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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
29/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	2029 On 06-November-25			Bond Future	140.6026	140.6083	140.6026	140.6083	4,396
29/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	812.5900	818.2800	0.8126	0.8183	0
29/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2029 On 05-February-26			Bond Future	143.2195	143.2507	143.2195	143.2507	0
29/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3109.5400	3140.7300	3.1095	3.1407	0
29/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2029 On 07-May-26			Bond Future	144.4060	144.4544	144.4060	144.4544	0
29/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2586.0300	2634.3500	2.5860	2.6344	0
29/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2029 On 06-August-26			Bond Future	147.0811	147.1473	147.0811	147.1473	0
29/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	2981.1200	3047.2800	2.9811	3.0473	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2029 On 05-November-26			Bond Future	148.1802	148.2576	148.1802	148.2576	0
29/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	620.1600	697.5600	0.6202	0.6976	0
29/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2030 On 06-November-25			Bond Future	8.1475	8.1411	101.7013	101.7239	138,512
29/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2075.0800	2099.1000	2.0751	2.0991	300
29/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	94.4300	95.9200	0.0944	0.0959	0
29/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3677.1300	3700.1300	3.6771	3.7001	300
29/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	5.9600	6.4300	0.0060	0.0064	0
29/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4734.9200	4757.5500	4.7349	4.7576	0
29/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	0.6800	0.7800	0.0007	0.0008	0
29/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6495.5300	6518.0600	6.4955	6.5181	0
29/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	300
29/08/2025	2030 On 05-February-26			Bond Future	8.1966	8.1842	99.5615	99.6028	52,861
29/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4221.7400	4262.9700	4.2217	4.2630	0
29/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	39.0900	39.0700	0.0391	0.0391	0
29/08/2025	2030 On 07-May-26			Bond Future	8.2631	8.2460	101.3837	101.4373	0
29/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3623.3200	3673.6400	3.6233	3.6736	0
29/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	167.1300	163.8000	0.1671	0.1638	0
29/08/2025	2030 On 06-August-26			Bond Future	8.3475	8.3249	99.2280	99.2944	0
29/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2933.0500	2989.6200	2.9331	2.9896	0
29/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	408.7700	398.8800	0.4088	0.3989	0
29/08/2025	2030 On 05-November-26			Bond Future	8.4499	8.4228	100.9505	101.0249	0
29/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1437.8400	1478.1300	1.4378	1.4781	0
29/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1602.7500	1568.6300	1.6028	1.5686	0
29/08/2025	2031 On 06-November-25			Bond Future	110.5407	110.6763	110.5407	110.6763	1,416
29/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	865.8700	995.5200	0.8659	0.9955	0
29/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	15.1300	9.2000	0.0151	0.0092	0
29/08/2025	2031 On 05-February-26			Bond Future	110.1989	110.3568	110.1989	110.3568	0
29/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	11.7900	20.4600	0.0118	0.0205	0
29/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1572.8500	1423.6500	1.5729	1.4237	0
29/08/2025	2031 On 07-May-26			Bond Future	112.2420	112.4157	112.2420	112.4157	0
29/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	8.8600	16.1000	0.0089	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
29/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1606.8500	1440.3800	1.6069	1.4404	0
29/08/2025	2031 On 06-August-26			Bond Future	111.8795	112.0692	111.8795	112.0692	0
29/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	1930.5500	1740.8300	1.9306	1.7408	0
29/08/2025	2031 On 05-November-26			Bond Future	113.8487	114.0496	113.8487	114.0496	0
29/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2358.7400	2559.5500	2.3587	2.5596	0
29/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2032 On 06-November-25			Bond Future	8.8566	8.8458	98.0256	98.0766	155,030
29/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2719.5800	2767.4500	2.7196	2.7675	300
29/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	200.7300	197.6000	0.2007	0.1976	0
29/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4787.1900	4838.2200	4.7872	4.8382	300
29/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	22.5500	22.5800	0.0226	0.0226	0
29/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7030.9200	7081.9500	7.0309	7.0820	0
29/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	1.2300	1.2600	0.0012	0.0013	0
29/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	9017.1200	9068.1200	9.0171	9.0681	0
29/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.0500	0.0500	0.0001	0.0001	300
29/08/2025	2032 On 05-February-26			Bond Future	8.9324	8.9171	99.8263	99.8960	0
29/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5509.2800	5575.5300	5.5093	5.5755	0
29/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	113.4300	109.9600	0.1134	0.1100	0
29/08/2025	2032 On 07-May-26			Bond Future	9.0153	8.9966	97.4938	97.5762	0
29/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5122.9900	5195.0800	5.1230	5.1951	0
29/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	332.7000	322.3700	0.3327	0.3224	0
29/08/2025	2032 On 06-August-26			Bond Future	9.1103	9.0878	99.2759	99.3712	0
29/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4768.7900	4847.2400	4.7688	4.8472	0
29/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	610.3400	593.4600	0.6103	0.5935	0
29/08/2025	2032 On 05-November-26			Bond Future	9.2258	9.2003	96.8424	96.9461	0
29/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2228.5600	2278.6800	2.2286	2.2787	0
29/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2496.7100	2443.1000	2.4967	2.4431	0
29/08/2025	2033 On 06-November-25			Bond Future	132.6520	132.8357	132.6520	132.8357	8,490
29/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	487.9700	304.3300	0.4880	0.3043	0
29/08/2025	2033 On 05-February-26			Bond Future	135.1210	135.3320	135.1210	135.3320	0
29/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2240.9700	2452.0200	2.2410	2.4520	0

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29/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2033 On 07-May-26			Bond Future	136.0550	136.2856	136.0550	136.2856	0
29/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	894.9700	1125.5900	0.8950	1.1256	0
29/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2033 On 06-August-26			Bond Future	138.5755	138.8263	138.5755	138.8263	0
29/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4325.4500	4576.3200	4.3255	4.5763	0
29/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2033 On 05-November-26			Bond Future	139.4203	139.6850	139.4203	139.6850	0
29/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2160.2700	2424.9900	2.1603	2.4250	0
29/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2037 On 06-November-25			Bond Future	10.2036	10.2038	91.1229	91.1218	183,774
29/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2453.4000	2465.6000	2.4534	2.4656	300
29/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	677.0600	690.3600	0.6771	0.6904	0
29/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4794.9900	4799.3300	4.7950	4.7993	300
29/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	131.1700	136.6100	0.1312	0.1366	0
29/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8125.1900	8124.7500	8.1252	8.1248	0
29/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	9.0400	9.7000	0.0090	0.0097	0
29/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10869.6700	10868.6300	10.8697	10.8686	0
29/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	0.6200	0.6800	0.0006	0.0007	300
29/08/2025	2037 On 05-February-26			Bond Future	10.3035	10.3009	88.5382	88.5534	5
29/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3302.8800	3323.4500	3.3029	3.3235	1,930
29/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1272.1100	1277.4300	1.2721	1.2774	0
29/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4276.7100	4297.7900	4.2767	4.2978	1,970
29/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	820.3800	826.2100	0.8204	0.8262	0
29/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5582.4300	5603.4500	5.5824	5.6035	0
29/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	457.9500	463.7200	0.4580	0.4637	0
29/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6326.6000	6347.0800	6.3266	6.3471	0
29/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	330.9400	336.1700	0.3309	0.3362	1,930
29/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6516.3300	6536.6000	6.5163	6.5366	1,030
29/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	304.8500	309.8700	0.3049	0.3099	0
29/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8749.5200	8767.8800	8.7495	8.7679	0
29/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	111.7000	114.8100	0.1117	0.1148	1,930
29/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10758.5200	10775.4500	10.7585	10.7755	0
29/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	41.6000	43.2800	0.0416	0.0433	1,970

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29/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12970.8900	12986.7500	12.9709	12.9868	0
29/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	10.8400	11.4500	0.0108	0.0115	1,030
29/08/2025	2037 On 07-May-26			Bond Future	10.4134	10.4090	90.1585	90.1843	0
29/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4495.7300	4523.6600	4.4957	4.5237	142
29/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1441.1900	1443.2800	1.4412	1.4433	0
29/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5952.0600	5980.7600	5.9521	5.9808	0
29/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	875.4800	878.3400	0.8755	0.8783	0
29/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10793.9700	10823.2700	10.7940	10.8233	0
29/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	183.1500	186.6100	0.1832	0.1866	142
29/08/2025	2037 On 06-August-26			Bond Future	10.5354	10.5289	87.5466	87.5834	0
29/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2132.4900	2154.5300	2.1325	2.1545	2,541
29/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5138.6100	5123.8200	5.1386	5.1238	0
29/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3708.1800	3737.0000	3.7082	3.7370	0
29/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2776.7100	2768.7000	2.7767	2.7687	2,541
29/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5739.3400	5777.2800	5.7393	5.7773	0
29/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1525.1700	1526.2800	1.5252	1.5263	2,541
29/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7366.5100	7407.0200	7.3665	7.4070	0
29/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1006.8300	1010.5100	1.0068	1.0105	0
29/08/2025	2037 On 05-November-26			Bond Future	10.6616	10.6538	89.0652	89.1086	0
29/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3586.7000	3617.0700	3.5867	3.6171	0
29/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3819.1500	3806.0700	3.8192	3.8061	0
29/08/2025	2038 On 06-November-25			Bond Future	142.6351	142.7854	142.6351	142.7854	2,621
29/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1244.9000	1094.6000	1.2449	1.0946	0
29/08/2025	2038 On 05-February-26			Bond Future	143.1117	143.2903	143.1117	143.2903	0
29/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	90.2800	0.0000	0.0903	0
29/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	88.3300	0.0000	0.0883	0.0000	0
29/08/2025	2038 On 07-May-26			Bond Future	145.7651	145.9639	145.7651	145.9639	0
29/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1235.1200	1433.8600	1.2351	1.4339	0
29/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2038 On 06-August-26			Bond Future	146.2488	146.4679	146.2488	146.4679	0
29/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1528.8200	1747.9400	1.5288	1.7479	0
29/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2038 On 05-November-26			Bond Future	148.8246	149.0578	148.8246	149.0578	0

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29/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2514.5600	2747.8200	2.5146	2.7478	0
29/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2040 On 06-November-25			Bond Future	10.6583	10.6587	90.4850	90.4828	36,258
29/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7342.6900	7342.3700	7.3427	7.3424	0
29/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	31.2100	33.0700	0.0312	0.0331	0
29/08/2025	2040 On 05-February-26			Bond Future	10.7646	10.7624	87.6381	87.6522	36,614
29/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1370.0700	1386.3200	1.3701	1.3863	680
29/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4115.8200	4118.0200	4.1158	4.1180	0
29/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2352.0700	2369.0100	2.3521	2.3690	0
29/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2446.4900	2449.3800	2.4465	2.4494	680
29/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3751.8900	3772.2100	3.7519	3.7722	0
29/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1307.6200	1313.8900	1.3076	1.3139	680
29/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5229.4500	5249.2000	5.2295	5.2492	0
29/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	711.7400	717.4400	0.7117	0.7174	0
29/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6829.2800	6847.9800	6.8293	6.8480	475
29/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	370.0900	374.7400	0.3701	0.3747	0
29/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14043.5700	14058.2800	14.0436	14.0583	0
29/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	12.1700	12.8300	0.0122	0.0128	475
29/08/2025	2040 On 07-May-26			Bond Future	10.8798	10.8760	89.2418	89.2663	0
29/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2577.2000	2598.1400	2.5772	2.5981	1,460
29/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3730.9100	3727.3200	3.7309	3.7273	0
29/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3815.0600	3838.4200	3.8151	3.8384	820
29/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2308.2800	2307.1100	2.3083	2.3071	0
29/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	5949.7600	5977.6800	5.9498	5.9777	0
29/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1134.0500	1137.4400	1.1341	1.1374	0
29/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6167.0400	6195.0100	6.1670	6.1950	0
29/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1059.9500	1063.3900	1.0600	1.0634	1,460
29/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7566.8700	7594.9800	7.5669	7.5950	0
29/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	687.0900	690.6700	0.6871	0.6907	820
29/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8468.1000	8496.4800	8.4681	8.4965	0
29/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	529.9800	533.8300	0.5300	0.5338	1,460
29/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9963.3200	9991.9400	9.9633	9.9919	0
29/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	342.8800	346.9700	0.3429	0.3470	820
29/08/2025	2040 On 06-August-26			Bond Future	11.0065	11.0008	86.3625	86.3978	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8034.4300	8074.4700	8.0344	8.0745	0
29/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1105.8000	1110.4800	1.1058	1.1105	0
29/08/2025	2040 On 05-November-26			Bond Future	11.1360	11.1291	87.8601	87.9019	0
29/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3863.7300	3890.3700	3.8637	3.8904	0
29/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4329.2300	4314.0600	4.3292	4.3141	0
29/08/2025	2044 On 06-November-25			Bond Future	10.9331	10.9335	85.3233	85.3207	129,981
29/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2826.2000	2836.5900	2.8262	2.8366	11,000
29/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	725.1500	738.1800	0.7252	0.7382	0
29/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5392.3300	5395.5300	5.3923	5.3955	0
29/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	143.9700	149.8100	0.1440	0.1498	11,000
29/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6122.4400	6123.8900	6.1224	6.1239	0
29/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	87.8600	91.9500	0.0879	0.0920	0
29/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6803.1000	6803.3200	6.8031	6.8033	0
29/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	54.0900	56.9500	0.0541	0.0570	5,800
29/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7940.2100	7939.0400	7.9402	7.9390	0
29/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	24.0600	25.5300	0.0241	0.0255	5,600
29/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8222.9000	8221.4900	8.2229	8.2215	0
29/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	19.4900	20.7200	0.0195	0.0207	5,800
29/08/2025	2044 On 05-February-26			Bond Future	11.0389	11.0370	82.5069	82.5195	16
29/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	611.1700	620.3800	0.6112	0.6204	9,000
29/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7474.5500	7471.1200	7.4746	7.4711	0
29/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2060.5700	2078.3900	2.0606	2.0784	9,000
29/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	2992.9100	2998.0900	2.9929	2.9981	0
29/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3177.3600	3196.5800	3.1774	3.1966	0
29/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1791.9300	1798.5100	1.7919	1.7985	4,500
29/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	3956.9900	3976.3000	3.9570	3.9763	0
29/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1292.6100	1299.2800	1.2926	1.2993	9,000
29/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4164.8900	4184.1500	4.1649	4.1842	0
29/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1185.7900	1192.4100	1.1858	1.1924	4,500
29/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4424.0600	4443.2300	4.4241	4.4432	0
29/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1069.8900	1076.4200	1.0699	1.0764	0
29/08/2025	2044 On 07-May-26			Bond Future	11.1527	11.1493	84.0167	84.0392	0
29/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5485.2200	5511.5600	5.4852	5.5116	0
29/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1420.3100	1424.1600	1.4203	1.4242	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2025	2044 On 06-August-26			Bond Future	11.2770	11.2719	81.1670	81.1997	0
29/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8042.6500	8078.1400	8.0427	8.0781	0
29/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1205.2000	1208.0400	1.2052	1.2080	0
29/08/2025	2044 On 05-November-26			Bond Future	11.4031	11.3969	82.5743	82.6130	0
29/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	4025.3900	4053.6500	4.0254	4.0537	0
29/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4424.1300	4413.6500	4.4241	4.4137	0
29/08/2025	2046 On 06-November-25			Bond Future	120.7840	120.9641	120.7840	120.9641	19,630
29/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4626.0400	4445.8900	4.6260	4.4459	0
29/08/2025	2046 On 05-February-26			Bond Future	123.0320	123.2374	123.0320	123.2374	0
29/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1381.9700	1587.3800	1.3820	1.5874	0
29/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2046 On 07-May-26			Bond Future	123.0046	123.2279	123.0046	123.2279	0
29/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1945.4400	1722.1500	1.9454	1.7222	0
29/08/2025	2046 On 06-August-26			Bond Future	125.2826	125.5243	125.2826	125.5243	0
29/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	2902.5900	3144.3200	2.9026	3.1443	0
29/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2046 On 05-November-26			Bond Future	125.1431	125.3974	125.1431	125.3974	0
29/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	336.9100	82.5600	0.3369	0.0826	0
29/08/2025	2050 On 06-November-25			Bond Future	120.9040	122.2996	120.9040	122.2996	17,837
29/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	3515.9900	2120.3700	3.5160	2.1204	0
29/08/2025	2050 On 05-February-26			Bond Future	120.7271	122.1703	120.7271	122.1703	0
29/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	2092.9200	649.6600	2.0929	0.6497	0
29/08/2025	2050 On 07-May-26			Bond Future	122.9655	124.4499	122.9655	124.4499	0
29/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	379.8800	0.0000	0.3799	0
29/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	1104.4900	0.0000	1.1045	0.0000	0
29/08/2025	2050 On 06-August-26			Bond Future	122.7737	124.2998	122.7737	124.2998	0
29/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	1029.8000	0.0000	1.0298	0
29/08/2025	2050 On 06-August-26	123.27	Put	Bond Future	496.2600	0.0000	0.4963	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
29/08/2025	2050 On 05-November-26			Bond Future	124.9357	126.4973	124.9357	126.4973	0
29/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	1095.6800	2657.2800	1.0957	2.6573	0
29/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	AL37 On 06-November-25			Index Future	1196.0000	1196.4630	1196.0000	1,196.4630	0
29/08/2025	AL37 On 05-February-26			Index Future	1217.9710	1218.6580	1217.9710	1,218.6580	0
29/08/2025	AL37 On 07-May-26			Index Future	1240.2740	1241.1160	1240.2740	1,241.1160	0
29/08/2025	AL37 On 06-August-26			Index Future	1262.7320	1263.7350	1262.7320	1,263.7350	0
29/08/2025	AL37 On 05-November-26			Index Future	1284.9770	1286.0890	1284.9770	1,286.0890	0
29/08/2025	AL7T On 06-November-25			Index Future	1455.1000	1455.3260	1455.1000	1,455.3260	0
29/08/2025	AL7T On 05-February-26			Index Future	1481.8300	1482.3230	1481.8300	1,482.3230	0
29/08/2025	AL7T On 07-May-26			Index Future	1508.9650	1509.6410	1508.9650	1,509.6410	0
29/08/2025	AL7T On 06-August-26			Index Future	1536.2890	1537.1520	1536.2890	1,537.1520	0
29/08/2025	AL7T On 05-November-26			Index Future	1563.3530	1564.3430	1563.3530	1,564.3430	0
29/08/2025	ALBI On 06-November-25			Index Future	1232.8190	1232.9540	1232.8190	1,232.9540	76
29/08/2025	ALBI On 05-February-26			Index Future	1255.4660	1255.8260	1255.4660	1,255.8260	0
29/08/2025	ALBI On 07-May-26			Index Future	1278.4560	1278.9700	1278.4560	1,278.9700	0
29/08/2025	ALBI On 06-August-26			Index Future	1301.6050	1302.2780	1301.6050	1,302.2780	0
29/08/2025	ALBI On 05-November-26			Index Future	1324.5350	1325.3140	1324.5350	1,325.3140	0
29/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/08/2025	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
29/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	ES33 On 06-November-25			Bond Future	10.2929	10.2932	86.3763	86.3751	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7726.1000	7724.8500	7.7261	7.7249	0
29/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	ES33 On 05-February-26			Bond Future	10.4213	10.4182	87.9840	87.9983	0
29/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4788.4800	4802.8500	4.7885	4.8029	0
29/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	ES33 On 07-May-26			Bond Future	10.5545	10.5491	85.8206	85.8452	0
29/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4940.0700	4964.6600	4.9401	4.9647	0
29/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	ES33 On 06-August-26			Bond Future	10.7013	10.6933	87.4090	87.4441	0
29/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5540.3700	5575.4600	5.5404	5.5755	0
29/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	ES33 On 05-November-26			Bond Future	10.8709	10.8612	85.1542	85.1957	0
29/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	174.1700	132.6900	0.1742	0.1327	0
29/08/2025	ES42 On 06-November-25			Bond Future	11.2081	11.2086	80.2421	80.2389	0
29/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6908.2100	6905.0100	6.9082	6.9050	0
29/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	ES42 On 05-February-26			Bond Future	11.3249	11.3230	81.7355	81.7469	0
29/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3135.7700	3147.1700	3.1358	3.1472	0
29/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	ES42 On 07-May-26			Bond Future	11.4493	11.4458	78.9860	79.0071	0
29/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4344.6300	4365.6700	4.3446	4.3657	0
29/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	ES42 On 06-August-26			Bond Future	11.5799	11.5748	80.4466	80.4773	0
29/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5972.3100	6002.9300	5.9723	6.0029	0
29/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	ES42 On 05-November-26			Bond Future	11.7230	11.7167	77.5972	77.6338	0
29/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	367.5800	331.0100	0.3676	0.3310	0
29/08/2025	GOVI On 06-November-25			GOVI	1212.8320	1213.0050	1212.8320	1,213.0050	604
29/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1008320.0000	1010050.0000	100.8320	101.0050	0
29/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	GOVI On 05-February-26			GOVI	1235.1120	1235.5070	1235.1120	1,235.5070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	851120.0000	855070.0000	85.1120	85.5070	0
29/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	GOVI On 07-May-26			GOVI	1257.7290	1258.2760	1257.7290	1,258.2760	42
29/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	807290.0000	812760.0000	80.7290	81.2760	0
29/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	GOVI On 06-August-26			GOVI	1280.5030	1281.2070	1280.5030	1,281.2070	0
29/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	915030.0000	922070.0000	91.5030	92.2070	0
29/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	GOVI On 05-November-26			GOVI	1303.0610	1303.8700	1303.0610	1,303.8700	0
29/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	260610.0000	268700.0000	26.0610	26.8700	0
29/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/08/2025	IGOV On 06-November-25			Index Future	391.1300	392.2060	391.1300	392.2060	754
29/08/2025	IGOV On 05-February-26			Index Future	398.4100	399.5760	398.4100	399.5760	0
29/08/2025	IGOV On 07-May-26			Index Future	405.7980	407.0340	405.7980	407.0340	0
29/08/2025	IGOV On 06-August-26			Index Future	413.2380	414.5430	413.2380	414.5430	0
29/08/2025	IGOV On 05-November-26			Index Future	420.6070	421.9660	420.6070	421.9660	0
29/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
29/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
29/08/2025	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
29/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
29/08/2025	R033 On 06-November-25			Bond Future	9.0289	9.0182	106.2869	106.3455	28,586
29/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6835.9200	6894.5300	6.8359	6.8945	0
29/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	4.4800	4.5100	0.0045	0.0045	0
29/08/2025	R033 On 05-February-26			Bond Future	9.1077	9.0929	108.2393	108.3183	0
29/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7099.9000	7176.8200	7.0999	7.1768	0
29/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	70.3600	68.3300	0.0704	0.0683	0
29/08/2025	R033 On 07-May-26			Bond Future	9.1932	9.1752	105.1773	105.2700	0
29/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6164.7100	6249.2000	6.1647	6.2492	0
29/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	275.6700	267.4400	0.2757	0.2674	0
29/08/2025	R033 On 06-August-26			Bond Future	9.2895	9.2681	107.0995	107.2063	0
29/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5335.3900	5423.1600	5.3354	5.4232	0
29/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	690.1200	671.1400	0.6901	0.6711	0
29/08/2025	R033 On 05-November-26			Bond Future	9.4042	9.3801	103.9194	104.0351	0
29/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2165.6100	2220.6000	2.1656	2.2206	0
29/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2523.1200	2462.3600	2.5231	2.4624	0
29/08/2025	R035 On 06-November-25			Bond Future	9.6705	9.6654	96.9317	96.9616	119,353
29/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1650.9400	1562.2900	1.6509	1.5623	250
29/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1070.8400	952.2700	1.0708	0.9523	0
29/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2131.5900	2064.0100	2.1316	2.0640	2,000
29/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	743.2500	645.7500	0.7433	0.6458	0
29/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2808.2100	2769.7600	2.8082	2.7698	300
29/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	450.7000	382.3300	0.4507	0.3823	0
29/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3113.0500	3086.2500	3.1131	3.0863	0
29/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	360.3300	303.6100	0.3603	0.3036	250
29/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3807.2300	3800.9400	3.8072	3.8009	0
29/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	215.1400	178.9300	0.2151	0.1789	50
29/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4344.6300	4348.8900	4.3446	4.3489	2,000
29/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	143.4400	117.7800	0.1434	0.1178	0
29/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4494.2000	4500.9700	4.4942	4.5010	2,000
29/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	127.8200	104.6700	0.1278	0.1047	0
29/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4796.3400	4807.5600	4.7963	4.8076	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	100.8000	82.1000	0.1008	0.0821	250
29/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5204.4400	5220.5900	5.2044	5.2206	300
29/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	72.4800	58.7100	0.0725	0.0587	0
29/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5720.4700	5741.3500	5.7205	5.7414	0
29/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	46.9200	37.8800	0.0469	0.0379	8,500
29/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7075.7800	7102.3800	7.0758	7.1024	2,000
29/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	14.3300	11.0100	0.0143	0.0110	0
29/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7127.9200	7154.6300	7.1279	7.1546	250
29/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	13.6700	10.4600	0.0137	0.0105	0
29/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7388.3800	7415.6600	7.3884	7.4157	0
29/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	10.7500	8.1100	0.0108	0.0081	0
29/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8424.6000	8453.2000	8.4246	8.4532	0
29/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	3.9300	2.6100	0.0039	0.0026	0
29/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9600.8400	9630.2500	9.6008	9.6303	0
29/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	1.1300	0.6200	0.0011	0.0006	2,000
29/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9702.2200	9731.6800	9.7022	9.7317	0
29/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	1.0100	0.5500	0.0010	0.0006	250
29/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10807.4100	10837.1700	10.8074	10.8372	0
29/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.2800	0.1200	0.0003	0.0001	300
29/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12186.9600	12216.8500	12.1870	12.2169	0
29/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0400	0.0100	0.0000	0.0000	250
29/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12381.5700	12411.4700	12.3816	12.4115	0
29/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0300	0.0100	0.0000	0.0000	2,000
29/08/2025	R035 On 05-February-26			Bond Future	9.7661	9.7577	98.7123	98.7603	0
29/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3327.9400	3255.5500	3.3279	3.2556	250
29/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1057.2900	936.9100	1.0573	0.9369	0
29/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4383.7900	4353.4200	4.3838	4.3534	2,000
29/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	635.3600	557.0000	0.6354	0.5570	0
29/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5376.2700	5373.3400	5.3763	5.3733	0
29/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	393.6200	342.7000	0.3936	0.3427	250
29/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5920.3000	5927.7100	5.9203	5.9277	0
29/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	302.5400	261.9600	0.3025	0.2620	0
29/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6620.6300	6635.7300	6.6206	6.6357	2,000
29/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	217.3700	184.4800	0.2174	0.1845	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6904.5900	6922.4500	6.9046	6.9225	0
29/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	189.7100	159.5800	0.1897	0.1596	0
29/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7717.1800	7739.5400	7.7172	7.7395	0
29/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	127.3300	101.7000	0.1273	0.1017	250
29/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13774.3800	13820.8000	13.7744	13.8208	0
29/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	3.0100	1.4400	0.0030	0.0014	2,000
29/08/2025	R035 On 07-May-26			Bond Future	9.8620	9.8512	96.0163	96.0762	0
29/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	2084.7200	1889.5000	2.0847	1.8895	200
29/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	3219.9300	2964.7900	3.2199	2.9648	0
29/08/2025	R035 On 07-May-26	9.71	Call	Bond Future	2196.3900	2010.8300	2.1964	2.0108	350
29/08/2025	R035 On 07-May-26	9.71	Put	Bond Future	3048.9000	2803.4200	3.0489	2.8034	0
29/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3424.5600	3326.1200	3.4246	3.3261	0
29/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1781.6300	1623.2700	1.7816	1.6233	200
29/08/2025	R035 On 07-May-26	10.21	Call	Bond Future	3584.2400	3497.1600	3.5842	3.4972	0
29/08/2025	R035 On 07-May-26	10.21	Put	Bond Future	1669.3800	1522.3800	1.6694	1.5224	350
29/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5216.1700	5195.1600	5.2162	5.1952	0
29/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	900.6700	819.7400	0.9007	0.8197	200
29/08/2025	R035 On 07-May-26	10.71	Call	Bond Future	5413.6400	5399.0700	5.4136	5.3991	0
29/08/2025	R035 On 07-May-26	10.71	Put	Bond Future	836.5100	762.0200	0.8365	0.7620	350
29/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6028.8900	6024.5600	6.0289	6.0246	0
29/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	672.9000	608.6500	0.6729	0.6087	0
29/08/2025	R035 On 06-August-26			Bond Future	9.9689	9.9556	97.7717	97.8441	0
29/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6597.8100	6631.9500	6.5978	6.6320	0
29/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	906.8600	868.6300	0.9069	0.8686	0
29/08/2025	R035 On 05-November-26			Bond Future	10.0938	10.0787	94.9701	95.0501	0
29/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	3180.9700	2962.5700	3.1810	2.9626	0
29/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3519.3400	3220.9200	3.5193	3.2209	0
29/08/2025	R038 On 06-November-25			Bond Future	10.2888	10.2787	105.2839	105.3554	6,667
29/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	4952.2200	5022.1800	4.9522	5.0222	1,770
29/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	195.6200	194.1700	0.1956	0.1942	0
29/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6532.6600	6604.0200	6.5327	6.6040	0
29/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	68.1500	68.1000	0.0682	0.0681	0
29/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13177.2100	13248.6200	13.1772	13.2486	0
29/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.2700	0.2700	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
29/08/2025	R038 On 05-February-26			Bond Future	10.3944	10.3813	107.2180	107.3098	0
29/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7292.7200	7379.2900	7.2927	7.3793	0
29/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	360.0100	354.8100	0.3600	0.3548	0
29/08/2025	R038 On 07-May-26			Bond Future	10.5060	10.4905	103.6959	103.8016	0
29/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6768.5100	6861.3600	6.7685	6.8614	0
29/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	921.8700	909.0000	0.9219	0.9090	0
29/08/2025	R038 On 06-August-26			Bond Future	10.6266	10.6086	105.5907	105.7105	0
29/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8428.5000	8533.4900	8.4285	8.5335	0
29/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1194.6700	1179.8700	1.1947	1.1799	0
29/08/2025	R038 On 05-November-26			Bond Future	10.7603	10.7406	101.9428	102.0717	0
29/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3772.3200	3840.9100	3.7723	3.8409	0
29/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	4035.4500	3975.1700	4.0355	3.9752	0
29/08/2025	R053 On 06-November-25			Bond Future	10.8186	10.8293	108.3517	108.2530	25,967
29/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8248.3100	8159.9000	8.2483	8.1599	0
29/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	110.8600	121.2100	0.1109	0.1212	0
29/08/2025	R053 On 05-February-26			Bond Future	10.9168	10.9256	110.3421	110.2612	0
29/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6316.5800	6270.7000	6.3166	6.2707	0
29/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1308.2800	1343.2300	1.3083	1.3432	0
29/08/2025	R053 On 07-May-26			Bond Future	11.0188	11.0266	106.5001	106.4303	10,000
29/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7459.3300	7423.5600	7.4593	7.4236	0
29/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1734.3500	1768.4500	1.7344	1.7685	0
29/08/2025	R053 On 06-August-26			Bond Future	11.1275	11.1342	108.4461	108.3874	0
29/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11023.7800	11000.3300	11.0238	11.0003	0
29/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1689.0000	1724.2400	1.6890	1.7242	0
29/08/2025	R053 On 05-November-26			Bond Future	11.2454	11.2515	104.4694	104.4168	0
29/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5310.4600	5298.6800	5.3105	5.2987	0
29/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5616.7900	5657.5800	5.6168	5.6576	0
29/08/2025	R186 On 06-November-25			Bond Future	7.5623	7.5687	107.1563	107.1495	96,329
29/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	606.6100	600.2500	0.6066	0.6003	0
29/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	1.1800	1.7000	0.0012	0.0017	0
29/08/2025	R186 On 05-February-26			Bond Future	7.6017	7.5874	103.8207	103.8326	0
29/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	696.5500	709.8300	0.6966	0.7098	0
29/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	8.2700	9.5900	0.0083	0.0096	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2025	R186 On 07-May-26			Bond Future	7.6930	7.6522	105.7209	105.7452	0
29/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	607.6300	630.0800	0.6076	0.6301	0
29/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	16.7000	14.8800	0.0167	0.0149	0
29/08/2025	R186 On 06-August-26			Bond Future	7.8990	7.7962	102.3484	102.3852	0
29/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	289.1000	319.9400	0.2891	0.3199	0
29/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	49.9800	44.0900	0.0500	0.0441	0
29/08/2025	R186 On 05-November-26			Bond Future	9.6210	9.2379	104.1247	104.1691	0
29/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	27.6000	36.0300	0.0276	0.0360	0
29/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	201.5700	165.6500	0.2016	0.1657	0
29/08/2025	R202 On 06-November-25			Bond Future	276.9290	276.9357	276.9290	276.9357	1,033
29/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	1288.9500	1295.7000	1.2890	1.2957	0
29/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	R202 On 05-February-26			Bond Future	276.7139	276.7704	276.7139	276.7704	0
29/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1106.0600	1049.5900	1.1061	1.0496	0
29/08/2025	R202 On 07-May-26			Bond Future	281.8450	281.9347	281.8450	281.9347	0
29/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	4294.9800	4384.6800	4.2950	4.3847	0
29/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	R202 On 06-August-26			Bond Future	281.6067	281.7301	281.6067	281.7301	0
29/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2746.6600	2870.0800	2.7467	2.8701	0
29/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	R202 On 05-November-26			Bond Future	286.5665	286.7117	286.5665	286.7117	0
29/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	6106.5300	6251.7400	6.1065	6.2517	0
29/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	R209 On 06-November-25			Bond Future	9.9374	9.9375	77.1550	77.1544	20,084
29/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6736.9300	6736.8600	6.7369	6.7369	0
29/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	11.1300	11.7100	0.0111	0.0117	0
29/08/2025	R209 On 05-February-26			Bond Future	10.0276	10.0250	78.5724	78.5856	0
29/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4936.3900	4953.2600	4.9364	4.9533	0
29/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	375.8600	379.4700	0.3759	0.3795	0
29/08/2025	R209 On 07-May-26			Bond Future	10.1228	10.1185	76.8593	76.8818	0
29/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5388.1600	5411.5300	5.3882	5.4115	0
29/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	698.7500	699.5700	0.6988	0.6996	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2025	R209 On 06-August-26			Bond Future	10.2266	10.2202	78.2642	78.2962	0
29/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6460.9900	6492.5200	6.4610	6.4925	0
29/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	863.2500	862.8300	0.8633	0.8628	0
29/08/2025	R209 On 05-November-26			Bond Future	10.3429	10.3352	76.4739	76.5117	0
29/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	3094.8200	3115.6300	3.0948	3.1156	0
29/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3207.9800	3190.9800	3.2080	3.1910	0
29/08/2025	R210 On 06-November-25			Bond Future	252.6384	252.8048	252.6384	252.8048	1,206
29/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	498.4100	664.8100	0.4984	0.6648	0
29/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	R210 On 05-February-26			Bond Future	257.3405	257.5558	257.3405	257.5558	0
29/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4240.5000	4455.7600	4.2405	4.4558	0
29/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	R210 On 07-May-26			Bond Future	258.6125	258.8613	258.6125	258.8613	0
29/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3212.5000	3461.3100	3.2125	3.4613	0
29/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	R210 On 06-August-26			Bond Future	263.4027	263.6865	263.4027	263.6865	0
29/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3562.6600	3846.4700	3.5627	3.8465	0
29/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	R210 On 05-November-26			Bond Future	264.4872	264.7938	264.4872	264.7938	0
29/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11157.1800	11463.8300	11.1572	11.4638	0
29/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/08/2025	R213 On 06-November-25			Bond Future	8.4801	8.4690	95.1591	95.2040	94,200
29/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6090.2400	6134.5700	6.0902	6.1346	0
29/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.7700	0.2400	0.0008	0.0002	0
29/08/2025	R213 On 05-February-26			Bond Future	8.5469	8.5307	96.9072	96.9701	23
29/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5098.3000	5133.7400	5.0983	5.1337	0
29/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	61.3400	33.8900	0.0613	0.0339	0
29/08/2025	R213 On 07-May-26			Bond Future	8.6146	8.5944	95.1296	95.2046	0
29/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4506.1000	4505.9800	4.5061	4.5060	0
29/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	221.3100	146.1500	0.2213	0.1462	0
29/08/2025	R213 On 06-August-26			Bond Future	8.6954	8.6707	96.8692	96.9568	0
29/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3922.5400	3881.4400	3.9225	3.8814	0
29/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	469.4600	340.8000	0.4695	0.3408	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2025	R213 On 05-November-26			Bond Future	8.8048	8.7766	95.0036	95.0992	0
29/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1829.7900	1573.5400	1.8298	1.5735	0
29/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	2015.5300	1663.6900	2.0155	1.6637	0
29/08/2025	R214 On 06-November-25			Bond Future	10.6131	10.6134	70.4820	70.4801	36,853
29/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5599.5900	5596.4800	5.5996	5.5965	0
29/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	49.9200	48.7600	0.0499	0.0488	0
29/08/2025	R214 On 05-February-26			Bond Future	10.7118	10.7099	71.7768	71.7875	0
29/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3835.4200	3821.6100	3.8354	3.8216	0
29/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	833.7900	809.2400	0.8338	0.8092	0
29/08/2025	R214 On 07-May-26			Bond Future	10.8097	10.8063	69.7927	69.8117	0
29/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4910.9100	4907.9700	4.9109	4.9080	0
29/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1061.6600	1039.7200	1.0617	1.0397	0
29/08/2025	R214 On 06-August-26			Bond Future	10.9158	10.9107	71.0687	71.0963	0
29/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6490.2800	6581.1800	6.4903	6.5812	0
29/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1047.4000	1110.7100	1.0474	1.1107	0
29/08/2025	R214 On 05-November-26			Bond Future	11.0335	11.0275	69.0075	69.0402	0
29/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3347.8600	3229.8900	3.3479	3.2299	0
29/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3691.4800	3540.8300	3.6915	3.5408	0
29/08/2025	R248 On 06-November-25			Bond Future	10.9222	10.9227	83.6805	83.6775	219,265
29/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5584.4000	5586.5300	5.5844	5.5865	0
29/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	146.1300	151.2200	0.1461	0.1512	0
29/08/2025	R248 On 05-February-26			Bond Future	11.0268	11.0251	85.2177	85.2298	0
29/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4189.5100	4170.5400	4.1895	4.1705	0
29/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1279.3400	1248.2400	1.2793	1.2482	0
29/08/2025	R248 On 07-May-26			Bond Future	11.1303	11.1271	82.3380	82.3599	260
29/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5427.1500	5464.8500	5.4272	5.4649	0
29/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1569.4300	1585.2500	1.5694	1.5853	0
29/08/2025	R248 On 06-August-26			Bond Future	11.2421	11.2374	83.8432	83.8751	0
29/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8244.4300	8399.4600	8.2444	8.3995	0
29/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1250.4200	1373.5600	1.2504	1.3736	0
29/08/2025	R248 On 05-November-26			Bond Future	11.3649	11.3592	80.8624	80.9003	0
29/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4141.7000	4084.2100	4.1417	4.0842	0
29/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4504.0600	4408.6900	4.5041	4.4087	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0