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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
28/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	2029 On 06-November-25			Bond Future	140.6083	140.7972	140.6083	140.7972	4,396
28/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	818.2800	1007.1600	0.8183	1.0072	0
28/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2029 On 05-February-26			Bond Future	143.2507	143.4432	143.2507	143.4432	0
28/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3140.7300	3333.1800	3.1407	3.3332	0
28/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2029 On 07-May-26			Bond Future	144.4544	144.6502	144.4544	144.6502	0
28/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2634.3500	2830.2300	2.6344	2.8302	0
28/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2029 On 06-August-26			Bond Future	147.1473	147.3465	147.1473	147.3465	0
28/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3047.2800	3246.4700	3.0473	3.2465	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2029 On 05-November-26			Bond Future	148.2576	148.4601	148.2576	148.4601	0
28/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	697.5600	900.0600	0.6976	0.9001	0
28/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2030 On 06-November-25			Bond Future	8.1411	8.1259	101.7239	101.7774	138,512
28/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2099.1000	2148.8600	2.0991	2.1489	300
28/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	95.9200	92.2000	0.0959	0.0922	0
28/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3700.1300	3753.3600	3.7001	3.7534	300
28/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	6.4300	6.1800	0.0064	0.0062	0
28/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4757.5500	4811.0100	4.7576	4.8110	0
28/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.7800	0.7600	0.0008	0.0008	0
28/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6518.0600	6571.5400	6.5181	6.5715	0
28/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	300
28/08/2025	2030 On 05-February-26			Bond Future	8.1842	8.1678	99.6028	99.6573	52,861
28/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4262.9700	4316.0100	4.2630	4.3160	0
28/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	39.0700	37.6200	0.0391	0.0376	0
28/08/2025	2030 On 07-May-26			Bond Future	8.2460	8.2284	101.4373	101.4927	0
28/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3673.6400	3723.9500	3.6736	3.7240	0
28/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	163.8000	158.8000	0.1638	0.1588	0
28/08/2025	2030 On 06-August-26			Bond Future	8.3249	8.3059	99.2944	99.3505	0
28/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2989.6200	3035.4800	2.9896	3.0355	0
28/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	398.8800	388.6400	0.3989	0.3886	0
28/08/2025	2030 On 05-November-26			Bond Future	8.4228	8.4023	101.0249	101.0816	0
28/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1478.1300	1508.3100	1.4781	1.5083	0
28/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1568.6300	1542.0800	1.5686	1.5421	0
28/08/2025	2031 On 06-November-25			Bond Future	110.6763	110.6738	110.6763	110.6738	1,416
28/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	995.5200	993.4900	0.9955	0.9935	0
28/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	9.2000	9.6500	0.0092	0.0097	0
28/08/2025	2031 On 05-February-26			Bond Future	110.3568	110.3544	110.3568	110.3544	0
28/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	20.4600	20.6300	0.0205	0.0206	0
28/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1423.6500	1426.2100	1.4237	1.4262	0
28/08/2025	2031 On 07-May-26			Bond Future	112.4157	112.4131	112.4157	112.4131	0
28/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	16.1000	16.1400	0.0161	0.0161	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1440.3800	1443.0900	1.4404	1.4431	0
28/08/2025	2031 On 06-August-26			Bond Future	112.0692	112.0666	112.0692	112.0666	0
28/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	1740.8300	1743.4200	1.7408	1.7434	0
28/08/2025	2031 On 05-November-26			Bond Future	114.0496	114.0465	114.0496	114.0465	0
28/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2559.5500	2556.5300	2.5596	2.5565	0
28/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2032 On 06-November-25			Bond Future	8.8458	8.8466	98.0766	98.0727	155,030
28/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2767.4500	2768.3300	2.7675	2.7683	300
28/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	197.6000	202.3900	0.1976	0.2024	0
28/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4838.2200	4835.4200	4.8382	4.8354	300
28/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	22.5800	23.6900	0.0226	0.0237	0
28/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7081.9500	7078.1500	7.0820	7.0782	0
28/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	1.2600	1.3700	0.0013	0.0014	0
28/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	9068.1200	9064.2200	9.0681	9.0642	0
28/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0500	0.0600	0.0001	0.0001	300
28/08/2025	2032 On 05-February-26			Bond Future	8.9171	8.9180	99.8960	99.8920	0
28/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5575.5300	5573.3300	5.5755	5.5733	0
28/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	109.9600	111.7300	0.1100	0.1117	0
28/08/2025	2032 On 07-May-26			Bond Future	8.9966	8.9975	97.5762	97.5720	0
28/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5195.0800	5193.4300	5.1951	5.1934	0
28/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	322.3700	324.9400	0.3224	0.3249	0
28/08/2025	2032 On 06-August-26			Bond Future	9.0878	9.0889	99.3712	99.3667	0
28/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4847.2400	4845.7700	4.8472	4.8458	0
28/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	593.4600	596.4800	0.5935	0.5965	0
28/08/2025	2032 On 05-November-26			Bond Future	9.2003	9.2016	96.9461	96.9412	0
28/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2278.6800	2278.9100	2.2787	2.2789	0
28/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2443.1000	2448.2900	2.4431	2.4483	0
28/08/2025	2033 On 06-November-25			Bond Future	132.8357	132.7410	132.8357	132.7410	8,490
28/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	304.3300	398.9600	0.3043	0.3990	0
28/08/2025	2033 On 05-February-26			Bond Future	135.3320	135.2357	135.3320	135.2357	0
28/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2452.0200	2355.6800	2.4520	2.3557	0

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28/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2033 On 07-May-26			Bond Future	136.2856	136.1873	136.2856	136.1873	0
28/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	1125.5900	1027.2800	1.1256	1.0273	0
28/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2033 On 06-August-26			Bond Future	138.8263	138.7259	138.8263	138.7259	0
28/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4576.3200	4475.8700	4.5763	4.4759	0
28/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2033 On 05-November-26			Bond Future	139.6850	139.5826	139.6850	139.5826	0
28/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2424.9900	2322.5500	2.4250	2.3226	0
28/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2037 On 06-November-25			Bond Future	10.2038	10.1997	91.1218	91.1465	183,774
28/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2465.6000	2491.7100	2.4656	2.4917	300
28/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	690.3600	691.7300	0.6904	0.6917	0
28/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4799.3300	4825.8500	4.7993	4.8259	300
28/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	136.6100	138.3900	0.1366	0.1384	0
28/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8124.7500	8149.8600	8.1248	8.1499	0
28/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	9.7000	10.0700	0.0097	0.0101	0
28/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10868.6300	10893.4200	10.8686	10.8934	0
28/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.6800	0.7300	0.0007	0.0007	300
28/08/2025	2037 On 05-February-26			Bond Future	10.3009	10.2967	88.5534	88.5787	5
28/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3323.4500	3346.3100	3.3235	3.3463	1,930
28/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1277.4300	1275.0300	1.2774	1.2750	0
28/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4297.7900	4322.1400	4.2978	4.3221	1,970
28/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	826.2100	825.3000	0.8262	0.8253	0
28/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5603.4500	5628.8000	5.6035	5.6288	0
28/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	463.7200	463.8100	0.4637	0.4638	0
28/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6347.0800	6372.7000	6.3471	6.3727	0
28/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	336.1700	336.5300	0.3362	0.3365	1,930
28/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6536.6000	6562.2700	6.5366	6.5623	1,030
28/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	309.8700	310.2800	0.3099	0.3103	0
28/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8767.8800	8793.6500	8.7679	8.7937	0
28/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	114.8100	115.3200	0.1148	0.1153	1,930
28/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10775.4500	10801.0600	10.7755	10.8011	0
28/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	43.2800	43.6300	0.0433	0.0436	1,970

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28/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12986.7500	13012.1600	12.9868	13.0122	0
28/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	11.4500	11.6000	0.0115	0.0116	1,030
28/08/2025	2037 On 07-May-26			Bond Future	10.4090	10.4046	90.1843	90.2099	0
28/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4523.6600	4546.1100	4.5237	4.5461	142
28/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1443.2800	1440.1700	1.4433	1.4402	0
28/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5980.7600	6004.8700	5.9808	6.0049	0
28/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	878.3400	876.8900	0.8783	0.8769	0
28/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10823.2700	10849.0400	10.8233	10.8490	0
28/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	186.6100	186.8200	0.1866	0.1868	142
28/08/2025	2037 On 06-August-26			Bond Future	10.5289	10.5244	87.5834	87.6092	0
28/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2154.5300	2169.1600	2.1545	2.1692	2,541
28/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5123.8200	5112.6600	5.1238	5.1127	0
28/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3737.0000	3756.2800	3.7370	3.7563	0
28/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2768.7000	2762.1900	2.7687	2.7622	2,541
28/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5777.2800	5799.8500	5.7773	5.7999	0
28/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1526.2800	1523.0600	1.5263	1.5231	2,541
28/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7407.0200	7431.0800	7.4070	7.4311	0
28/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1010.5100	1008.7800	1.0105	1.0088	0
28/08/2025	2037 On 05-November-26			Bond Future	10.6538	10.6492	89.1086	89.1346	0
28/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3617.0700	3634.6600	3.6171	3.6347	0
28/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3806.0700	3797.7200	3.8061	3.7977	0
28/08/2025	2038 On 06-November-25			Bond Future	142.7854	142.6334	142.7854	142.6334	2,621
28/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1094.6000	1246.6200	1.0946	1.2466	0
28/08/2025	2038 On 05-February-26			Bond Future	143.2903	143.1357	143.2903	143.1357	0
28/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	90.2800	0.0000	0.0903	0.0000	0
28/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	0.0000	64.2900	0.0000	0.0643	0
28/08/2025	2038 On 07-May-26			Bond Future	145.9639	145.8061	145.9639	145.8061	0
28/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1433.8600	1276.0500	1.4339	1.2761	0
28/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2038 On 06-August-26			Bond Future	146.4679	146.3072	146.4679	146.3072	0
28/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1747.9400	1587.1700	1.7479	1.5872	0
28/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2038 On 05-November-26			Bond Future	149.0578	148.8938	149.0578	148.8938	0

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28/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2747.8200	2583.7500	2.7478	2.5838	0
28/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2040 On 06-November-25			Bond Future	10.6587	10.6598	90.4828	90.4753	36,593
28/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7342.3700	7336.5300	7.3424	7.3365	0
28/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	33.0700	34.7400	0.0331	0.0347	0
28/08/2025	2040 On 05-February-26			Bond Future	10.7624	10.7636	87.6522	87.6445	36,614
28/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1386.3200	1390.8000	1.3863	1.3908	680
28/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4118.0200	4130.1400	4.1180	4.1301	0
28/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2369.0100	2372.5900	2.3690	2.3726	0
28/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2449.3800	2460.6000	2.4494	2.4606	680
28/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3772.2100	3773.7100	3.7722	3.7737	0
28/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1313.8900	1323.0300	1.3139	1.3230	680
28/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5249.2000	5248.4200	5.2492	5.2484	0
28/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	717.4400	724.3000	0.7174	0.7243	0
28/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6847.9800	6845.0600	6.8480	6.8451	475
28/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	374.7400	379.4600	0.3747	0.3795	0
28/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14058.2800	14051.0300	14.0583	14.0510	0
28/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	12.8300	13.2200	0.0128	0.0132	475
28/08/2025	2040 On 07-May-26			Bond Future	10.8760	10.8772	89.2663	89.2584	0
28/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2598.1400	2600.6200	2.5981	2.6006	1,460
28/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3727.3200	3737.7400	3.7273	3.7377	0
28/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3838.4200	3839.5200	3.8384	3.8395	820
28/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2307.1100	2316.1500	2.3071	2.3162	0
28/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	5977.6800	5976.3800	5.9777	5.9764	0
28/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1137.4400	1144.0800	1.1374	1.1441	0
28/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6195.0100	6193.4900	6.1950	6.1935	0
28/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1063.3900	1069.8100	1.0634	1.0698	1,460
28/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7594.9800	7592.1000	7.5950	7.5921	0
28/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	690.6700	695.7300	0.6907	0.6957	820
28/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8496.4800	8492.8800	8.4965	8.4929	0
28/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	533.8300	538.1700	0.5338	0.5382	1,460
28/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9991.9400	9987.3000	9.9919	9.9873	0
28/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	346.9700	350.2700	0.3470	0.3503	820
28/08/2025	2040 On 06-August-26			Bond Future	11.0008	11.0022	86.3978	86.3896	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8074.4700	8071.7000	8.0745	8.0717	0
28/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1110.4800	1115.9900	1.1105	1.1160	0
28/08/2025	2040 On 05-November-26			Bond Future	11.1291	11.1306	87.9019	87.8932	0
28/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3890.3700	3890.6500	3.8904	3.8907	0
28/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4314.0600	4323.0700	4.3141	4.3231	0
28/08/2025	2044 On 06-November-25			Bond Future	10.9335	10.9501	85.3207	85.2088	129,981
28/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2836.5900	2767.4200	2.8366	2.7674	11,000
28/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	738.1800	780.8600	0.7382	0.7809	0
28/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5395.5300	5297.5100	5.3955	5.2975	0
28/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	149.8100	163.6400	0.1498	0.1636	11,000
28/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6123.8900	6021.5100	6.1239	6.0215	0
28/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	91.9500	101.4200	0.0920	0.1014	0
28/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6803.3200	6697.9400	6.8033	6.6979	0
28/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	56.9500	63.4200	0.0570	0.0634	5,800
28/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7939.0400	7830.5300	7.9390	7.8305	0
28/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	25.5300	28.8700	0.0255	0.0289	5,600
28/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8221.4900	8112.4400	8.2215	8.1124	0
28/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	20.7200	23.5200	0.0207	0.0235	5,800
28/08/2025	2044 On 05-February-26			Bond Future	11.0370	11.0542	82.5195	82.4056	16
28/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	620.3800	605.9200	0.6204	0.6059	9,000
28/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7471.1200	7570.5100	7.4711	7.5705	0
28/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2078.3900	2034.4500	2.0784	2.0345	9,000
28/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	2998.0900	3068.0000	2.9981	3.0680	0
28/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3196.5800	3135.4800	3.1966	3.1355	0
28/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1798.5100	1851.2600	1.7985	1.8513	4,500
28/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	3976.3000	3905.5100	3.9763	3.9055	0
28/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1299.2800	1342.3400	1.2993	1.3423	9,000
28/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4184.1500	4111.0300	4.1842	4.1110	0
28/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1192.4100	1233.1400	1.1924	1.2331	4,500
28/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4443.2300	4367.4100	4.4432	4.3674	0
28/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1076.4200	1114.4500	1.0764	1.1145	0
28/08/2025	2044 On 07-May-26			Bond Future	11.1493	11.1670	84.0392	83.9230	0
28/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5511.5600	5433.4900	5.5116	5.4335	0
28/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1424.1600	1462.2500	1.4242	1.4623	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2025	2044 On 06-August-26			Bond Future	11.2719	11.2904	81.1997	81.0812	0
28/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8078.1400	7988.8200	8.0781	7.9888	0
28/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1208.0400	1237.1800	1.2080	1.2372	0
28/08/2025	2044 On 05-November-26			Bond Future	11.3969	11.4161	82.6130	82.4922	0
28/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	4053.6500	3996.9000	4.0537	3.9969	0
28/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4413.6500	4477.7400	4.4137	4.4777	0
28/08/2025	2046 On 06-November-25			Bond Future	120.9641	121.1373	120.9641	121.1373	19,630
28/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4445.8900	4272.6700	4.4459	4.2727	0
28/08/2025	2046 On 05-February-26			Bond Future	123.2374	123.4139	123.2374	123.4139	0
28/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1587.3800	1763.8600	1.5874	1.7639	0
28/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2046 On 07-May-26			Bond Future	123.2279	123.4075	123.2279	123.4075	0
28/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1722.1500	1542.5100	1.7222	1.5425	0
28/08/2025	2046 On 06-August-26			Bond Future	125.5243	125.7073	125.5243	125.7073	0
28/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3144.3200	3327.2800	3.1443	3.3273	0
28/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2046 On 05-November-26			Bond Future	125.3974	125.5836	125.3974	125.5836	0
28/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	0.0000	103.6100	0.0000	0.1036	0
28/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	82.5600	0.0000	0.0826	0.0000	0
28/08/2025	2050 On 06-November-25			Bond Future	122.2996	121.9950	122.2996	121.9950	17,837
28/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2120.3700	2425.0100	2.1204	2.4250	0
28/08/2025	2050 On 05-February-26			Bond Future	122.1703	121.8602	122.1703	121.8602	0
28/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	649.6600	959.8300	0.6497	0.9598	0
28/08/2025	2050 On 07-May-26			Bond Future	124.4499	124.1335	124.4499	124.1335	0
28/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	379.8800	63.5300	0.3799	0.0635	0
28/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	2050 On 06-August-26			Bond Future	124.2998	123.9775	124.2998	123.9775	0
28/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	1029.8000	707.5200	1.0298	0.7075	0
28/08/2025	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
28/08/2025	2050 On 05-November-26			Bond Future	126.4973	126.1690	126.4973	126.1690	0
28/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2657.2800	2329.0400	2.6573	2.3290	0
28/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	AL37 On 06-November-25			Index Future	1196.4630	1196.3440	1196.4630	1,196.3440	0
28/08/2025	AL37 On 05-February-26			Index Future	1218.6580	1218.5370	1218.6580	1,218.5370	0
28/08/2025	AL37 On 07-May-26			Index Future	1241.1160	1240.9920	1241.1160	1,240.9920	0
28/08/2025	AL37 On 06-August-26			Index Future	1263.7350	1263.6050	1263.7350	1,263.6050	0
28/08/2025	AL37 On 05-November-26			Index Future	1286.0890	1285.9530	1286.0890	1,285.9530	0
28/08/2025	AL7T On 06-November-25			Index Future	1455.3260	1454.3850	1455.3260	1,454.3850	0
28/08/2025	AL7T On 05-February-26			Index Future	1482.3230	1481.3650	1482.3230	1,481.3650	0
28/08/2025	AL7T On 07-May-26			Index Future	1509.6410	1508.6630	1509.6410	1,508.6630	0
28/08/2025	AL7T On 06-August-26			Index Future	1537.1520	1536.1530	1537.1520	1,536.1530	0
28/08/2025	AL7T On 05-November-26			Index Future	1564.3430	1563.3220	1564.3430	1,563.3220	0
28/08/2025	ALBI On 06-November-25			Index Future	1232.9540	1231.8630	1232.9540	1,231.8630	76
28/08/2025	ALBI On 05-February-26			Index Future	1255.8260	1254.7150	1255.8260	1,254.7150	0
28/08/2025	ALBI On 07-May-26			Index Future	1278.9700	1277.8360	1278.9700	1,277.8360	0
28/08/2025	ALBI On 06-August-26			Index Future	1302.2780	1301.1200	1302.2780	1,301.1200	0
28/08/2025	ALBI On 05-November-26			Index Future	1325.3140	1324.1320	1325.3140	1,324.1320	0
28/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/08/2025	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
28/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/08/2025	ES33 On 06-November-25			Bond Future	10.2932	10.2894	86.3751	86.3934	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7724.8500	7743.2100	7.7249	7.7432	0
28/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	ES33 On 05-February-26			Bond Future	10.4182	10.4142	87.9983	88.0171	0
28/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4802.8500	4821.5900	4.8029	4.8216	0
28/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	ES33 On 07-May-26			Bond Future	10.5491	10.5449	85.8452	85.8641	0
28/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4964.6600	4983.5600	4.9647	4.9836	0
28/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	ES33 On 06-August-26			Bond Future	10.6933	10.6890	87.4441	87.4631	0
28/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5575.4600	5594.4600	5.5755	5.5945	0
28/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	ES33 On 05-November-26			Bond Future	10.8612	10.8567	85.1957	85.2148	0
28/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	132.6900	113.6400	0.1327	0.1136	0
28/08/2025	ES42 On 06-November-25			Bond Future	11.2086	11.2099	80.2389	80.2308	0
28/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6905.0100	6896.9300	6.9050	6.8969	0
28/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	ES42 On 05-February-26			Bond Future	11.3230	11.3244	81.7469	81.7386	0
28/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3147.1700	3138.9100	3.1472	3.1389	0
28/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	ES42 On 07-May-26			Bond Future	11.4458	11.4472	79.0071	78.9985	0
28/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4365.6700	4357.0800	4.3657	4.3571	0
28/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	ES42 On 06-August-26			Bond Future	11.5748	11.5763	80.4773	80.4683	0
28/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6002.9300	5993.9700	6.0029	5.9940	0
28/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	ES42 On 05-November-26			Bond Future	11.7167	11.7183	77.6338	77.6244	0
28/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	331.0100	340.4300	0.3310	0.3404	0
28/08/2025	GOVI On 06-November-25			GOVI	1213.0050	1211.9430	1213.0050	1,211.9430	604
28/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1010050.0000	999430.0000	101.0050	99.9430	0
28/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	GOVI On 05-February-26			GOVI	1235.5070	1234.4260	1235.5070	1,234.4260	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	855070.0000	844260.0000	85.5070	84.4260	0
28/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	GOVI On 07-May-26			GOVI	1258.2760	1257.1730	1258.2760	1,257.1730	42
28/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	812760.0000	801730.0000	81.2760	80.1730	0
28/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	GOVI On 06-August-26			GOVI	1281.2070	1280.0810	1281.2070	1,280.0810	0
28/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	922070.0000	910810.0000	92.2070	91.0810	0
28/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	GOVI On 05-November-26			GOVI	1303.8700	1302.7210	1303.8700	1,302.7210	0
28/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	268700.0000	257210.0000	26.8700	25.7210	0
28/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/08/2025	IGOV On 06-November-25			Index Future	392.2060	392.4530	392.2060	392.4530	754
28/08/2025	IGOV On 05-February-26			Index Future	399.5760	399.8280	399.5760	399.8280	0
28/08/2025	IGOV On 07-May-26			Index Future	407.0340	407.2900	407.0340	407.2900	0
28/08/2025	IGOV On 06-August-26			Index Future	414.5430	414.8030	414.5430	414.8030	0
28/08/2025	IGOV On 05-November-26			Index Future	421.9660	422.2290	421.9660	422.2290	0
28/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
28/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
28/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
28/08/2025	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
28/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
28/08/2025	R033 On 06-November-25			Bond Future	9.0182	9.0191	106.3455	106.3407	28,586
28/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6894.5300	6890.0700	6.8945	6.8901	0
28/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	4.5100	4.8300	0.0045	0.0048	0
28/08/2025	R033 On 05-February-26			Bond Future	9.0929	9.0938	108.3183	108.3134	0
28/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7176.8200	7173.3000	7.1768	7.1733	0
28/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	68.3300	69.6500	0.0683	0.0697	0
28/08/2025	R033 On 07-May-26			Bond Future	9.1752	9.1762	105.2700	105.2649	0
28/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6249.2000	6246.5600	6.2492	6.2466	0
28/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	267.4400	269.8500	0.2674	0.2699	0
28/08/2025	R033 On 06-August-26			Bond Future	9.2681	9.2692	107.2063	107.2008	0
28/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5423.1600	5421.1600	5.4232	5.4212	0
28/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	671.1400	674.6300	0.6711	0.6746	0
28/08/2025	R033 On 05-November-26			Bond Future	9.3801	9.3814	104.0351	104.0292	0
28/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2220.6000	2220.3700	2.2206	2.2204	0
28/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2462.3600	2468.0500	2.4624	2.4681	0
28/08/2025	R035 On 06-November-25			Bond Future	9.6654	9.6613	96.9616	96.9858	119,353
28/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1562.2900	1585.0500	1.5623	1.5851	250
28/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	952.2700	950.8500	0.9523	0.9509	0
28/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2064.0100	2088.4000	2.0640	2.0884	2,000
28/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	645.7500	645.9600	0.6458	0.6460	0
28/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2769.7600	2795.2100	2.7698	2.7952	300
28/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	382.3300	383.6000	0.3823	0.3836	0
28/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3086.2500	3111.9000	3.0863	3.1119	0
28/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	303.6100	305.0800	0.3036	0.3051	250
28/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3800.9400	3826.6600	3.8009	3.8267	0
28/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	178.9300	180.4700	0.1789	0.1805	50
28/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4348.8900	4374.4600	4.3489	4.3745	2,000
28/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	117.7800	119.1700	0.1178	0.1192	0
28/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4500.9700	4526.4900	4.5010	4.5265	2,000
28/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	104.6700	106.0100	0.1047	0.1060	0
28/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4807.5600	4832.9600	4.8076	4.8330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	82.1000	83.3200	0.0821	0.0833	250
28/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5220.5900	5245.8100	5.2206	5.2458	300
28/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	58.7100	59.7500	0.0587	0.0598	0
28/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5741.3500	5766.3500	5.7414	5.7664	0
28/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	37.8800	38.7000	0.0379	0.0387	8,500
28/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7102.3800	7126.9300	7.1024	7.1269	2,000
28/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	11.0100	11.3800	0.0110	0.0114	0
28/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7154.6300	7179.1700	7.1546	7.1792	250
28/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	10.4600	10.8200	0.0105	0.0108	0
28/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7415.6600	7440.1400	7.4157	7.4401	0
28/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	8.1100	8.4100	0.0081	0.0084	0
28/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8453.2000	8477.5100	8.4532	8.4775	0
28/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	2.6100	2.7400	0.0026	0.0027	0
28/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9630.2500	9654.4700	9.6303	9.6545	0
28/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	0.6200	0.6600	0.0006	0.0007	2,000
28/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9731.6800	9755.8900	9.7317	9.7559	0
28/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	0.5500	0.5800	0.0006	0.0006	250
28/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10837.1700	10861.3600	10.8372	10.8614	0
28/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.1200	0.1300	0.0001	0.0001	300
28/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12216.8500	12241.0400	12.2169	12.2410	0
28/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	250
28/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12411.4700	12435.6500	12.4115	12.4357	0
28/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	2,000
28/08/2025	R035 On 05-February-26			Bond Future	9.7577	9.7534	98.7603	98.7850	0
28/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3255.5500	3277.9400	3.2556	3.2779	250
28/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	936.9100	934.6000	0.9369	0.9346	0
28/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4353.4200	4377.3100	4.3534	4.3773	2,000
28/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	557.0000	556.1900	0.5570	0.5562	0
28/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5373.3400	5397.9400	5.3733	5.3979	0
28/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	342.7000	342.6000	0.3427	0.3426	250
28/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5927.7100	5952.5200	5.9277	5.9525	0
28/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	261.9600	262.0700	0.2620	0.2621	0
28/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6635.7300	6660.7000	6.6357	6.6607	2,000
28/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	184.4800	184.7500	0.1845	0.1848	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6922.4500	6947.4500	6.9225	6.9475	0
28/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	159.5800	159.8800	0.1596	0.1599	0
28/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7739.5400	7764.5700	7.7395	7.7646	0
28/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	101.7000	102.0300	0.1017	0.1020	250
28/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13820.8000	13845.5300	13.8208	13.8455	0
28/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	1.4400	1.4700	0.0014	0.0015	2,000
28/08/2025	R035 On 07-May-26			Bond Future	9.8512	9.8468	96.0762	96.1012	0
28/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	1889.5000	1905.2100	1.8895	1.9052	200
28/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	2964.7900	2955.4900	2.9648	2.9555	0
28/08/2025	R035 On 07-May-26	9.71	Call	Bond Future	2010.8300	2027.0400	2.0108	2.0270	350
28/08/2025	R035 On 07-May-26	9.71	Put	Bond Future	2803.4200	2794.6200	2.8034	2.7946	0
28/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3326.1200	3346.2800	3.3261	3.3463	0
28/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1623.2700	1618.4200	1.6233	1.6184	200
28/08/2025	R035 On 07-May-26	10.21	Call	Bond Future	3497.1600	3517.6800	3.4972	3.5177	0
28/08/2025	R035 On 07-May-26	10.21	Put	Bond Future	1522.3800	1517.8900	1.5224	1.5179	350
28/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5195.1600	5218.2300	5.1952	5.2182	0
28/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	819.7400	817.8000	0.8197	0.8178	200
28/08/2025	R035 On 07-May-26	10.71	Call	Bond Future	5399.0700	5422.3400	5.3991	5.4223	0
28/08/2025	R035 On 07-May-26	10.71	Put	Bond Future	762.0200	760.2800	0.7620	0.7603	350
28/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6024.5600	6048.3600	6.0246	6.0484	0
28/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	608.6500	607.4400	0.6087	0.6074	0
28/08/2025	R035 On 06-August-26			Bond Future	9.9556	9.9510	97.8441	97.8693	0
28/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6631.9500	6655.1100	6.6320	6.6551	0
28/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	868.6300	866.6100	0.8686	0.8666	0
28/08/2025	R035 On 05-November-26			Bond Future	10.0787	10.0739	95.0501	95.0755	0
28/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	2962.5700	2978.9000	2.9626	2.9789	0
28/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3220.9200	3211.8800	3.2209	3.2119	0
28/08/2025	R038 On 06-November-25			Bond Future	10.2787	10.2747	105.3554	105.3837	6,667
28/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	5022.1800	5052.6500	5.0222	5.0527	1,770
28/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	194.1700	196.2800	0.1942	0.1963	0
28/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6604.0200	6633.7100	6.6040	6.6337	0
28/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	68.1000	69.4300	0.0681	0.0694	0
28/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13248.6200	13277.0000	13.2486	13.2770	0
28/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.2700	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
28/08/2025	R038 On 05-February-26			Bond Future	10.3813	10.3771	107.3098	107.3387	0
28/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7379.2900	7408.6500	7.3793	7.4087	0
28/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	354.8100	355.2100	0.3548	0.3552	0
28/08/2025	R038 On 07-May-26			Bond Future	10.4905	10.4862	103.8016	103.8309	0
28/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6861.3600	6889.0400	6.8614	6.8890	0
28/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	909.0000	907.3800	0.9090	0.9074	0
28/08/2025	R038 On 06-August-26			Bond Future	10.6086	10.6042	105.7105	105.7401	0
28/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8533.4900	8561.0300	8.5335	8.5610	0
28/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1179.8700	1177.8800	1.1799	1.1779	0
28/08/2025	R038 On 05-November-26			Bond Future	10.7406	10.7360	102.0717	102.1014	0
28/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3840.9100	3860.6700	3.8409	3.8607	0
28/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	3975.1700	3965.2400	3.9752	3.9652	0
28/08/2025	R053 On 06-November-25			Bond Future	10.8293	10.8509	108.2530	108.0529	25,967
28/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8159.9000	7975.3100	8.1599	7.9753	0
28/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	121.2100	136.7000	0.1212	0.1367	0
28/08/2025	R053 On 05-February-26			Bond Future	10.9256	10.9481	110.2612	110.0574	0
28/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6270.7000	6128.8900	6.2707	6.1289	0
28/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1343.2300	1405.2400	1.3432	1.4052	0
28/08/2025	R053 On 07-May-26			Bond Future	11.0266	11.0499	106.4303	106.2226	10,000
28/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7423.5600	7279.2000	7.4236	7.2792	0
28/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1768.4500	1831.7900	1.7685	1.8318	0
28/08/2025	R053 On 06-August-26			Bond Future	11.1342	11.1583	108.3874	108.1756	0
28/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11000.3300	10840.2000	11.0003	10.8402	0
28/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1724.2400	1775.8600	1.7242	1.7759	0
28/08/2025	R053 On 05-November-26			Bond Future	11.2515	11.2765	104.4168	104.2009	0
28/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5298.6800	5194.2900	5.2987	5.1943	0
28/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5657.5800	5769.0900	5.6576	5.7691	0
28/08/2025	R186 On 06-November-25			Bond Future	7.5687	7.5395	107.1495	107.1807	96,329
28/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	600.2500	631.0700	0.6003	0.6311	0
28/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	1.7000	1.3100	0.0017	0.0013	0
28/08/2025	R186 On 05-February-26			Bond Future	7.5874	7.5493	103.8326	103.8644	0
28/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	709.8300	740.2200	0.7098	0.7402	0
28/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	9.5900	8.1700	0.0096	0.0082	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2025	R186 On 07-May-26			Bond Future	7.6522	7.5982	105.7452	105.7774	0
28/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	630.0800	660.1100	0.6301	0.6601	0
28/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	14.8800	12.6900	0.0149	0.0127	0
28/08/2025	R186 On 06-August-26			Bond Future	7.7962	7.7052	102.3852	102.4177	0
28/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	319.9400	346.0000	0.3199	0.3460	0
28/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	44.0900	37.5800	0.0441	0.0376	0
28/08/2025	R186 On 05-November-26			Bond Future	9.2379	8.9550	104.1691	104.2018	0
28/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	36.0300	45.9400	0.0360	0.0459	0
28/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	165.6500	142.7900	0.1657	0.1428	0
28/08/2025	R202 On 06-November-25			Bond Future	276.9357	276.9263	276.9357	276.9263	1,033
28/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	1295.7000	1286.3400	1.2957	1.2863	0
28/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	R202 On 05-February-26			Bond Future	276.7704	276.7609	276.7704	276.7609	0
28/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1049.5900	1059.1400	1.0496	1.0591	0
28/08/2025	R202 On 07-May-26			Bond Future	281.9347	281.9246	281.9347	281.9246	0
28/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	4384.6800	4374.5600	4.3847	4.3746	0
28/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	R202 On 06-August-26			Bond Future	281.7301	281.7196	281.7301	281.7196	0
28/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2870.0800	2859.5900	2.8701	2.8596	0
28/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	R202 On 05-November-26			Bond Future	286.7117	286.7003	286.7117	286.7003	0
28/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	6251.7400	6240.2600	6.2517	6.2403	0
28/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	R209 On 06-November-25			Bond Future	9.9375	9.9334	77.1544	77.1766	20,084
28/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6736.8600	6759.5100	6.7369	6.7595	0
28/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	11.7100	12.1100	0.0117	0.0121	0
28/08/2025	R209 On 05-February-26			Bond Future	10.0250	10.0207	78.5856	78.6083	0
28/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4953.2600	4975.9400	4.9533	4.9759	0
28/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	379.4700	379.4700	0.3795	0.3795	0
28/08/2025	R209 On 07-May-26			Bond Future	10.1185	10.1140	76.8818	76.9047	0
28/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5411.5300	5433.2300	5.4115	5.4332	0
28/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	699.5700	698.3500	0.6996	0.6984	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2025	R209 On 06-August-26			Bond Future	10.2202	10.2157	78.2962	78.3194	0
28/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6492.5200	6514.0600	6.4925	6.5141	0
28/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	862.8300	861.2000	0.8628	0.8612	0
28/08/2025	R209 On 05-November-26			Bond Future	10.3352	10.3305	76.5117	76.5350	0
28/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	3115.6300	3131.3200	3.1156	3.1313	0
28/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3190.9800	3183.3500	3.1910	3.1834	0
28/08/2025	R210 On 06-November-25			Bond Future	252.8048	252.7076	252.8048	252.7076	1,206
28/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	664.8100	567.6100	0.6648	0.5676	0
28/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	R210 On 05-February-26			Bond Future	257.5558	257.4568	257.5558	257.4568	0
28/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4455.7600	4356.7900	4.4558	4.3568	0
28/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	R210 On 07-May-26			Bond Future	258.8613	258.7603	258.8613	258.7603	0
28/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3461.3100	3360.3000	3.4613	3.3603	0
28/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	R210 On 06-August-26			Bond Future	263.6865	263.5830	263.6865	263.5830	0
28/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3846.4700	3742.9500	3.8465	3.7430	0
28/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	R210 On 05-November-26			Bond Future	264.7938	264.6882	264.7938	264.6882	0
28/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11463.8300	11358.2400	11.4638	11.3582	0
28/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/08/2025	R213 On 06-November-25			Bond Future	8.4690	8.4645	95.2040	95.2221	94,200
28/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6134.5700	6152.7800	6.1346	6.1528	0
28/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.2400	0.2600	0.0002	0.0003	0
28/08/2025	R213 On 05-February-26			Bond Future	8.5307	8.5259	96.9701	96.9886	23
28/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5133.7400	5152.2900	5.1337	5.1523	0
28/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	33.8900	33.9300	0.0339	0.0339	0
28/08/2025	R213 On 07-May-26			Bond Future	8.5944	8.5894	95.2046	95.2233	0
28/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4505.9800	4524.1000	4.5060	4.5241	0
28/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	146.1500	145.5500	0.1462	0.1456	0
28/08/2025	R213 On 06-August-26			Bond Future	8.6707	8.6654	96.9568	96.9756	0
28/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3881.4400	3898.5500	3.8814	3.8986	0
28/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	340.8000	339.0600	0.3408	0.3391	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2025	R213 On 05-November-26			Bond Future	8.7766	8.7710	95.0992	95.1181	0
28/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1573.5400	1584.8500	1.5735	1.5849	0
28/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	1663.6900	1656.1300	1.6637	1.6561	0
28/08/2025	R214 On 06-November-25			Bond Future	10.6134	10.6145	70.4801	70.4740	36,853
28/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5596.4800	5592.5200	5.5965	5.5925	0
28/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	48.7600	50.8900	0.0488	0.0509	0
28/08/2025	R214 On 05-February-26			Bond Future	10.7099	10.7110	71.7875	71.7813	0
28/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3821.6100	3822.0300	3.8216	3.8220	0
28/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	809.2400	815.8800	0.8092	0.8159	0
28/08/2025	R214 On 07-May-26			Bond Future	10.8063	10.8074	69.8117	69.8052	0
28/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4907.9700	4907.2800	4.9080	4.9073	0
28/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1039.7200	1045.5000	1.0397	1.0455	0
28/08/2025	R214 On 06-August-26			Bond Future	10.9107	10.9120	71.0963	71.0895	0
28/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6581.1800	6579.4800	6.5812	6.5795	0
28/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1110.7100	1115.7600	1.1107	1.1158	0
28/08/2025	R214 On 05-November-26			Bond Future	11.0275	11.0288	69.0402	69.0330	0
28/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3229.8900	3230.1500	3.2299	3.2302	0
28/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3540.8300	3548.2100	3.5408	3.5482	0
28/08/2025	R248 On 06-November-25			Bond Future	10.9227	10.9443	83.6775	83.5252	219,265
28/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5586.5300	5451.4000	5.5865	5.4514	0
28/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	151.2200	168.4500	0.1512	0.1685	0
28/08/2025	R248 On 05-February-26			Bond Future	11.0251	11.0475	85.2298	85.0746	0
28/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4170.5400	4069.8700	4.1705	4.0699	0
28/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1248.2400	1302.8100	1.2482	1.3028	0
28/08/2025	R248 On 07-May-26			Bond Future	11.1271	11.1503	82.3599	82.2017	260
28/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5464.8500	5359.3600	5.4649	5.3594	0
28/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1585.2500	1637.9800	1.5853	1.6380	0
28/08/2025	R248 On 06-August-26			Bond Future	11.2374	11.2615	83.8751	83.7138	0
28/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8399.4600	8278.3300	8.3995	8.2783	0
28/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1373.5600	1413.7900	1.3736	1.4138	0
28/08/2025	R248 On 05-November-26			Bond Future	11.3592	11.3842	80.9003	80.7359	0
28/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4084.2100	4005.0700	4.0842	4.0051	0
28/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4408.6900	4493.9500	4.4087	4.4940	0

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