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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
13/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	2029 On 06-November-25			Bond Future	140.9796	140.9870	140.9796	140.9870	4,299
13/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1189.6300	1196.9800	1.1896	1.1970	0
13/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2029 On 05-February-26			Bond Future	143.6340	143.6416	143.6340	143.6416	0
13/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3523.9800	3531.5800	3.5240	3.5316	0
13/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2029 On 07-May-26			Bond Future	144.8359	144.8426	144.8359	144.8426	0
13/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	3015.8500	3022.6100	3.0159	3.0226	0
13/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2029 On 06-August-26			Bond Future	147.5278	147.5337	147.5278	147.5337	0
13/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3427.8400	3433.6700	3.4278	3.4337	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2029 On 05-November-26			Bond Future	148.6330	148.6374	148.6330	148.6374	0
13/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	1072.9500	1077.3700	1.0730	1.0774	0
13/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2030 On 06-November-25			Bond Future	8.1487	8.2198	101.6973	101.4488	139,002
13/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2149.4200	1947.8700	2.1494	1.9479	300
13/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	172.8300	219.7600	0.1728	0.2198	0
13/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3704.1700	3468.7900	3.7042	3.4688	300
13/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	37.0600	50.1600	0.0371	0.0502	0
13/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4743.1900	4499.9300	4.7432	4.4999	0
13/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	13.0100	18.2300	0.0130	0.0182	0
13/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6493.5500	6246.0600	6.4936	6.2461	0
13/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	2.0900	3.0800	0.0021	0.0031	300
13/08/2025	2030 On 05-February-26			Bond Future	8.1912	8.2675	99.5794	99.3264	51,961
13/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4335.2800	4108.1000	4.3353	4.1081	0
13/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	134.7700	160.6100	0.1348	0.1606	0
13/08/2025	2030 On 07-May-26			Bond Future	8.2575	8.3401	101.4012	101.1429	0
13/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3823.0200	3612.8300	3.8230	3.6128	0
13/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	349.3100	397.4200	0.3493	0.3974	0
13/08/2025	2030 On 06-August-26			Bond Future	8.3393	8.4292	99.2521	98.9883	0
13/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	3161.3200	2968.7100	3.1613	2.9687	0
13/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	612.9300	684.0900	0.6129	0.6841	0
13/08/2025	2030 On 05-November-26			Bond Future	8.4438	8.5418	100.9673	100.6979	0
13/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1436.8000	1309.7800	1.4368	1.3098	0
13/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1584.9300	1727.3100	1.5849	1.7273	0
13/08/2025	2031 On 06-November-25			Bond Future	110.6427	110.4873	110.6427	110.4873	1,416
13/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	977.6900	838.4300	0.9777	0.8384	0
13/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	24.9500	41.1600	0.0250	0.0412	0
13/08/2025	2031 On 05-February-26			Bond Future	110.3409	110.1826	110.3409	110.1826	0
13/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	34.3900	24.1500	0.0344	0.0242	0
13/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1453.5000	1601.5400	1.4535	1.6015	0
13/08/2025	2031 On 07-May-26			Bond Future	112.3859	112.2240	112.3859	112.2240	0
13/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	30.7100	21.0900	0.0307	0.0211	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1484.8000	1637.1300	1.4848	1.6371	0
13/08/2025	2031 On 06-August-26			Bond Future	112.0476	111.8818	112.0476	111.8818	0
13/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.2000	0.0700	0.0002	0.0001	0
13/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	1762.6000	1928.2700	1.7626	1.9283	0
13/08/2025	2031 On 05-November-26			Bond Future	114.0115	113.8416	114.0115	113.8416	0
13/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2521.5100	2351.6200	2.5215	2.3516	0
13/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2032 On 06-November-25			Bond Future	8.8629	8.9337	97.9958	97.6631	137,378
13/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2835.5300	2580.1700	2.8355	2.5802	300
13/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	346.5000	423.7700	0.3465	0.4238	0
13/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4830.4100	4524.9300	4.8304	4.5249	300
13/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	95.5900	122.7400	0.0956	0.1227	0
13/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7022.3000	6697.3600	7.0223	6.6974	0
13/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	22.4300	30.1200	0.0224	0.0301	0
13/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8992.2100	8661.5800	8.9922	8.6616	0
13/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	4.9600	6.9600	0.0050	0.0070	300
13/08/2025	2032 On 05-February-26			Bond Future	8.9344	9.0090	99.8173	99.4785	0
13/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5656.1500	5361.6400	5.6562	5.3616	0
13/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	269.3200	313.5300	0.2693	0.3135	0
13/08/2025	2032 On 07-May-26			Bond Future	9.0176	9.0964	97.4839	97.1384	0
13/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5359.4400	5083.2000	5.3594	5.0832	0
13/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	579.0000	648.3400	0.5790	0.6483	0
13/08/2025	2032 On 06-August-26			Bond Future	9.1113	9.1948	99.2717	98.9191	0
13/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	5005.1600	4740.5100	5.0052	4.7405	0
13/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	850.8600	938.8500	0.8509	0.9389	0
13/08/2025	2032 On 05-November-26			Bond Future	9.2287	9.3174	96.8306	96.4708	0
13/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2241.8700	2071.2400	2.2419	2.0712	0
13/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2521.8600	2711.0500	2.5219	2.7111	0
13/08/2025	2033 On 06-November-25			Bond Future	132.2979	132.0726	132.2979	132.0726	6,581
13/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	842.1500	1067.4100	0.8422	1.0674	0
13/08/2025	2033 On 05-February-26			Bond Future	134.7887	134.5593	134.7887	134.5593	0
13/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	1908.7200	1679.3400	1.9087	1.6793	0

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13/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2033 On 07-May-26			Bond Future	135.7250	135.4904	135.7250	135.4904	0
13/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	564.9600	330.4300	0.5650	0.3304	0
13/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2033 On 06-August-26			Bond Future	138.2477	138.0078	138.2477	138.0078	0
13/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	3997.7300	3757.7900	3.9977	3.7578	0
13/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2033 On 05-November-26			Bond Future	139.0865	138.8410	139.0865	138.8410	0
13/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	1826.5300	1581.0100	1.8265	1.5810	0
13/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2037 On 06-November-25			Bond Future	10.2351	10.3006	90.9319	90.5364	184,266
13/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2514.3100	2268.6200	2.5143	2.2686	300
13/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	928.9500	1078.7500	0.9290	1.0788	0
13/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4790.7600	4461.1700	4.7908	4.4612	300
13/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	317.9200	383.8200	0.3179	0.3838	0
13/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	7997.1900	7620.5500	7.9972	7.6206	0
13/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	72.0200	90.8700	0.0720	0.0909	0
13/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10697.7100	10308.1700	10.6977	10.3082	0
13/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	19.6400	25.5900	0.0196	0.0256	300
13/08/2025	2037 On 05-February-26			Bond Future	10.3329	10.4009	88.3633	87.9606	5
13/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3322.7800	3076.6400	3.3228	3.0766	1,930
13/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1466.8400	1623.4500	1.4668	1.6235	0
13/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4331.3100	4050.1600	4.3313	4.0502	1,970
13/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	1049.8100	1171.4100	1.0498	1.1714	0
13/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5644.9700	5329.8100	5.6450	5.3298	0
13/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	695.3200	782.9100	0.6953	0.7829	0
13/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6377.1400	6047.2800	6.3771	6.0473	0
13/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	556.3100	629.2000	0.5563	0.6292	1,930
13/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6562.6200	6229.4400	6.5626	6.2294	1,030
13/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	525.9700	595.5400	0.5260	0.5955	0
13/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8736.5600	8373.6700	8.7366	8.3737	0
13/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	273.5700	313.4300	0.2736	0.3134	1,930
13/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10694.5500	10315.6200	10.6946	10.3156	0
13/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	152.4600	176.2800	0.1525	0.1763	1,970

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13/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12854.5300	12463.7900	12.8545	12.4638	0
13/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	69.3100	81.3200	0.0693	0.0813	1,030
13/08/2025	2037 On 07-May-26			Bond Future	10.4441	10.5150	89.9797	89.5690	0
13/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4557.2600	4291.8000	4.5573	4.2918	142
13/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1681.5000	1826.7000	1.6815	1.8267	0
13/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	6049.5400	5746.6700	6.0495	5.7467	0
13/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	1151.7400	1259.5300	1.1517	1.2595	0
13/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10806.7200	10437.5800	10.8067	10.4376	0
13/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	374.6800	416.2000	0.3747	0.4162	142
13/08/2025	2037 On 06-August-26			Bond Future	10.5664	10.6403	87.3701	86.9512	0
13/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	1807.6400	1665.1100	1.8076	1.6651	2,541
13/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	4990.2800	5266.6200	4.9903	5.2666	0
13/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3627.3100	3403.3900	3.6273	3.4034	0
13/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2872.3600	3067.3100	2.8724	3.0673	2,541
13/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5757.5000	5471.5100	5.7575	5.4715	0
13/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1719.8500	1852.7300	1.7199	1.8527	2,541
13/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7387.9300	7068.7700	7.3879	7.0688	0
13/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1204.7700	1304.4800	1.2048	1.3045	0
13/08/2025	2037 On 05-November-26			Bond Future	10.6951	10.7722	88.8786	88.4515	0
13/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3419.7300	3213.3600	3.4197	3.2134	0
13/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3838.7200	4059.4300	3.8387	4.0594	0
13/08/2025	2038 On 06-November-25			Bond Future	142.4880	142.2666	142.4880	142.2666	2,621
13/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1391.9700	1613.4300	1.3920	1.6134	0
13/08/2025	2038 On 05-February-26			Bond Future	143.0055	142.7800	143.0055	142.7800	0
13/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	194.5300	420.0000	0.1945	0.4200	0
13/08/2025	2038 On 07-May-26			Bond Future	145.6562	145.4256	145.6562	145.4256	0
13/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1126.1700	895.6200	1.1262	0.8956	0
13/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2038 On 06-August-26			Bond Future	146.1601	145.9242	146.1601	145.9242	0
13/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1440.1000	1204.2000	1.4401	1.2042	0
13/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2038 On 05-November-26			Bond Future	148.7237	148.4821	148.7237	148.4821	0

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13/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2413.6500	2172.1300	2.4137	2.1721	0
13/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2040 On 06-November-25			Bond Future	10.6962	10.7307	90.2361	90.0098	45,634
13/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7207.7600	7000.9500	7.2078	7.0010	0
13/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	145.2000	164.6900	0.1452	0.1647	0
13/08/2025	2040 On 05-February-26			Bond Future	10.8008	10.8366	87.4042	87.1737	36,614
13/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1176.3700	1110.0000	1.1764	1.1100	680
13/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4156.0500	4320.1300	4.1561	4.3201	0
13/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2301.0600	2196.1400	2.3011	2.1961	0
13/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2629.4100	2754.9400	2.6294	2.7549	680
13/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3814.3900	3673.3300	3.8144	3.6733	0
13/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1604.0500	1693.4400	1.6041	1.6934	680
13/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5318.1900	5151.9900	5.3182	5.1520	0
13/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	1034.4100	1098.6600	1.0344	1.0987	0
13/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6893.6400	6708.6000	6.8936	6.7086	475
13/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	668.3800	713.7900	0.6684	0.7138	0
13/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	13874.2700	13651.1900	13.8743	13.6512	0
13/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	76.8000	84.1700	0.0768	0.0842	475
13/08/2025	2040 On 07-May-26			Bond Future	10.9175	10.9547	89.0029	88.7676	0
13/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2336.0200	2238.8400	2.3360	2.2388	1,460
13/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3728.6800	3866.7200	3.7287	3.8667	0
13/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3749.6200	3619.7100	3.7496	3.6197	820
13/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2481.7900	2587.1000	2.4818	2.5871	0
13/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6004.4700	5838.8900	6.0045	5.8389	0
13/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1427.7100	1497.3500	1.4277	1.4974	0
13/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6225.0700	6056.7600	6.2251	6.0568	0
13/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1356.9300	1423.8400	1.3569	1.4238	1,460
13/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7629.8800	7446.5600	7.6299	7.4466	0
13/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	989.0500	1040.9500	0.9891	1.0410	820
13/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8513.6200	8322.6200	8.5136	8.3226	0
13/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	814.4500	858.6700	0.8145	0.8587	1,460
13/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9975.6100	9774.2900	9.9756	9.7743	0
13/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	594.1200	628.0200	0.5941	0.6280	820
13/08/2025	2040 On 06-August-26			Bond Future	11.0448	11.0836	86.1246	85.8844	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8086.3900	7905.7300	8.0864	7.9057	0
13/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1395.6800	1455.2000	1.3957	1.4552	0
13/08/2025	2040 On 05-November-26			Bond Future	11.1769	11.2173	87.6110	87.3658	0
13/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3621.0400	3505.5000	3.6210	3.5055	0
13/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4335.5700	4465.2800	4.3356	4.4653	0
13/08/2025	2044 On 06-November-25			Bond Future	10.9452	10.9796	85.2420	85.0098	129,509
13/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2973.9500	2827.0300	2.9740	2.8270	11,000
13/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	954.2300	1039.4700	0.9542	1.0395	0
13/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5496.2100	5302.1000	5.4962	5.3021	0
13/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	329.1800	367.2300	0.3292	0.3672	11,000
13/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6199.5800	5997.5500	6.1996	5.9976	0
13/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	246.3300	276.4600	0.2463	0.2765	0
13/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6855.7100	6647.6800	6.8557	6.6477	0
13/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	188.0300	212.1600	0.1880	0.2122	5,800
13/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7953.5100	7737.7900	7.9535	7.7378	0
13/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	118.6900	135.1300	0.1187	0.1351	5,600
13/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8227.8100	8010.5500	8.2278	8.0106	0
13/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	105.7300	120.6300	0.1057	0.1206	5,800
13/08/2025	2044 On 05-February-26			Bond Future	11.0486	11.0843	82.4424	82.2061	16
13/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	361.0600	334.6700	0.3611	0.3347	9,000
13/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7288.8500	7498.8500	7.2889	7.4989	0
13/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2049.6600	1951.5100	2.0497	1.9515	9,000
13/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	3046.4100	3184.6500	3.0464	3.1847	0
13/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3311.6400	3179.7000	3.3116	3.1797	0
13/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1990.6200	2095.0700	1.9906	2.0951	4,500
13/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	4147.8600	3998.6600	4.1479	3.9987	0
13/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1547.8900	1635.0800	1.5479	1.6351	9,000
13/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4367.0900	4213.8800	4.3671	4.2139	0
13/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1452.4000	1535.5800	1.4524	1.5356	4,500
13/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4634.9100	4477.0600	4.6349	4.4771	0
13/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1345.1500	1423.6900	1.3452	1.4237	0
13/08/2025	2044 On 07-May-26			Bond Future	11.1628	11.1999	83.9503	83.7091	0
13/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5657.4300	5494.2600	5.6574	5.4943	0
13/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1658.8400	1736.8900	1.6588	1.7369	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2025	2044 On 06-August-26			Bond Future	11.2868	11.3253	81.1047	80.8584	0
13/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8236.5900	8051.7400	8.2366	8.0517	0
13/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1461.5100	1522.9600	1.4615	1.5230	0
13/08/2025	2044 On 05-November-26			Bond Future	11.4142	11.4543	82.5042	82.2528	0
13/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	3880.6600	3759.0100	3.8807	3.7590	0
13/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4349.4300	4479.2500	4.3494	4.4793	0
13/08/2025	2046 On 06-November-25			Bond Future	120.9594	120.9585	120.9594	120.9585	19,630
13/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4450.6100	4451.4900	4.4506	4.4515	0
13/08/2025	2046 On 05-February-26			Bond Future	123.2368	123.2361	123.2368	123.2361	0
13/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1586.7600	1586.0900	1.5868	1.5861	0
13/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2046 On 07-May-26			Bond Future	123.2256	123.2240	123.2256	123.2240	0
13/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1724.4300	1725.9800	1.7244	1.7260	0
13/08/2025	2046 On 06-August-26			Bond Future	125.5152	125.5126	125.5152	125.5126	0
13/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3135.2100	3132.5700	3.1352	3.1326	0
13/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2046 On 05-November-26			Bond Future	125.3844	125.3804	125.3844	125.3804	0
13/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	95.6400	99.6500	0.0956	0.0997	0
13/08/2025	2050 On 06-November-25			Bond Future	121.9961	121.7953	121.9961	121.7953	17,837
13/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2423.9100	2624.7300	2.4239	2.6247	0
13/08/2025	2050 On 05-February-26			Bond Future	121.8806	121.6762	121.8806	121.6762	0
13/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	939.4500	1143.8500	0.9395	1.1439	0
13/08/2025	2050 On 07-May-26			Bond Future	124.1397	123.9307	124.1397	123.9307	0
13/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	69.6700	0.0000	0.0697	0.0000	0
13/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	139.3100	0.0000	0.1393	0
13/08/2025	2050 On 06-August-26			Bond Future	123.9917	123.7779	123.9917	123.7779	0
13/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	721.7200	507.9100	0.7217	0.5079	0
13/08/2025	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
13/08/2025	2050 On 05-November-26			Bond Future	126.1661	125.9471	126.1661	125.9471	0
13/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2326.0700	2107.1200	2.3261	2.1071	0
13/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	AL37 On 07-August-25			Index Future	1172.2010	1172.2010	1172.2010	1,172.2010	0
13/08/2025	AL37 On 06-November-25			Index Future	1195.6310	1192.2790	1195.6310	1,192.2790	0
13/08/2025	AL37 On 05-February-26			Index Future	1217.8540	1214.4400	1217.8540	1,214.4400	0
13/08/2025	AL37 On 07-May-26			Index Future	1240.1520	1236.6740	1240.1520	1,236.6740	0
13/08/2025	AL37 On 06-August-26			Index Future	1262.6870	1259.1430	1262.6870	1,259.1430	0
13/08/2025	AL37 On 05-November-26			Index Future	1284.8470	1281.2360	1284.8470	1,281.2360	0
13/08/2025	AL7T On 07-August-25			Index Future	1422.4590	1422.4590	1422.4590	1,422.4590	0
13/08/2025	AL7T On 06-November-25			Index Future	1452.8050	1446.9410	1452.8050	1,446.9410	0
13/08/2025	AL7T On 05-February-26			Index Future	1479.8080	1473.8350	1479.8080	1,473.8350	0
13/08/2025	AL7T On 07-May-26			Index Future	1506.9030	1500.8180	1506.9030	1,500.8180	0
13/08/2025	AL7T On 06-August-26			Index Future	1534.2850	1528.0860	1534.2850	1,528.0860	0
13/08/2025	AL7T On 05-November-26			Index Future	1561.2110	1554.8990	1561.2110	1,554.8990	0
13/08/2025	ALBI On 07-August-25			Index Future	1206.8960	1206.8960	1206.8960	1,206.8960	0
13/08/2025	ALBI On 06-November-25			Index Future	1231.2800	1227.7810	1231.2800	1,227.7810	76
13/08/2025	ALBI On 05-February-26			Index Future	1254.1650	1250.6020	1254.1650	1,250.6020	0
13/08/2025	ALBI On 07-May-26			Index Future	1277.1290	1273.4980	1277.1290	1,273.4980	0
13/08/2025	ALBI On 06-August-26			Index Future	1300.3360	1296.6360	1300.3360	1,296.6360	0
13/08/2025	ALBI On 05-November-26			Index Future	1323.1560	1319.3870	1323.1560	1,319.3870	0
13/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C038 On 31-January-38			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
13/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/08/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	CS26 On 02-April-26			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
13/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	ES33 On 06-November-25			Bond Future	10.3597	10.4265	86.0579	85.7410	0
13/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7407.6400	7090.7900	7.4076	7.0908	0
13/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	ES33 On 05-February-26			Bond Future	10.4872	10.5571	87.6782	87.3554	0
13/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4482.6800	4159.9600	4.4827	4.1600	0
13/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	ES33 On 07-May-26			Bond Future	10.6238	10.6972	85.5083	85.1790	0
13/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4627.8000	4298.5000	4.6278	4.2985	0
13/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	ES33 On 06-August-26			Bond Future	10.7729	10.8501	87.0960	86.7598	0
13/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5227.3300	4891.1800	5.2273	4.8912	0
13/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	ES33 On 05-November-26			Bond Future	10.9477	11.0291	84.8288	84.4858	0
13/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	499.6000	842.6300	0.4996	0.8426	0
13/08/2025	ES42 On 06-November-25			Bond Future	11.2536	11.2938	79.9577	79.7078	0
13/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6623.7900	6373.8600	6.6238	6.3739	0
13/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	ES42 On 05-February-26			Bond Future	11.3692	11.4109	81.4632	81.2086	0
13/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2863.4300	2608.8600	2.8634	2.6089	0
13/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	ES42 On 07-May-26			Bond Future	11.4954	11.5387	78.7080	78.4481	0
13/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4066.5700	3806.7000	4.0666	3.8067	0
13/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	ES42 On 06-August-26			Bond Future	11.6270	11.6721	80.1680	79.9026	0
13/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5693.6300	5428.2700	5.6936	5.4283	0
13/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	ES42 On 05-November-26			Bond Future	11.7731	11.8201	77.3071	77.0362	0
13/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	657.6700	928.5700	0.6577	0.9286	0
13/08/2025	GOVI On 07-August-25			GOVI	1187.5980	1187.5980	1187.5980	1,187.5980	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2025	GOVI On 06-November-25			GOVI	1211.5630	1208.1500	1211.5630	1,208.1500	614
13/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	995630.0000	961500.0000	99.5630	96.1500	0
13/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	GOVI On 05-February-26			GOVI	1234.0820	1230.6070	1234.0820	1,230.6070	0
13/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	840820.0000	806070.0000	84.0820	80.6070	0
13/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	GOVI On 07-May-26			GOVI	1256.6780	1253.1360	1256.6780	1,253.1360	42
13/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	796780.0000	761360.0000	79.6780	76.1360	0
13/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	GOVI On 06-August-26			GOVI	1279.5140	1275.9040	1279.5140	1,275.9040	0
13/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	905140.0000	869040.0000	90.5140	86.9040	0
13/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	GOVI On 05-November-26			GOVI	1301.9690	1298.2920	1301.9690	1,298.2920	0
13/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	249690.0000	212920.0000	24.9690	21.2920	0
13/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/08/2025	IGOV On 07-August-25			Index Future	384.0940	384.0940	384.0940	384.0940	0
13/08/2025	IGOV On 06-November-25			Index Future	391.6560	391.3390	391.6560	391.3390	754
13/08/2025	IGOV On 05-February-26			Index Future	399.0300	398.7070	399.0300	398.7070	0
13/08/2025	IGOV On 07-May-26			Index Future	406.4280	406.0990	406.4280	406.0990	0
13/08/2025	IGOV On 06-August-26			Index Future	413.9040	413.5680	413.9040	413.5680	0
13/08/2025	IGOV On 05-November-26			Index Future	421.2580	420.9140	421.2580	420.9140	0
13/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/08/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
13/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
13/08/2025	R033 On 06-November-25			Bond Future	9.0255	9.1014	106.3055	105.8903	13,678
13/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6887.8600	6486.8300	6.8879	6.4868	0
13/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	37.7800	51.9900	0.0378	0.0520	0
13/08/2025	R033 On 05-February-26			Bond Future	9.0998	9.1795	108.2815	107.8586	0
13/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7287.9000	6906.3300	7.2879	6.9063	0
13/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	216.1800	257.4600	0.2162	0.2575	0
13/08/2025	R033 On 07-May-26			Bond Future	9.1850	9.2690	105.2195	104.7881	0
13/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6470.5200	6114.3500	6.4705	6.1144	0
13/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	539.2800	614.4400	0.5393	0.6144	0
13/08/2025	R033 On 06-August-26			Bond Future	9.2797	9.3682	107.1488	106.7087	0
13/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5729.9300	5402.7200	5.7299	5.4027	0
13/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	1035.4400	1148.2600	1.0354	1.1483	0
13/08/2025	R033 On 05-November-26			Bond Future	9.3955	9.4891	103.9611	103.5123	0
13/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2477.5800	2265.0500	2.4776	2.2651	0
13/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2793.3500	3029.6500	2.7934	3.0297	0
13/08/2025	R035 On 06-November-25			Bond Future	9.6853	9.7559	96.8453	96.4333	118,055
13/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1713.0700	1499.5400	1.7131	1.4995	250
13/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1219.3700	1417.8000	1.2194	1.4178	0
13/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2218.3500	1969.7700	2.2184	1.9698	2,000
13/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	916.4100	1079.7900	0.9164	1.0798	0
13/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2906.9100	2620.3600	2.9069	2.6204	300
13/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	635.8000	761.2100	0.6358	0.7612	0
13/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3210.6800	2910.2700	3.2107	2.9103	0
13/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	544.3600	655.9100	0.5444	0.6559	250
13/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3892.2700	3565.8600	3.8923	3.5659	0
13/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	386.5800	472.1300	0.3866	0.4721	50

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4413.3400	4070.9900	4.4133	4.0710	2,000
13/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	298.5500	368.1600	0.2986	0.3682	0
13/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4557.9400	4211.6800	4.5579	4.2117	2,000
13/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	277.9600	343.6600	0.2780	0.3437	0
13/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4849.9000	4496.3700	4.8499	4.4964	0
13/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	240.7600	299.1900	0.2408	0.2992	250
13/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5243.8300	4881.6600	5.2438	4.8817	300
13/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	198.2700	248.0600	0.1983	0.2481	0
13/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5742.2200	5370.8000	5.7422	5.3708	0
13/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	155.0700	195.6100	0.1551	0.1956	8,500
13/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7055.2600	6666.4000	7.0553	6.6664	2,000
13/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	80.2100	103.3100	0.0802	0.1033	0
13/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7106.0200	6716.6600	7.1060	6.7167	250
13/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	78.1700	100.7700	0.0782	0.1008	0
13/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7359.9000	6968.1300	7.3599	6.9681	0
13/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	68.6700	88.8600	0.0687	0.0889	0
13/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8374.9900	7975.8000	8.3750	7.9758	0
13/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	40.7200	53.4900	0.0407	0.0535	0
13/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9535.5000	9130.9700	9.5355	9.1310	0
13/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	22.1900	29.6200	0.0222	0.0296	2,000
13/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9635.8400	9230.9700	9.6358	9.2310	0
13/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	21.0300	28.1200	0.0210	0.0281	250
13/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10732.4500	10324.6800	10.7325	10.3247	0
13/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	11.7200	15.9100	0.0117	0.0159	300
13/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12104.9800	11694.7900	12.1050	11.6948	0
13/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	4.4600	6.2300	0.0045	0.0062	250
13/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12298.9600	11888.5400	12.2990	11.8885	0
13/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	3.8200	5.3600	0.0038	0.0054	2,000
13/08/2025	R035 On 05-February-26			Bond Future	9.7778	9.8515	98.6454	98.2258	0
13/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3468.7700	3201.0500	3.4688	3.2011	250
13/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1265.0400	1416.8500	1.2650	1.4169	0
13/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4555.6800	4250.4600	4.5557	4.2505	2,000
13/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	874.1700	988.4800	0.8742	0.9885	0
13/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5548.6300	5217.3200	5.5486	5.2173	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	632.9000	721.1200	0.6329	0.7211	250
13/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	6084.1500	5741.2600	6.0842	5.7413	0
13/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	533.3100	609.9500	0.5333	0.6100	0
13/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6765.6400	6410.0800	6.7656	6.4101	2,000
13/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	429.3000	493.2700	0.4293	0.4933	0
13/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	7041.4500	6681.3600	7.0415	6.6814	0
13/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	393.4900	452.9300	0.3935	0.4529	0
13/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7830.0800	7458.6700	7.8301	7.4587	0
13/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	307.1500	355.2700	0.3072	0.3553	250
13/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13734.1600	13321.0300	13.7342	13.3210	0
13/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	29.7100	36.1100	0.0297	0.0361	2,000
13/08/2025	R035 On 07-May-26			Bond Future	9.8743	9.9514	95.9474	95.5195	0
13/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	2027.3300	1849.5500	2.0273	1.8496	200
13/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	3231.4300	3481.5300	3.2314	3.4815	0
13/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3553.2600	3304.1700	3.5533	3.3042	0
13/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1979.2200	2158.0100	1.9792	2.1580	200
13/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5426.9300	5119.3500	5.4269	5.1194	0
13/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	1180.3200	1300.6200	1.1803	1.3006	200
13/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6242.3000	5915.8300	6.2423	5.9158	0
13/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	955.2000	1056.6100	0.9552	1.0566	0
13/08/2025	R035 On 06-August-26			Bond Future	9.9807	10.0614	97.7074	97.2710	0
13/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6784.5000	6455.4800	6.7845	6.4555	0
13/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	1157.8500	1265.2900	1.1579	1.2653	0
13/08/2025	R035 On 05-November-26			Bond Future	10.1076	10.1921	94.8971	94.4520	0
13/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	3126.6700	2913.5200	3.1267	2.9135	0
13/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3538.1000	3770.0000	3.5381	3.7700	0
13/08/2025	R038 On 06-November-25			Bond Future	10.3218	10.3928	105.0493	104.5471	6,744
13/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	4956.2800	4551.4000	4.9563	4.5514	1,770
13/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	434.3500	531.6300	0.4344	0.5316	0
13/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6465.1600	6022.0500	6.4652	6.0221	0
13/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	235.3200	294.3700	0.2353	0.2944	0
13/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	12955.7700	12458.4800	12.9558	12.4585	0
13/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	13.5000	18.3700	0.0135	0.0184	1,770
13/08/2025	R038 On 05-February-26			Bond Future	10.4255	10.4993	107.0019	106.4906	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7389.5000	6972.9400	7.3895	6.9729	0
13/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	672.8500	767.6500	0.6729	0.7677	0
13/08/2025	R038 On 07-May-26			Bond Future	10.5384	10.6154	103.4750	102.9536	0
13/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6937.1300	6552.0700	6.9371	6.5521	0
13/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	1311.3200	1447.6700	1.3113	1.4477	0
13/08/2025	R038 On 06-August-26			Bond Future	10.6594	10.7397	105.3720	104.8402	0
13/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8473.2100	8071.6700	8.4732	8.0717	0
13/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1458.0900	1588.3600	1.4581	1.5884	0
13/08/2025	R038 On 05-November-26			Bond Future	10.7958	10.8797	101.7119	101.1697	0
13/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3872.6200	3611.1600	3.8726	3.6112	0
13/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	4366.6200	4647.3600	4.3666	4.6474	0
13/08/2025	R053 On 06-November-25			Bond Future	10.8507	10.8850	108.0551	107.7390	25,967
13/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8153.2900	7877.0400	8.1533	7.8770	0
13/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	312.4700	352.3300	0.3125	0.3523	0
13/08/2025	R053 On 05-February-26			Bond Future	10.9474	10.9829	110.0636	109.7417	0
13/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6518.0500	6300.4600	6.5181	6.3005	0
13/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1788.2300	1892.5300	1.7882	1.8925	0
13/08/2025	R053 On 07-May-26			Bond Future	11.0506	11.0876	106.2157	105.8872	10,000
13/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7660.4300	7437.2200	7.6604	7.4372	0
13/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	2219.8900	2325.2000	2.2199	2.3252	0
13/08/2025	R053 On 06-August-26			Bond Future	11.1598	11.1982	108.1627	107.8274	0
13/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11168.1600	10919.0200	11.1682	10.9190	0
13/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	2116.7000	2202.9400	2.1167	2.2029	0
13/08/2025	R053 On 05-November-26			Bond Future	11.2799	11.3198	104.1725	103.8301	0
13/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5368.8500	5202.0700	5.3689	5.2021	0
13/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5972.1000	6147.7200	5.9721	6.1477	0
13/08/2025	R186 On 06-November-25			Bond Future	7.6539	7.6931	107.0583	107.0164	103,336
13/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	521.1900	483.5100	0.5212	0.4835	0
13/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	13.8200	18.0500	0.0138	0.0181	0
13/08/2025	R186 On 05-February-26			Bond Future	7.6941	7.7451	103.7435	103.7010	0
13/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	614.8200	573.7600	0.6148	0.5738	0
13/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	3.6600	5.1800	0.0037	0.0052	0
13/08/2025	R186 On 07-May-26			Bond Future	7.8261	7.9002	105.6417	105.5976	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	511.6800	467.6200	0.5117	0.4676	0
13/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	R186 On 06-August-26			Bond Future	8.1078	8.2358	102.2739	102.2283	0
13/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	238.6100	208.8500	0.2386	0.2089	0
13/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	74.0000	89.8900	0.0740	0.0899	0
13/08/2025	R186 On 05-November-26			Bond Future	10.3469	10.7587	104.0408	103.9932	0
13/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	64.1100	52.6600	0.0641	0.0527	0
13/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	322.0100	358.1100	0.3220	0.3581	0
13/08/2025	R202 On 06-November-25			Bond Future	276.2577	276.1603	276.2577	276.1603	1,033
13/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	617.6600	520.2600	0.6177	0.5203	0
13/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	R202 On 05-February-26			Bond Future	276.1234	276.0243	276.1234	276.0243	0
13/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1696.6000	1795.7500	1.6966	1.7958	0
13/08/2025	R202 On 07-May-26			Bond Future	281.2418	281.1390	281.2418	281.1390	0
13/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	3691.8100	3589.0300	3.6918	3.5890	0
13/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	R202 On 06-August-26			Bond Future	281.0410	280.9340	281.0410	280.9340	0
13/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2180.9700	2074.0300	2.1810	2.0740	0
13/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	R202 On 05-November-26			Bond Future	285.9702	285.8586	285.9702	285.8586	0
13/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	5510.2100	5398.5500	5.5102	5.3986	0
13/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	R209 On 06-November-25			Bond Future	9.9779	10.0431	76.9381	76.5911	20,090
13/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6591.7200	6265.3800	6.5917	6.2654	0
13/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	82.8500	103.5600	0.0829	0.1036	0
13/08/2025	R209 On 05-February-26			Bond Future	10.0665	10.1341	78.3682	78.0148	0
13/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4978.2800	4702.3300	4.9783	4.7023	0
13/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	621.9500	699.3700	0.6220	0.6994	0
13/08/2025	R209 On 07-May-26			Bond Future	10.1633	10.2336	76.6509	76.2904	0
13/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5455.8700	5187.0100	5.4559	5.1870	0
13/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	974.8700	1066.4300	0.9749	1.0664	0
13/08/2025	R209 On 06-August-26			Bond Future	10.2677	10.3409	78.0567	77.6891	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6447.9600	6168.2600	6.4480	6.1683	0
13/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	1057.8100	1145.7100	1.0578	1.1457	0
13/08/2025	R209 On 05-November-26			Bond Future	10.3868	10.4631	76.2567	75.8820	0
13/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	2988.3800	2806.5500	2.9884	2.8066	0
13/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3318.7200	3511.6700	3.3187	3.5117	0
13/08/2025	R210 On 06-November-25			Bond Future	252.6565	252.6705	252.6565	252.6705	1,206
13/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	516.4800	530.5400	0.5165	0.5305	0
13/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	R210 On 05-February-26			Bond Future	257.4134	257.4279	257.4134	257.4279	0
13/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4313.4300	4327.9300	4.3134	4.3279	0
13/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	R210 On 07-May-26			Bond Future	258.7054	258.7184	258.7054	258.7184	0
13/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3305.3700	3318.4000	3.3054	3.3184	0
13/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	R210 On 06-August-26			Bond Future	263.5132	263.5245	263.5132	263.5245	0
13/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3673.1600	3684.5400	3.6732	3.6845	0
13/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	R210 On 05-November-26			Bond Future	264.6015	264.6103	264.6015	264.6103	0
13/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11271.4700	11280.2800	11.2715	11.2803	0
13/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/08/2025	R213 On 06-November-25			Bond Future	8.4943	8.5650	95.1015	94.8167	94,023
13/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6046.8800	5767.5100	6.0469	5.7675	0
13/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	14.9600	20.4500	0.0150	0.0205	0
13/08/2025	R213 On 05-February-26			Bond Future	8.5567	8.6316	96.8692	96.5792	23
13/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5170.1800	4910.7000	5.1702	4.9107	0
13/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	171.1800	201.7400	0.1712	0.2017	0
13/08/2025	R213 On 07-May-26			Bond Future	8.6251	8.7049	95.0903	94.7943	0
13/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4666.8800	4425.1800	4.6669	4.4252	0
13/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	421.3500	475.6400	0.4214	0.4756	0
13/08/2025	R213 On 06-August-26			Bond Future	8.7050	8.7903	96.8350	96.5329	0
13/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	4101.6200	3874.6400	4.1016	3.8746	0
13/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	682.7400	757.8900	0.6827	0.7579	0
13/08/2025	R213 On 05-November-26			Bond Future	8.8173	8.9087	94.9615	94.6531	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1797.9400	1652.5800	1.7979	1.6526	0
13/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	2025.7900	2188.8000	2.0258	2.1888	0
13/08/2025	R214 On 06-November-25			Bond Future	10.6342	10.6735	70.3611	70.1364	36,791
13/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5608.1500	5408.5800	5.6082	5.4086	0
13/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	179.3500	204.5200	0.1794	0.2045	0
13/08/2025	R214 On 05-February-26			Bond Future	10.7309	10.7715	71.6690	71.4401	0
13/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3951.7700	3795.7800	3.9518	3.7958	0
13/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	1057.9300	1130.8200	1.0579	1.1308	0
13/08/2025	R214 On 07-May-26			Bond Future	10.8295	10.8716	69.6823	69.4488	0
13/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	5050.6700	4888.1900	5.0507	4.8882	0
13/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1311.7900	1382.8300	1.3118	1.3828	0
13/08/2025	R214 On 06-August-26			Bond Future	10.9355	10.9792	70.9606	70.7222	0
13/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6596.4200	6419.5400	6.5964	6.4195	0
13/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1261.6500	1323.1600	1.2617	1.3232	0
13/08/2025	R214 On 05-November-26			Bond Future	11.0550	11.1003	68.8919	68.6486	0
13/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3250.6600	3133.2300	3.2507	3.1332	0
13/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3709.8800	3835.6900	3.7099	3.8357	0
13/08/2025	R248 On 06-November-25			Bond Future	10.9341	10.9737	83.5968	83.3193	219,481
13/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5685.6200	5452.0100	5.6856	5.4520	0
13/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	331.0500	374.9500	0.3311	0.3750	0
13/08/2025	R248 On 05-February-26			Bond Future	11.0365	11.0775	85.1506	84.8680	0
13/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4380.6200	4198.8500	4.3806	4.1989	0
13/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1537.5200	1638.3300	1.5375	1.6383	0
13/08/2025	R248 On 07-May-26			Bond Future	11.1404	11.1829	82.2690	81.9807	260
13/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5576.4100	5384.1000	5.5764	5.3841	0
13/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1787.6900	1883.7200	1.7877	1.8837	0
13/08/2025	R248 On 06-August-26			Bond Future	11.2519	11.2960	83.7778	83.4836	0
13/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8434.2200	8213.0500	8.4342	8.2131	0
13/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1505.5900	1578.7100	1.5056	1.5787	0
13/08/2025	R248 On 05-November-26			Bond Future	11.3761	11.4219	80.7892	80.4890	0
13/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4103.4300	3956.5400	4.1034	3.9565	0
13/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4538.9700	4692.3500	4.5390	4.6924	0
13/08/2025	X038 On 31-January-38			Bond Future	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
13/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0