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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
14/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	2029 On 06-November-25			Bond Future	140.9287	140.9796	140.9287	140.9796	4,396
14/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1138.6900	1189.6300	1.1387	1.1896	0
14/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2029 On 05-February-26			Bond Future	143.5820	143.6340	143.5820	143.6340	0
14/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3472.0400	3523.9800	3.4720	3.5240	0
14/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2029 On 07-May-26			Bond Future	144.7829	144.8359	144.7829	144.8359	0
14/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2962.9000	3015.8500	2.9629	3.0159	0
14/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2029 On 06-August-26			Bond Future	147.4743	147.5278	147.4743	147.5278	0
14/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3374.2500	3427.8400	3.3743	3.4278	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2029 On 05-November-26			Bond Future	148.5781	148.6330	148.5781	148.6330	0
14/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	1018.1400	1072.9500	1.0181	1.0730	0
14/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2030 On 06-November-25			Bond Future	8.1428	8.1487	101.7179	101.6973	139,002
14/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2163.8800	2149.4200	2.1639	2.1494	300
14/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	166.6600	172.8300	0.1667	0.1728	0
14/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3722.8300	3704.1700	3.7228	3.7042	300
14/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	35.0900	37.0600	0.0351	0.0371	0
14/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4762.9700	4743.1900	4.7630	4.7432	0
14/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	12.1600	13.0100	0.0122	0.0130	0
14/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6514.0000	6493.5500	6.5140	6.4936	0
14/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	1.9100	2.0900	0.0019	0.0021	300
14/08/2025	2030 On 05-February-26			Bond Future	8.1849	8.1912	99.6003	99.5794	51,961
14/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4352.9200	4335.2800	4.3529	4.3353	0
14/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	131.4500	134.7700	0.1315	0.1348	0
14/08/2025	2030 On 07-May-26			Bond Future	8.2507	8.2575	101.4228	101.4012	0
14/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3839.1300	3823.0200	3.8391	3.8230	0
14/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	343.8800	349.3100	0.3439	0.3493	0
14/08/2025	2030 On 06-August-26			Bond Future	8.3318	8.3393	99.2743	99.2521	0
14/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	3176.1800	3161.3200	3.1762	3.1613	0
14/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	605.5900	612.9300	0.6056	0.6129	0
14/08/2025	2030 On 05-November-26			Bond Future	8.4354	8.4438	100.9902	100.9673	0
14/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1446.4400	1436.8000	1.4464	1.4368	0
14/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1571.6100	1584.9300	1.5716	1.5849	0
14/08/2025	2031 On 06-November-25			Bond Future	110.4295	110.6427	110.4295	110.6427	1,416
14/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	786.4000	977.6900	0.7864	0.9777	0
14/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	46.9100	24.9500	0.0469	0.0250	0
14/08/2025	2031 On 05-February-26			Bond Future	110.1232	110.3409	110.1232	110.3409	0
14/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	20.3600	34.3900	0.0204	0.0344	0
14/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1657.2000	1453.5000	1.6572	1.4535	0
14/08/2025	2031 On 07-May-26			Bond Future	112.1644	112.3859	112.1644	112.3859	0
14/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	17.8700	30.7100	0.0179	0.0307	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1693.4300	1484.8000	1.6934	1.4848	0
14/08/2025	2031 On 06-August-26			Bond Future	111.8212	112.0476	111.8212	112.0476	0
14/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0500	0.2000	0.0001	0.0002	0
14/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	1988.8900	1762.6000	1.9889	1.7626	0
14/08/2025	2031 On 05-November-26			Bond Future	113.7815	114.0115	113.7815	114.0115	0
14/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2291.4900	2521.5100	2.2915	2.5215	0
14/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2032 On 06-November-25			Bond Future	8.8569	8.8629	98.0244	97.9958	137,378
14/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2853.4700	2835.5300	2.8535	2.8355	300
14/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	335.8000	346.5000	0.3358	0.3465	0
14/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4854.7500	4830.4100	4.8548	4.8304	300
14/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	91.2900	95.5900	0.0913	0.0956	0
14/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7049.5700	7022.3000	7.0496	7.0223	0
14/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	21.0600	22.4300	0.0211	0.0224	0
14/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	9020.4600	8992.2100	9.0205	8.9922	0
14/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	4.5700	4.9600	0.0046	0.0050	300
14/08/2025	2032 On 05-February-26			Bond Future	8.9280	8.9344	99.8464	99.8173	0
14/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5679.3900	5656.1500	5.6794	5.6562	0
14/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	263.4100	269.3200	0.2634	0.2693	0
14/08/2025	2032 On 07-May-26			Bond Future	9.0108	9.0176	97.5138	97.4839	0
14/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5381.0800	5359.4400	5.3811	5.3594	0
14/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	570.7400	579.0000	0.5707	0.5790	0
14/08/2025	2032 On 06-August-26			Bond Future	9.1040	9.1113	99.3024	99.2717	0
14/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	5026.1400	5005.1600	5.0261	5.0052	0
14/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	841.1500	850.8600	0.8412	0.8509	0
14/08/2025	2032 On 05-November-26			Bond Future	9.2210	9.2287	96.8622	96.8306	0
14/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2254.8500	2241.8700	2.2549	2.2419	0
14/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2503.2400	2521.8600	2.5032	2.5219	0
14/08/2025	2033 On 06-November-25			Bond Future	132.3879	132.2979	132.3879	132.2979	8,060
14/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	752.0700	842.1500	0.7521	0.8422	0
14/08/2025	2033 On 05-February-26			Bond Future	134.8805	134.7887	134.8805	134.7887	0
14/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2000.4600	1908.7200	2.0005	1.9087	0

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14/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2033 On 07-May-26			Bond Future	135.8184	135.7250	135.8184	135.7250	0
14/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	658.3800	564.9600	0.6584	0.5650	0
14/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2033 On 06-August-26			Bond Future	138.3432	138.2477	138.3432	138.2477	0
14/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4093.2000	3997.7300	4.0932	3.9977	0
14/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2033 On 05-November-26			Bond Future	139.1834	139.0865	139.1834	139.0865	0
14/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	1923.3700	1826.5300	1.9234	1.8265	0
14/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2037 On 06-November-25			Bond Future	10.2133	10.2351	91.0640	90.9319	184,266
14/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2593.9500	2514.3100	2.5940	2.5143	300
14/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	876.4800	928.9500	0.8765	0.9290	0
14/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4899.2400	4790.7600	4.8992	4.7908	300
14/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	294.2900	317.9200	0.2943	0.3179	0
14/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8122.3500	7997.1900	8.1224	7.9972	0
14/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	65.0700	72.0200	0.0651	0.0720	0
14/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10827.5800	10697.7100	10.8276	10.6977	0
14/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	17.4000	19.6400	0.0174	0.0196	300
14/08/2025	2037 On 05-February-26			Bond Future	10.3103	10.3329	88.4979	88.3633	5
14/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3403.3800	3322.7800	3.4034	3.3228	1,930
14/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1412.8500	1466.8400	1.4129	1.4668	0
14/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4423.6600	4331.3100	4.4237	4.3313	1,970
14/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	1007.5700	1049.8100	1.0076	1.0498	0
14/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5748.8500	5644.9700	5.7489	5.6450	0
14/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	664.6100	695.3200	0.6646	0.6953	0
14/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6486.0400	6377.1400	6.4860	6.3771	0
14/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	530.6200	556.3100	0.5306	0.5563	1,930
14/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6672.6600	6562.6200	6.6727	6.5626	1,030
14/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	501.4200	525.9700	0.5014	0.5260	0
14/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8856.8600	8736.5600	8.8569	8.7366	0
14/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	259.2800	273.5700	0.2593	0.2736	1,930
14/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10820.4900	10694.5500	10.8205	10.6946	0
14/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	143.8100	152.4600	0.1438	0.1525	1,970

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14/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12984.7100	12854.5300	12.9847	12.8545	0
14/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	64.9000	69.3100	0.0649	0.0693	1,030
14/08/2025	2037 On 07-May-26			Bond Future	10.4206	10.4441	90.1170	89.9797	0
14/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4644.5800	4557.2600	4.6446	4.5573	142
14/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1631.5500	1681.5000	1.6316	1.6815	0
14/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	6149.4200	6049.5400	6.1494	6.0495	0
14/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	1114.3500	1151.7400	1.1144	1.1517	0
14/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10929.2000	10806.7200	10.9292	10.8067	0
14/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	359.8900	374.6800	0.3599	0.3747	142
14/08/2025	2037 On 06-August-26			Bond Future	10.5418	10.5664	87.5101	87.3701	0
14/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	1854.4000	1807.6400	1.8544	1.8076	2,541
14/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	4897.0500	4990.2800	4.8971	4.9903	0
14/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3701.0600	3627.3100	3.7011	3.6273	0
14/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2806.1200	2872.3600	2.8061	2.8724	2,541
14/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5851.9400	5757.5000	5.8519	5.7575	0
14/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1674.3000	1719.8500	1.6743	1.7199	2,541
14/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7493.4900	7387.9300	7.4935	7.3879	0
14/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1170.3400	1204.7700	1.1703	1.2048	0
14/08/2025	2037 On 05-November-26			Bond Future	10.6695	10.6951	89.0214	88.8786	0
14/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3487.8000	3419.7300	3.4878	3.4197	0
14/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3764.0500	3838.7200	3.7641	3.8387	0
14/08/2025	2038 On 06-November-25			Bond Future	142.4146	142.4880	142.4146	142.4880	2,621
14/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1465.3900	1391.9700	1.4654	1.3920	0
14/08/2025	2038 On 05-February-26			Bond Future	142.9302	143.0055	142.9302	143.0055	0
14/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	269.7900	194.5300	0.2698	0.1945	0
14/08/2025	2038 On 07-May-26			Bond Future	145.5800	145.6562	145.5800	145.6562	0
14/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1050.0000	1126.1700	1.0500	1.1262	0
14/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2038 On 06-August-26			Bond Future	146.0818	146.1601	146.0818	146.1601	0
14/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1361.8300	1440.1000	1.3618	1.4401	0
14/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2038 On 05-November-26			Bond Future	148.6445	148.7237	148.6445	148.7237	0

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14/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2334.5000	2413.6500	2.3345	2.4137	0
14/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2040 On 06-November-25			Bond Future	10.6898	10.6962	90.2776	90.2361	43,773
14/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7242.9300	7207.7600	7.2429	7.2078	0
14/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	138.8400	145.2000	0.1388	0.1452	0
14/08/2025	2040 On 05-February-26			Bond Future	10.7942	10.8008	87.4464	87.4042	36,614
14/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1183.9800	1176.3700	1.1840	1.1764	680
14/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4121.4000	4156.0500	4.1214	4.1561	0
14/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2314.9500	2301.0600	2.3150	2.3011	0
14/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2601.0400	2629.4100	2.6010	2.6294	680
14/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3835.0100	3814.3900	3.8350	3.8144	0
14/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1582.4100	1604.0500	1.5824	1.6041	680
14/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5344.0000	5318.1900	5.3440	5.3182	0
14/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	1017.9600	1034.4100	1.0180	1.0344	0
14/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6923.6700	6893.6400	6.9237	6.8936	475
14/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	656.1500	668.3800	0.6562	0.6684	0
14/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	13914.1900	13874.2700	13.9142	13.8743	0
14/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	74.4600	76.8000	0.0745	0.0768	475
14/08/2025	2040 On 07-May-26			Bond Future	10.9107	10.9175	89.0461	89.0029	0
14/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2349.7000	2336.0200	2.3497	2.3360	1,460
14/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3699.1200	3728.6800	3.6991	3.7287	0
14/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3769.1700	3749.6200	3.7692	3.7496	820
14/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2458.1000	2481.7900	2.4581	2.4818	0
14/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6031.0100	6004.4700	6.0310	6.0045	0
14/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1411.0100	1427.7100	1.4110	1.4277	0
14/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6252.1700	6225.0700	6.2522	6.2251	0
14/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1340.7900	1356.9300	1.3408	1.3569	1,460
14/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7660.1600	7629.8800	7.6602	7.6299	0
14/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	976.0900	989.0500	0.9761	0.9891	820
14/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8545.5900	8513.6200	8.5456	8.5136	0
14/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	803.1800	814.4500	0.8032	0.8145	1,460
14/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	10009.9200	9975.6100	10.0099	9.9756	0
14/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	585.1900	594.1200	0.5852	0.5941	820
14/08/2025	2040 On 06-August-26			Bond Future	11.0377	11.0448	86.1688	86.1246	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8116.4700	8086.3900	8.1165	8.0864	0
14/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1381.4800	1395.6800	1.3815	1.3957	0
14/08/2025	2040 On 05-November-26			Bond Future	11.1694	11.1769	87.6564	87.6110	0
14/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3639.0700	3621.0400	3.6391	3.6210	0
14/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4308.2600	4335.5700	4.3083	4.3356	0
14/08/2025	2044 On 06-November-25			Bond Future	10.9389	10.9452	85.2846	85.2420	129,509
14/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2993.6600	2973.9500	2.9937	2.9740	11,000
14/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	931.3600	954.2300	0.9314	0.9542	0
14/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5527.2000	5496.2100	5.5272	5.4962	0
14/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	317.5900	329.1800	0.3176	0.3292	11,000
14/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6232.7300	6199.5800	6.2327	6.1996	0
14/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	236.9000	246.3300	0.2369	0.2463	0
14/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6890.5400	6855.7100	6.8905	6.8557	0
14/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	180.2800	188.0300	0.1803	0.1880	5,800
14/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7990.6200	7953.5100	7.9906	7.9535	0
14/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	113.2200	118.6900	0.1132	0.1187	5,600
14/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8265.3800	8227.8100	8.2654	8.2278	0
14/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	100.7200	105.7300	0.1007	0.1057	5,800
14/08/2025	2044 On 05-February-26			Bond Future	11.0421	11.0486	82.4858	82.4424	16
14/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	363.2700	361.0600	0.3633	0.3611	9,000
14/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7247.6600	7288.8500	7.2477	7.2889	0
14/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2062.2700	2049.6600	2.0623	2.0497	9,000
14/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	3015.6200	3046.4100	3.0156	3.0464	0
14/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3330.3300	3311.6400	3.3303	3.3116	0
14/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1965.9100	1990.6200	1.9659	1.9906	4,500
14/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	4169.9200	4147.8600	4.1699	4.1479	0
14/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1526.5500	1547.8900	1.5266	1.5479	9,000
14/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4389.9700	4367.0900	4.3900	4.3671	0
14/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1431.8800	1452.4000	1.4319	1.4524	4,500
14/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4658.7400	4634.9100	4.6587	4.6349	0
14/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1325.5800	1345.1500	1.3256	1.3452	0
14/08/2025	2044 On 07-May-26			Bond Future	11.1561	11.1628	83.9947	83.9503	0
14/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5683.2700	5657.4300	5.6833	5.6574	0
14/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1640.3300	1658.8400	1.6403	1.6588	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2025	2044 On 06-August-26			Bond Future	11.2797	11.2868	81.1500	81.1047	0
14/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8267.2800	8236.5900	8.2673	8.2366	0
14/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1446.8300	1461.5100	1.4468	1.4615	0
14/08/2025	2044 On 05-November-26			Bond Future	11.4068	11.4142	82.5507	82.5042	0
14/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	3899.6600	3880.6600	3.8997	3.8807	0
14/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4322.0000	4349.4300	4.3220	4.3494	0
14/08/2025	2046 On 06-November-25			Bond Future	121.0487	120.9594	121.0487	120.9594	19,630
14/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4361.2600	4450.6100	4.3613	4.4506	0
14/08/2025	2046 On 05-February-26			Bond Future	123.3277	123.2368	123.3277	123.2368	0
14/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1677.7100	1586.7600	1.6777	1.5868	0
14/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2046 On 07-May-26			Bond Future	123.3179	123.2256	123.3179	123.2256	0
14/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1632.1100	1724.4300	1.6321	1.7244	0
14/08/2025	2046 On 06-August-26			Bond Future	125.6095	125.5152	125.6095	125.5152	0
14/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3229.5100	3135.2100	3.2295	3.1352	0
14/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2046 On 05-November-26			Bond Future	125.4795	125.3844	125.4795	125.3844	0
14/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.4700	95.6400	0.0005	0.0956	0
14/08/2025	2050 On 06-November-25			Bond Future	121.9962	121.9961	121.9962	121.9961	17,837
14/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2423.8400	2423.9100	2.4238	2.4239	0
14/08/2025	2050 On 05-February-26			Bond Future	121.8804	121.8806	121.8804	121.8806	0
14/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	939.6400	939.4500	0.9396	0.9395	0
14/08/2025	2050 On 07-May-26			Bond Future	124.1397	124.1397	124.1397	124.1397	0
14/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	69.7400	69.6700	0.0697	0.0697	0
14/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	2050 On 06-August-26			Bond Future	123.9912	123.9917	123.9912	123.9917	0
14/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	721.2400	721.7200	0.7212	0.7217	0
14/08/2025	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
14/08/2025	2050 On 05-November-26			Bond Future	126.1658	126.1661	126.1658	126.1661	0
14/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2325.7800	2326.0700	2.3258	2.3261	0
14/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	AL37 On 07-August-25			Index Future	1172.2010	1172.2010	1172.2010	1,172.2010	0
14/08/2025	AL37 On 06-November-25			Index Future	1195.9210	1195.6310	1195.9210	1,195.6310	0
14/08/2025	AL37 On 05-February-26			Index Future	1218.1490	1217.8540	1218.1490	1,217.8540	0
14/08/2025	AL37 On 07-May-26			Index Future	1240.4550	1240.1520	1240.4550	1,240.1520	0
14/08/2025	AL37 On 06-August-26			Index Future	1262.9990	1262.6870	1262.9990	1,262.6870	0
14/08/2025	AL37 On 05-November-26			Index Future	1285.1680	1284.8470	1285.1680	1,284.8470	0
14/08/2025	AL7T On 07-August-25			Index Future	1422.4590	1422.4590	1422.4590	1,422.4590	0
14/08/2025	AL7T On 06-November-25			Index Future	1454.1980	1452.8050	1454.1980	1,452.8050	0
14/08/2025	AL7T On 05-February-26			Index Future	1481.2270	1479.8080	1481.2270	1,479.8080	0
14/08/2025	AL7T On 07-May-26			Index Future	1508.3510	1506.9030	1508.3510	1,506.9030	0
14/08/2025	AL7T On 06-August-26			Index Future	1535.7630	1534.2850	1535.7630	1,534.2850	0
14/08/2025	AL7T On 05-November-26			Index Future	1562.7200	1561.2110	1562.7200	1,561.2110	0
14/08/2025	ALBI On 07-August-25			Index Future	1206.8960	1206.8960	1206.8960	1,206.8960	0
14/08/2025	ALBI On 06-November-25			Index Future	1231.9010	1231.2800	1231.9010	1,231.2800	76
14/08/2025	ALBI On 05-February-26			Index Future	1254.7980	1254.1650	1254.7980	1,254.1650	0
14/08/2025	ALBI On 07-May-26			Index Future	1277.7760	1277.1290	1277.7760	1,277.1290	0
14/08/2025	ALBI On 06-August-26			Index Future	1300.9970	1300.3360	1300.9970	1,300.3360	0
14/08/2025	ALBI On 05-November-26			Index Future	1323.8340	1323.1560	1323.8340	1,323.1560	0
14/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	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
14/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/08/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	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
14/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	ES33 On 06-November-25			Bond Future	10.3479	10.3597	86.1139	86.0579	0
14/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7463.7000	7407.6400	7.4637	7.4076	0
14/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	ES33 On 05-February-26			Bond Future	10.4749	10.4872	87.7353	87.6782	0
14/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4539.8100	4482.6800	4.5398	4.4827	0
14/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	ES33 On 07-May-26			Bond Future	10.6108	10.6238	85.5668	85.5083	0
14/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4686.2100	4627.8000	4.6862	4.6278	0
14/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	ES33 On 06-August-26			Bond Future	10.7592	10.7729	87.1557	87.0960	0
14/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5287.0300	5227.3300	5.2870	5.2273	0
14/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	ES33 On 05-November-26			Bond Future	10.9333	10.9477	84.8898	84.8288	0
14/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	438.5600	499.6000	0.4386	0.4996	0
14/08/2025	ES42 On 06-November-25			Bond Future	11.2471	11.2536	79.9981	79.9577	0
14/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6664.2000	6623.7900	6.6642	6.6238	0
14/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	ES42 On 05-February-26			Bond Future	11.3625	11.3692	81.5043	81.4632	0
14/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2904.6200	2863.4300	2.9046	2.8634	0
14/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	ES42 On 07-May-26			Bond Future	11.4884	11.4954	78.7501	78.7080	0
14/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4108.6700	4066.5700	4.1087	4.0666	0
14/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	ES42 On 06-August-26			Bond Future	11.6197	11.6270	80.2111	80.1680	0
14/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5736.7200	5693.6300	5.7367	5.6936	0
14/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	ES42 On 05-November-26			Bond Future	11.7654	11.7731	77.3513	77.3071	0
14/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	613.5000	657.6700	0.6135	0.6577	0
14/08/2025	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
14/08/2025	GOVI On 06-November-25			GOVI	1212.0880	1211.5630	1212.0880	1,211.5630	611
14/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1000880.0000	995630.0000	100.0880	99.5630	0
14/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	GOVI On 05-February-26			GOVI	1234.6160	1234.0820	1234.6160	1,234.0820	0
14/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	846160.0000	840820.0000	84.6160	84.0820	0
14/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	GOVI On 07-May-26			GOVI	1257.2250	1256.6780	1257.2250	1,256.6780	42
14/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	802250.0000	796780.0000	80.2250	79.6780	0
14/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	GOVI On 06-August-26			GOVI	1280.0730	1279.5140	1280.0730	1,279.5140	0
14/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	910730.0000	905140.0000	91.0730	90.5140	0
14/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	GOVI On 05-November-26			GOVI	1302.5420	1301.9690	1302.5420	1,301.9690	0
14/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	255420.0000	249690.0000	25.5420	24.9690	0
14/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/08/2025	IGOV On 07-August-25			Index Future	384.0940	384.0940	384.0940	384.0940	0
14/08/2025	IGOV On 06-November-25			Index Future	391.8090	391.6560	391.8090	391.6560	754
14/08/2025	IGOV On 05-February-26			Index Future	399.1850	399.0300	399.1850	399.0300	0
14/08/2025	IGOV On 07-May-26			Index Future	406.5880	406.4280	406.5880	406.4280	0
14/08/2025	IGOV On 06-August-26			Index Future	414.0680	413.9040	414.0680	413.9040	0
14/08/2025	IGOV On 05-November-26			Index Future	421.4260	421.2580	421.4260	421.2580	0
14/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
14/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/08/2025	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
14/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
14/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
14/08/2025	R033 On 06-November-25			Bond Future	9.0142	9.0255	106.3676	106.3055	13,678
14/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6947.0700	6887.8600	6.9471	6.8879	0
14/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	34.8800	37.7800	0.0349	0.0378	0
14/08/2025	R033 On 05-February-26			Bond Future	9.0879	9.0998	108.3447	108.2815	0
14/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7343.4000	7287.9000	7.3434	7.2879	0
14/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	208.5000	216.1800	0.2085	0.2162	0
14/08/2025	R033 On 07-May-26			Bond Future	9.1725	9.1850	105.2841	105.2195	0
14/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6522.1200	6470.5200	6.5221	6.4705	0
14/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	526.2800	539.2800	0.5263	0.5393	0
14/08/2025	R033 On 06-August-26			Bond Future	9.2664	9.2797	107.2148	107.1488	0
14/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5777.2000	5729.9300	5.7772	5.7299	0
14/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	1016.6500	1035.4400	1.0167	1.0354	0
14/08/2025	R033 On 05-November-26			Bond Future	9.3815	9.3955	104.0287	103.9611	0
14/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2508.1600	2477.5800	2.5082	2.4776	0
14/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2756.3200	2793.3500	2.7563	2.7934	0
14/08/2025	R035 On 06-November-25			Bond Future	9.6739	9.6853	96.9119	96.8453	118,055
14/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1742.2700	1713.0700	1.7423	1.7131	250
14/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1181.8900	1219.3700	1.1819	1.2194	0
14/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2253.4200	2218.3500	2.2534	2.2184	2,000
14/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	884.8000	916.4100	0.8848	0.9164	0
14/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2948.6200	2906.9100	2.9486	2.9069	300
14/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	610.8300	635.8000	0.6108	0.6358	0
14/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3254.8800	3210.6800	3.2549	3.2107	0
14/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	521.8800	544.3600	0.5219	0.5444	250
14/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3941.2900	3892.2700	3.9413	3.8923	0
14/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	368.9200	386.5800	0.3689	0.3866	50

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4465.4000	4413.3400	4.4654	4.4133	2,000
14/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	283.9300	298.5500	0.2839	0.2986	0
14/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4610.7600	4557.9400	4.6108	4.5579	2,000
14/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	264.1000	277.9600	0.2641	0.2780	0
14/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4904.1300	4849.9000	4.9041	4.8499	0
14/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	228.3100	240.7600	0.2283	0.2408	250
14/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5299.7800	5243.8300	5.2998	5.2438	300
14/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	187.5400	198.2700	0.1875	0.1983	0
14/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5800.0400	5742.2200	5.8000	5.7422	0
14/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	146.2100	155.0700	0.1462	0.1551	8,500
14/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7116.7000	7055.2600	7.1167	7.0553	2,000
14/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	74.9700	80.2100	0.0750	0.0802	0
14/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7167.5800	7106.0200	7.1676	7.1060	250
14/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	73.0500	78.1700	0.0731	0.0782	0
14/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7421.9600	7359.9000	7.4220	7.3599	0
14/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	64.0500	68.6700	0.0641	0.0687	0
14/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8438.6800	8374.9900	8.4387	8.3750	0
14/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	37.7300	40.7200	0.0377	0.0407	0
14/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9600.3900	9535.5000	9.6004	9.5355	0
14/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	20.4000	22.1900	0.0204	0.0222	2,000
14/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9700.8100	9635.8400	9.7008	9.6358	0
14/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	19.3200	21.0300	0.0193	0.0210	250
14/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10798.1000	10732.4500	10.7981	10.7325	0
14/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	10.6900	11.7200	0.0107	0.0117	300
14/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12171.2200	12104.9800	12.1712	12.1050	0
14/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	4.0200	4.4600	0.0040	0.0045	250
14/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12365.2500	12298.9600	12.3653	12.2990	0
14/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	3.4300	3.8200	0.0034	0.0038	2,000
14/08/2025	R035 On 05-February-26			Bond Future	9.7659	9.7778	98.7132	98.6454	0
14/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3508.3700	3468.7700	3.5084	3.4688	250
14/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1236.8100	1265.0400	1.2368	1.2650	0
14/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4601.6800	4555.6800	4.6017	4.5557	2,000
14/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	852.3400	874.1700	0.8523	0.8742	0
14/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5599.2400	5548.6300	5.5992	5.5486	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	615.6800	632.9000	0.6157	0.6329	250
14/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	6136.8400	6084.1500	6.1368	6.0842	0
14/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	518.1700	533.3100	0.5182	0.5333	0
14/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6820.6600	6765.6400	6.8207	6.7656	2,000
14/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	416.4900	429.3000	0.4165	0.4293	0
14/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	7097.3000	7041.4500	7.0973	7.0415	0
14/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	381.5100	393.4900	0.3815	0.3935	0
14/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7888.0500	7830.0800	7.8881	7.8301	0
14/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	297.2900	307.1500	0.2973	0.3072	250
14/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13800.5500	13734.1600	13.8006	13.7342	0
14/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	28.2700	29.7100	0.0283	0.0297	2,000
14/08/2025	R035 On 07-May-26			Bond Future	9.8619	9.8743	96.0167	95.9474	0
14/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	2053.1600	2027.3300	2.0532	2.0273	200
14/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	3187.9700	3231.4300	3.1880	3.2314	0
14/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3590.4700	3553.2600	3.5905	3.5533	0
14/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1947.1400	1979.2200	1.9471	1.9792	200
14/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5473.8900	5426.9300	5.4739	5.4269	0
14/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	1157.9900	1180.3200	1.1580	1.1803	200
14/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6292.5200	6242.3000	6.2925	6.2423	0
14/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	936.1300	955.2000	0.9361	0.9552	0
14/08/2025	R035 On 06-August-26			Bond Future	9.9677	9.9807	97.7782	97.7074	0
14/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6835.6400	6784.5000	6.8356	6.7845	0
14/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	1138.1600	1157.8500	1.1382	1.1579	0
14/08/2025	R035 On 05-November-26			Bond Future	10.0939	10.1076	94.9695	94.8971	0
14/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	3159.1500	3126.6700	3.1592	3.1267	0
14/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3498.1500	3538.1000	3.4982	3.5381	0
14/08/2025	R038 On 06-November-25			Bond Future	10.3051	10.3218	105.1680	105.0493	6,744
14/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	5048.8800	4956.2800	5.0489	4.9563	1,770
14/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	408.1800	434.3500	0.4082	0.4344	0
14/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6567.6900	6465.1600	6.5677	6.4652	0
14/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	219.0800	235.3200	0.2191	0.2353	0
14/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13073.0900	12955.7700	13.0731	12.9558	0
14/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	12.0500	13.5000	0.0121	0.0135	1,770
14/08/2025	R038 On 05-February-26			Bond Future	10.4081	10.4255	107.1228	107.0019	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7485.4600	7389.5000	7.4855	7.3895	0
14/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	647.8900	672.8500	0.6479	0.6729	0
14/08/2025	R038 On 07-May-26			Bond Future	10.5203	10.5384	103.5984	103.4750	0
14/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	7025.8200	6937.1300	7.0258	6.9371	0
14/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	1276.6400	1311.3200	1.2766	1.3113	0
14/08/2025	R038 On 06-August-26			Bond Future	10.6405	10.6594	105.4979	105.3720	0
14/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8566.1600	8473.2100	8.5662	8.4732	0
14/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1425.1600	1458.0900	1.4252	1.4581	0
14/08/2025	R038 On 05-November-26			Bond Future	10.7761	10.7958	101.8404	101.7119	0
14/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3932.7200	3872.6200	3.9327	3.8726	0
14/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	4298.2800	4366.6200	4.2983	4.3666	0
14/08/2025	R053 On 06-November-25			Bond Future	10.8496	10.8507	108.0653	108.0551	25,967
14/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8155.8700	8153.2900	8.1559	8.1533	0
14/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	304.8100	312.4700	0.3048	0.3125	0
14/08/2025	R053 On 05-February-26			Bond Future	10.9462	10.9474	110.0740	110.0636	0
14/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6516.3100	6518.0500	6.5163	6.5181	0
14/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1776.0500	1788.2300	1.7761	1.7882	0
14/08/2025	R053 On 07-May-26			Bond Future	11.0494	11.0506	106.2265	106.2157	10,000
14/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7660.7400	7660.4300	7.6607	7.6604	0
14/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	2209.4000	2219.8900	2.2094	2.2199	0
14/08/2025	R053 On 06-August-26			Bond Future	11.1585	11.1598	108.1741	108.1627	0
14/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	11170.6400	11168.1600	11.1706	11.1682	0
14/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	2107.8700	2116.7000	2.1079	2.1167	0
14/08/2025	R053 On 05-November-26			Bond Future	11.2785	11.2799	104.1843	104.1725	0
14/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5368.6100	5368.8500	5.3686	5.3689	0
14/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5960.0000	5972.1000	5.9600	5.9721	0
14/08/2025	R186 On 06-November-25			Bond Future	7.6531	7.6539	107.0591	107.0583	103,336
14/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	521.5900	521.1900	0.5216	0.5212	0
14/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	13.4300	13.8200	0.0134	0.0138	0
14/08/2025	R186 On 05-February-26			Bond Future	7.6932	7.6941	103.7443	103.7435	0
14/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	615.5100	614.8200	0.6155	0.6148	0
14/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	3.5800	3.6600	0.0036	0.0037	0
14/08/2025	R186 On 07-May-26			Bond Future	7.8244	7.8261	105.6427	105.6417	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	512.6900	511.6800	0.5127	0.5117	0
14/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	R186 On 06-August-26			Bond Future	8.1042	8.1078	102.2752	102.2739	0
14/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	239.3100	238.6100	0.2393	0.2386	0
14/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	73.4100	74.0000	0.0734	0.0740	0
14/08/2025	R186 On 05-November-26			Bond Future	10.3324	10.3469	104.0425	104.0408	0
14/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	64.4100	64.1100	0.0644	0.0641	0
14/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	320.6300	322.0100	0.3206	0.3220	0
14/08/2025	R202 On 06-November-25			Bond Future	276.5477	276.2577	276.5477	276.2577	1,033
14/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	907.6500	617.6600	0.9077	0.6177	0
14/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	R202 On 05-February-26			Bond Future	276.4181	276.1234	276.4181	276.1234	0
14/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1401.9200	1696.6000	1.4019	1.6966	0
14/08/2025	R202 On 07-May-26			Bond Future	281.5426	281.2418	281.5426	281.2418	0
14/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	3992.5600	3691.8100	3.9926	3.6918	0
14/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	R202 On 06-August-26			Bond Future	281.3459	281.0410	281.3459	281.0410	0
14/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2485.8700	2180.9700	2.4859	2.1810	0
14/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	R202 On 05-November-26			Bond Future	286.2816	285.9702	286.2816	285.9702	0
14/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	5821.6100	5510.2100	5.8216	5.5102	0
14/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	R209 On 06-November-25			Bond Future	9.9666	9.9779	76.9987	76.9381	20,090
14/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6647.2000	6591.7200	6.6472	6.5917	0
14/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	77.6900	82.8500	0.0777	0.0829	0
14/08/2025	R209 On 05-February-26			Bond Future	10.0547	10.0665	78.4299	78.3682	0
14/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	5023.6400	4978.2800	5.0236	4.9783	0
14/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	605.5800	621.9500	0.6056	0.6220	0
14/08/2025	R209 On 07-May-26			Bond Future	10.1510	10.1633	76.7139	76.6509	0
14/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5500.3000	5455.8700	5.5003	5.4559	0
14/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	956.2900	974.8700	0.9563	0.9749	0
14/08/2025	R209 On 06-August-26			Bond Future	10.2549	10.2677	78.1210	78.0567	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6494.8100	6447.9600	6.4948	6.4480	0
14/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	1040.3000	1057.8100	1.0403	1.0578	0
14/08/2025	R209 On 05-November-26			Bond Future	10.3735	10.3868	76.3225	76.2567	0
14/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	3018.1400	2988.3800	3.0181	2.9884	0
14/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3282.6900	3318.7200	3.2827	3.3187	0
14/08/2025	R210 On 06-November-25			Bond Future	252.9674	252.6565	252.9674	252.6565	1,206
14/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	827.4400	516.4800	0.8274	0.5165	0
14/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	R210 On 05-February-26			Bond Future	257.7302	257.4134	257.7302	257.4134	0
14/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4630.2100	4313.4300	4.6302	4.3134	0
14/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	R210 On 07-May-26			Bond Future	259.0277	258.7054	259.0277	258.7054	0
14/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3627.6800	3305.3700	3.6277	3.3054	0
14/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	R210 On 06-August-26			Bond Future	263.8421	263.5132	263.8421	263.5132	0
14/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	4002.0900	3673.1600	4.0021	3.6732	0
14/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	R210 On 05-November-26			Bond Future	264.9352	264.6015	264.9352	264.6015	0
14/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11605.1500	11271.4700	11.6052	11.2715	0
14/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/08/2025	R213 On 06-November-25			Bond Future	8.4884	8.4943	95.1256	95.1015	94,023
14/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6069.9500	6046.8800	6.0700	6.0469	0
14/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	14.0100	14.9600	0.0140	0.0150	0
14/08/2025	R213 On 05-February-26			Bond Future	8.5504	8.5567	96.8936	96.8692	23
14/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5190.5400	5170.1800	5.1905	5.1702	0
14/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	167.1200	171.1800	0.1671	0.1712	0
14/08/2025	R213 On 07-May-26			Bond Future	8.6184	8.6251	95.1154	95.0903	0
14/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4685.6200	4666.8800	4.6856	4.6669	0
14/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	415.0000	421.3500	0.4150	0.4214	0
14/08/2025	R213 On 06-August-26			Bond Future	8.6977	8.7050	96.8608	96.8350	0
14/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	4119.3500	4101.6200	4.1194	4.1016	0
14/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	674.6900	682.7400	0.6747	0.6827	0
14/08/2025	R213 On 05-November-26			Bond Future	8.8094	8.8173	94.9881	94.9615	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1808.9000	1797.9400	1.8089	1.7979	0
14/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	2010.1700	2025.7900	2.0102	2.0258	0
14/08/2025	R214 On 06-November-25			Bond Future	10.6280	10.6342	70.3967	70.3611	36,791
14/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5636.6400	5608.1500	5.6366	5.6082	0
14/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	172.2500	179.3500	0.1723	0.1794	0
14/08/2025	R214 On 05-February-26			Bond Future	10.7245	10.7309	71.7052	71.6690	0
14/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3972.1800	3951.7700	3.9722	3.9518	0
14/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	1042.1000	1057.9300	1.0421	1.0579	0
14/08/2025	R214 On 07-May-26			Bond Future	10.8228	10.8295	69.7194	69.6823	0
14/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	5072.9200	5050.6700	5.0729	5.0507	0
14/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1296.9500	1311.7900	1.2970	1.3118	0
14/08/2025	R214 On 06-August-26			Bond Future	10.9286	10.9355	70.9985	70.9606	0
14/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6621.6900	6596.4200	6.6217	6.5964	0
14/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1248.9900	1261.6500	1.2490	1.2617	0
14/08/2025	R214 On 05-November-26			Bond Future	11.0478	11.0550	68.9307	68.8919	0
14/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3266.4200	3250.6600	3.2664	3.2507	0
14/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3686.7900	3709.8800	3.6868	3.7099	0
14/08/2025	R248 On 06-November-25			Bond Future	10.9330	10.9341	83.6048	83.5968	219,481
14/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5686.3600	5685.6200	5.6864	5.6856	0
14/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	323.8400	331.0500	0.3238	0.3311	0
14/08/2025	R248 On 05-February-26			Bond Future	11.0354	11.0365	85.1587	85.1506	0
14/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4378.9900	4380.6200	4.3790	4.3806	0
14/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1527.8000	1537.5200	1.5278	1.5375	0
14/08/2025	R248 On 07-May-26			Bond Future	11.1392	11.1404	82.2774	82.2690	260
14/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5576.5600	5576.4100	5.5766	5.5764	0
14/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1779.4700	1787.6900	1.7795	1.7877	0
14/08/2025	R248 On 06-August-26			Bond Future	11.2506	11.2519	83.7866	83.7778	0
14/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8436.4700	8434.2200	8.4365	8.4342	0
14/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1499.0800	1505.5900	1.4991	1.5056	0
14/08/2025	R248 On 05-November-26			Bond Future	11.3746	11.3761	80.7985	80.7892	0
14/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4103.3600	4103.4300	4.1034	4.1034	0
14/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4529.6500	4538.9700	4.5297	4.5390	0
14/08/2025	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
14/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0