/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6048.3600	6114.2500	6.0484	6.1143	0
27/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	607.4400	597.3600	0.6074	0.5974	0
27/08/2025	R035 On 06-August-26			Bond Future	9.9510	9.9369	97.8693	97.9460	0
27/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6655.1100	6719.5400	6.6551	6.7195	0
27/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	866.6100	854.3300	0.8666	0.8543	0
27/08/2025	R035 On 05-November-26			Bond Future	10.0739	10.0594	95.0755	95.1526	0
27/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	2978.9000	3021.4700	2.9789	3.0215	0
27/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3211.8800	3177.3900	3.2119	3.1774	0
27/08/2025	R038 On 06-November-25			Bond Future	10.2747	10.2576	105.3837	105.5059	6,667
27/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	5052.6500	5167.4800	5.0527	5.1675	1,770
27/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	196.2800	188.9400	0.1963	0.1889	0
27/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6633.7100	6753.2900	6.6337	6.7533	0
27/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	69.4300	66.8400	0.0694	0.0668	0
27/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13277.0000	13399.1700	13.2770	13.3992	0
27/08/2025	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
27/08/2025	R038 On 05-February-26			Bond Future	10.3771	10.3593	107.3387	107.4633	0
27/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7408.6500	7522.8300	7.4087	7.5228	0
27/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	355.2100	344.8200	0.3552	0.3448	0
27/08/2025	R038 On 07-May-26			Bond Future	10.4862	10.4677	103.8309	103.9572	0
27/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6889.0400	6994.3700	6.8890	6.9944	0
27/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	907.3800	886.3900	0.9074	0.8864	0
27/08/2025	R038 On 06-August-26			Bond Future	10.6042	10.5851	105.7401	105.8679	0
27/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8561.0300	8667.0100	8.5610	8.6670	0
27/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1177.8800	1155.9900	1.1779	1.1560	0
27/08/2025	R038 On 05-November-26			Bond Future	10.7360	10.7163	102.1014	102.2304	0
27/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3860.6700	3931.9400	3.8607	3.9319	0
27/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	3965.2400	3907.4900	3.9652	3.9075	0
27/08/2025	R053 On 06-November-25			Bond Future	10.8509	10.8183	108.0529	108.3551	25,967
27/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	7975.3100	8264.6600	7.9753	8.2647	0
27/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	136.7000	123.8800	0.1367	0.1239	0
27/08/2025	R053 On 05-February-26			Bond Future	10.9481	10.9142	110.0574	110.3653	0
27/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6128.8900	6364.5300	6.1289	6.3645	0
27/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1405.2400	1332.9700	1.4052	1.3330	0
27/08/2025	R053 On 07-May-26			Bond Future	11.0499	11.0149	106.2226	106.5355	10,000
27/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7279.2000	7513.9500	7.2792	7.5140	0
27/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1831.7900	1753.6400	1.8318	1.7536	0
27/08/2025	R053 On 06-August-26			Bond Future	11.1583	11.1221	108.1756	108.4934	0
27/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	10840.2000	11095.0100	10.8402	11.0950	0
27/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1775.8600	1712.8500	1.7759	1.7129	0
27/08/2025	R053 On 05-November-26			Bond Future	11.2765	11.2392	104.2009	104.5232	0
27/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5194.2900	5366.3100	5.1943	5.3663	0
27/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5769.0900	5618.8200	5.7691	5.6188	0
27/08/2025	R186 On 06-November-25			Bond Future	7.5395	7.5470	107.1807	107.1727	96,329
27/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	631.0700	623.2600	0.6311	0.6233	0
27/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	1.3100	1.4900	0.0013	0.0015	0
27/08/2025	R186 On 05-February-26			Bond Future	7.5493	7.5589	103.8644	103.8564	0
27/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	740.2200	732.7100	0.7402	0.7327	0
27/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	8.1700	8.6700	0.0082	0.0087	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2025	R186 On 07-May-26			Bond Future	7.5982	7.6128	105.7774	105.7687	0
27/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	660.1100	652.1100	0.6601	0.6521	0
27/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	12.6900	13.4000	0.0127	0.0134	0
27/08/2025	R186 On 06-August-26			Bond Future	7.7052	7.7321	102.4177	102.4081	0
27/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	346.0000	338.3800	0.3460	0.3384	0
27/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	37.5800	39.6100	0.0376	0.0396	0
27/08/2025	R186 On 05-November-26			Bond Future	8.9550	9.0489	104.2018	104.1910	0
27/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	45.9400	42.5700	0.0459	0.0426	0
27/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	142.7900	150.3000	0.1428	0.1503	0
27/08/2025	R202 On 06-November-25			Bond Future	276.9263	276.8301	276.9263	276.8301	1,033
27/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	1286.3400	1190.0800	1.2863	1.1901	0
27/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	R202 On 05-February-26			Bond Future	276.7609	276.6629	276.7609	276.6629	0
27/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1059.1400	1157.1300	1.0591	1.1571	0
27/08/2025	R202 On 07-May-26			Bond Future	281.9246	281.8234	281.9246	281.8234	0
27/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	4374.5600	4273.3600	4.3746	4.2734	0
27/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	R202 On 06-August-26			Bond Future	281.7196	281.6141	281.7196	281.6141	0
27/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2859.5900	2754.1000	2.8596	2.7541	0
27/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	R202 On 05-November-26			Bond Future	286.7003	286.5901	286.7003	286.5901	0
27/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	6240.2600	6130.0500	6.2403	6.1301	0
27/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	R209 On 06-November-25			Bond Future	9.9334	9.9209	77.1766	77.2435	20,084
27/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6759.5100	6826.2500	6.7595	6.8263	0
27/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	12.1100	12.0100	0.0121	0.0120	0
27/08/2025	R209 On 05-February-26			Bond Future	10.0207	10.0078	78.6083	78.6765	0
27/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4975.9400	5037.3300	4.9759	5.0373	0
27/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	379.4700	372.6600	0.3795	0.3727	0
27/08/2025	R209 On 07-May-26			Bond Future	10.1140	10.1006	76.9047	76.9738	0
27/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5433.2300	5491.9900	5.4332	5.4920	0
27/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	698.3500	688.0400	0.6984	0.6880	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2025	R209 On 06-August-26			Bond Future	10.2157	10.2019	78.3194	78.3891	0
27/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6514.0600	6572.9100	6.5141	6.5729	0
27/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	861.2000	850.3400	0.8612	0.8503	0
27/08/2025	R209 On 05-November-26			Bond Future	10.3305	10.3163	76.5350	76.6052	0
27/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	3131.3200	3171.4200	3.1313	3.1714	0
27/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3183.3500	3153.2800	3.1834	3.1533	0
27/08/2025	R210 On 06-November-25			Bond Future	252.7076	252.7847	252.7076	252.7847	1,206
27/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	567.6100	644.7100	0.5676	0.6447	0
27/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	R210 On 05-February-26			Bond Future	257.4568	257.5355	257.4568	257.5355	0
27/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4356.7900	4435.5200	4.3568	4.4355	0
27/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	R210 On 07-May-26			Bond Future	258.7603	258.8390	258.7603	258.8390	0
27/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3360.3000	3438.9800	3.3603	3.4390	0
27/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	R210 On 06-August-26			Bond Future	263.5830	263.6612	263.5830	263.6612	0
27/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3742.9500	3821.1700	3.7430	3.8212	0
27/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	R210 On 05-November-26			Bond Future	264.6882	264.7649	264.6882	264.7649	0
27/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11358.2400	11434.8900	11.3582	11.4349	0
27/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/08/2025	R213 On 06-November-25			Bond Future	8.4645	8.4665	95.2221	95.2140	94,338
27/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6152.7800	6144.6500	6.1528	6.1447	0
27/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.2600	0.2900	0.0003	0.0003	0
27/08/2025	R213 On 05-February-26			Bond Future	8.5259	8.5280	96.9886	96.9804	23
27/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5152.2900	5144.9600	5.1523	5.1450	0
27/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	33.9300	34.7900	0.0339	0.0348	0
27/08/2025	R213 On 07-May-26			Bond Future	8.5894	8.5918	95.2233	95.2145	0
27/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4524.1000	4517.1500	4.5241	4.5172	0
27/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	145.5500	147.4600	0.1456	0.1475	0
27/08/2025	R213 On 06-August-26			Bond Future	8.6654	8.6682	96.9756	96.9659	0
27/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3898.5500	3891.8200	3.8986	3.8918	0
27/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	339.0600	342.0400	0.3391	0.3420	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2025	R213 On 05-November-26			Bond Future	8.7710	8.7742	95.1181	95.1072	0
27/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1584.8500	1581.2800	1.5849	1.5813	0
27/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	1656.1300	1663.4000	1.6561	1.6634	0
27/08/2025	R214 On 06-November-25			Bond Future	10.6145	10.5817	70.4740	70.6629	36,372
27/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5592.5200	5776.5000	5.5925	5.7765	0
27/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	50.8900	45.9000	0.0509	0.0459	0
27/08/2025	R214 On 05-February-26			Bond Future	10.7110	10.6770	71.7813	71.9739	0
27/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3822.0300	3970.7800	3.8220	3.9708	0
27/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	815.8800	772.0500	0.8159	0.7721	0
27/08/2025	R214 On 07-May-26			Bond Future	10.8074	10.7724	69.8052	70.0011	0
27/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4907.2800	5058.0900	4.9073	5.0581	0
27/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1045.5000	1000.4900	1.0455	1.0005	0
27/08/2025	R214 On 06-August-26			Bond Future	10.9120	10.8758	71.0895	71.2884	0
27/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6579.4800	6737.8800	6.5795	6.7379	0
27/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1115.7600	1075.2900	1.1158	1.0753	0
27/08/2025	R214 On 05-November-26			Bond Future	11.0288	10.9915	69.0330	69.2347	0
27/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3230.1500	3337.7600	3.2302	3.3378	0
27/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3548.2100	3454.1500	3.5482	3.4542	0
27/08/2025	R248 On 06-November-25			Bond Future	10.9443	10.9065	83.5252	83.7915	219,481
27/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5451.4000	5699.9900	5.4514	5.7000	0
27/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	168.4500	150.7100	0.1685	0.1507	0
27/08/2025	R248 On 05-February-26			Bond Future	11.0475	11.0084	85.0746	85.3459	0
27/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4069.8700	4265.1600	4.0699	4.2652	0
27/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1302.8100	1226.7400	1.3028	1.2267	0
27/08/2025	R248 On 07-May-26			Bond Future	11.1503	11.1098	82.2017	82.4776	260
27/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5359.3600	5559.1600	5.3594	5.5592	0
27/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1637.9800	1561.8500	1.6380	1.5619	0
27/08/2025	R248 On 06-August-26			Bond Future	11.2615	11.2196	83.7138	83.9941	0
27/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8278.3300	8501.3800	8.2783	8.5014	0
27/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1413.7900	1356.4500	1.4138	1.3565	0
27/08/2025	R248 On 05-November-26			Bond Future	11.3842	11.3409	80.7359	81.0203	0
27/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4005.0700	4155.9400	4.0051	4.1559	0
27/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4493.9500	4360.3900	4.4940	4.3604	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0