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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
15/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	2029 On 06-November-25			Bond Future	140.9236	140.9287	140.9236	140.9287	4,396
15/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1133.6000	1138.6900	1.1336	1.1387	0
15/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2029 On 05-February-26			Bond Future	143.5719	143.5820	143.5719	143.5820	0
15/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3461.8800	3472.0400	3.4619	3.4720	0
15/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2029 On 07-May-26			Bond Future	144.7766	144.7829	144.7766	144.7829	0
15/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2956.5900	2962.9000	2.9566	2.9629	0
15/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2029 On 06-August-26			Bond Future	147.4677	147.4743	147.4677	147.4743	0
15/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3367.7300	3374.2500	3.3677	3.3743	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2029 On 05-November-26			Bond Future	148.5764	148.5781	148.5764	148.5781	0
15/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	1016.3600	1018.1400	1.0164	1.0181	0
15/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2030 On 06-November-25			Bond Future	8.1215	8.1428	101.7925	101.7179	139,002
15/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2785.0700	2163.8800	2.7851	2.1639	300
15/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	713.2600	166.6600	0.7133	0.1667	0
15/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	4086.4300	3722.8300	4.0864	3.7228	300
15/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	324.1000	35.0900	0.3241	0.0351	0
15/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	5007.2300	4762.9700	5.0072	4.7630	0
15/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	181.8300	12.1600	0.1818	0.0122	0
15/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6646.4800	6514.0000	6.6465	6.5140	0
15/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	59.8000	1.9100	0.0598	0.0019	300
15/08/2025	2030 On 05-February-26			Bond Future	8.1631	8.1849	99.6727	99.6003	51,961
15/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4913.2000	4352.9200	4.9132	4.3529	0
15/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	619.3500	131.4500	0.6194	0.1315	0
15/08/2025	2030 On 07-May-26			Bond Future	8.2262	8.2507	101.4995	101.4228	0
15/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	4613.4200	3839.1300	4.6134	3.8391	0
15/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	1041.4300	343.8800	1.0414	0.3439	0
15/08/2025	2030 On 06-August-26			Bond Future	8.3053	8.3318	99.3524	99.2743	0
15/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	4117.1400	3176.1800	4.1171	3.1762	0
15/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	1468.4800	605.5900	1.4685	0.6056	0
15/08/2025	2030 On 05-November-26			Bond Future	8.4053	8.4354	101.0732	100.9902	0
15/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	2750.0600	1446.4400	2.7501	1.4464	0
15/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	2792.2400	1571.6100	2.7922	1.5716	0
15/08/2025	2031 On 06-November-25			Bond Future	110.3998	110.4295	110.3998	110.4295	1,416
15/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	746.4100	786.4000	0.7464	0.7864	0
15/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	36.6000	46.9100	0.0366	0.0469	0
15/08/2025	2031 On 05-February-26			Bond Future	110.0889	110.1232	110.0889	110.1232	0
15/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	10.8400	20.3600	0.0108	0.0204	0
15/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1681.9100	1657.2000	1.6819	1.6572	0
15/08/2025	2031 On 07-May-26			Bond Future	112.1328	112.1644	112.1328	112.1644	0
15/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	7.4200	17.8700	0.0074	0.0179	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1714.6100	1693.4300	1.7146	1.6934	0
15/08/2025	2031 On 06-August-26			Bond Future	111.7886	111.8212	111.7886	111.8212	0
15/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0500	0.0000	0.0001	0
15/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2021.3900	1988.8900	2.0214	1.9889	0
15/08/2025	2031 On 05-November-26			Bond Future	113.7523	113.7815	113.7523	113.7815	0
15/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2262.2700	2291.4900	2.2623	2.2915	0
15/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2032 On 06-November-25			Bond Future	8.8459	8.8569	98.0758	98.0244	137,378
15/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	3565.2800	2853.4700	3.5653	2.8535	300
15/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	996.1800	335.8000	0.9962	0.3358	0
15/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	5267.0000	4854.7500	5.2670	4.8548	300
15/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	452.1100	91.2900	0.4521	0.0913	0
15/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7251.1800	7049.5700	7.2512	7.0496	0
15/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	171.2400	21.0600	0.1712	0.0211	0
15/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	9129.3500	9020.4600	9.1294	9.0205	0
15/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	62.0300	4.5700	0.0620	0.0046	300
15/08/2025	2032 On 05-February-26			Bond Future	8.9173	8.9280	99.8953	99.8464	0
15/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	6353.2400	5679.3900	6.3532	5.6794	0
15/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	888.3500	263.4100	0.8884	0.2634	0
15/08/2025	2032 On 07-May-26			Bond Future	8.9988	9.0108	97.5666	97.5138	0
15/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	6329.6000	5381.0800	6.3296	5.3811	0
15/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	1466.5300	570.7400	1.4665	0.5707	0
15/08/2025	2032 On 06-August-26			Bond Future	9.0914	9.1040	99.3561	99.3024	0
15/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	6253.3200	5026.1400	6.2533	5.0261	0
15/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	2014.6600	841.1500	2.0147	0.8412	0
15/08/2025	2032 On 05-November-26			Bond Future	9.2067	9.2210	96.9202	96.8622	0
15/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	4036.7600	2254.8500	4.0368	2.2549	0
15/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	4227.1100	2503.2400	4.2271	2.5032	0
15/08/2025	2033 On 06-November-25			Bond Future	132.5208	132.3879	132.5208	132.3879	8,060
15/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	619.1600	752.0700	0.6192	0.7521	0
15/08/2025	2033 On 05-February-26			Bond Future	135.0112	134.8805	135.0112	134.8805	0
15/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2131.1500	2000.4600	2.1312	2.0005	0

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15/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2033 On 07-May-26			Bond Future	135.9553	135.8184	135.9553	135.8184	0
15/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	795.2800	658.3800	0.7953	0.6584	0
15/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2033 On 06-August-26			Bond Future	138.4825	138.3432	138.4825	138.3432	0
15/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4232.5000	4093.2000	4.2325	4.0932	0
15/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2033 On 05-November-26			Bond Future	139.3297	139.1834	139.3297	139.1834	0
15/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2069.6500	1923.3700	2.0697	1.9234	0
15/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2037 On 06-November-25			Bond Future	10.2022	10.2133	91.1317	91.0640	184,161
15/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	3707.1800	2593.9500	3.7072	2.5940	300
15/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	1922.0300	876.4800	1.9220	0.8765	0
15/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	5638.0300	4899.2400	5.6380	4.8992	300
15/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	965.4000	294.2900	0.9654	0.2943	0
15/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8468.2900	8122.3500	8.4683	8.1224	0
15/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	343.3300	65.0700	0.3433	0.0651	0
15/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	11001.7600	10827.5800	11.0018	10.8276	0
15/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	123.9000	17.4000	0.1239	0.0174	300
15/08/2025	2037 On 05-February-26			Bond Future	10.2992	10.3103	88.5637	88.4979	5
15/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	4839.0600	3403.3800	4.8391	3.4034	1,930
15/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	2782.8000	1412.8500	2.7828	1.4129	0
15/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	5689.5400	4423.6600	5.6895	4.4237	1,970
15/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	2207.7200	1007.5700	2.2077	1.0076	0
15/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	6792.0100	5748.8500	6.7920	5.7489	0
15/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	1642.0400	664.6100	1.6420	0.6646	0
15/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	7411.8000	6486.0400	7.4118	6.4860	0
15/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	1390.6500	530.6200	1.3907	0.5306	1,930
15/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	7569.8200	6672.6600	7.5698	6.6727	1,030
15/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	1332.8500	501.4200	1.3329	0.5014	0
15/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	9459.9200	8856.8600	9.4599	8.8569	0
15/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	796.6100	259.2800	0.7966	0.2593	1,930
15/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	11225.4100	10820.4900	11.2254	10.8205	0
15/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	483.0000	143.8100	0.4830	0.1438	1,970

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15/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	13248.3600	12984.7100	13.2484	12.9847	0
15/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	262.8200	64.9000	0.2628	0.0649	1,030
15/08/2025	2037 On 07-May-26			Bond Future	10.4086	10.4206	90.1866	90.1170	0
15/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	6157.5500	4644.5800	6.1576	4.6446	142
15/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	3074.8900	1631.5500	3.0749	1.6316	0
15/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	7411.5700	6149.4200	7.4116	6.1494	0
15/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	2306.8700	1114.3500	2.3069	1.1144	0
15/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	11530.3200	10929.2000	11.5303	10.9292	0
15/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	891.3800	359.8900	0.8914	0.3599	142
15/08/2025	2037 On 06-August-26			Bond Future	10.5294	10.5418	87.5809	87.5101	0
15/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	3779.4900	1854.4000	3.7795	1.8544	2,541
15/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	6751.2900	4897.0500	6.7513	4.8971	0
15/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	5513.7100	3701.0600	5.5137	3.7011	0
15/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	4547.9200	2806.1200	4.5479	2.8061	2,541
15/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	7333.8300	5851.9400	7.3338	5.8519	0
15/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	3085.3400	1674.3000	3.0853	1.6743	2,541
15/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	8709.2400	7493.4900	8.7092	7.4935	0
15/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	2315.2400	1170.3400	2.3152	1.1703	0
15/08/2025	2037 On 05-November-26			Bond Future	10.6560	10.6695	89.0966	89.0214	0
15/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	5466.5700	3487.8000	5.4666	3.4878	0
15/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	5667.5700	3764.0500	5.6676	3.7641	0
15/08/2025	2038 On 06-November-25			Bond Future	142.1919	142.4146	142.1919	142.4146	2,621
15/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1688.1400	1465.3900	1.6881	1.4654	0
15/08/2025	2038 On 05-February-26			Bond Future	142.6982	142.9302	142.6982	142.9302	0
15/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	501.7700	269.7900	0.5018	0.2698	0
15/08/2025	2038 On 07-May-26			Bond Future	145.3478	145.5800	145.3478	145.5800	0
15/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	817.7600	1050.0000	0.8178	1.0500	0
15/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2038 On 06-August-26			Bond Future	145.8449	146.0818	145.8449	146.0818	0
15/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1124.9100	1361.8300	1.1249	1.3618	0
15/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2038 On 05-November-26			Bond Future	148.4086	148.6445	148.4086	148.6445	0

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15/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2098.6100	2334.5000	2.0986	2.3345	0
15/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2040 On 06-November-25			Bond Future	10.6579	10.6898	90.4876	90.2776	43,890
15/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7916.4500	7242.9300	7.9165	7.2429	0
15/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	602.4000	138.8400	0.6024	0.1388	0
15/08/2025	2040 On 05-February-26			Bond Future	10.7616	10.7942	87.6571	87.4464	36,614
15/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	2986.1900	1183.9800	2.9862	1.1840	680
15/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	5712.9600	4121.4000	5.7130	4.1214	0
15/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	4109.8500	2314.9500	4.1099	2.3150	0
15/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	4185.2900	2601.0400	4.1853	2.6010	680
15/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	5436.3300	3835.0100	5.4363	3.8350	0
15/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	2973.0800	1582.4100	2.9731	1.5824	680
15/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	6704.7800	5344.0000	6.7048	5.3440	0
15/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	2168.0900	1017.9600	2.1681	1.0180	0
15/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	8038.4200	6923.6700	8.0384	6.9237	475
15/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	1560.2500	656.1500	1.5603	0.6562	0
15/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14347.0500	13914.1900	14.3471	13.9142	0
15/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	296.6700	74.4600	0.2967	0.0745	475
15/08/2025	2040 On 07-May-26			Bond Future	10.8764	10.9107	89.2633	89.0461	0
15/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	4473.1100	2349.7000	4.4731	2.3497	1,460
15/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	5605.3400	3699.1200	5.6053	3.6991	0
15/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	5746.2000	3769.1700	5.7462	3.7692	820
15/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	4217.9400	2458.1000	4.2179	2.4581	0
15/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	7648.4200	6031.0100	7.6484	6.0310	0
15/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	2811.2300	1411.0100	2.8112	1.4110	0
15/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	7832.8500	6252.1700	7.8329	6.2522	0
15/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	2704.2800	1340.7900	2.7043	1.3408	1,460
15/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	9012.4700	7660.1600	9.0125	7.6602	0
15/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	2111.2100	976.0900	2.1112	0.9761	820
15/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	9762.6000	8545.5900	9.7626	8.5456	0
15/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	1803.0000	803.1800	1.8030	0.8032	1,460
15/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	11021.9100	10009.9200	11.0219	10.0099	0
15/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	1379.9900	585.1900	1.3800	0.5852	820
15/08/2025	2040 On 06-August-26			Bond Future	11.0021	11.0377	86.3899	86.1688	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	9516.4000	8116.4700	9.5164	8.1165	0
15/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	2560.3200	1381.4800	2.5603	1.3815	0
15/08/2025	2040 On 05-November-26			Bond Future	11.1320	11.1694	87.8845	87.6564	0
15/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	5947.0200	3639.0700	5.9470	3.6391	0
15/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	6388.1100	4308.2600	6.3881	4.3083	0
15/08/2025	2044 On 06-November-25			Bond Future	10.9070	10.9389	85.5004	85.2846	129,509
15/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	4363.0300	2993.6600	4.3630	2.9937	11,000
15/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	2084.9500	931.3600	2.0850	0.9314	0
15/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	6486.6400	5527.2000	6.4866	5.5272	0
15/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	1061.2500	317.5900	1.0613	0.3176	11,000
15/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	7087.6700	6232.7300	7.0877	6.2327	0
15/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	876.0600	236.9000	0.8761	0.2369	0
15/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	7655.6000	6890.5400	7.6556	6.8905	0
15/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	729.5600	180.2800	0.7296	0.1803	5,800
15/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	8624.1400	7990.6200	8.6241	7.9906	0
15/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	530.9600	113.2200	0.5310	0.1132	5,600
15/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8869.6300	8265.3800	8.8696	8.2654	0
15/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	489.1900	100.7200	0.4892	0.1007	5,800
15/08/2025	2044 On 05-February-26			Bond Future	11.0096	11.0421	82.7026	82.4858	16
15/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	1888.3100	363.2700	1.8883	0.3633	9,000
15/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	8555.9500	7247.6600	8.5560	7.2477	0
15/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	3940.4400	2062.2700	3.9404	2.0623	9,000
15/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	4677.0400	3015.6200	4.6770	3.0156	0
15/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	5076.0600	3330.3300	5.0761	3.3303	0
15/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	3494.8900	1965.9100	3.4949	1.9659	4,500
15/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	5789.1500	4169.9200	5.7892	4.1699	0
15/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	2929.0300	1526.5500	2.9290	1.5266	9,000
15/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	5974.0900	4389.9700	5.9741	4.3900	0
15/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	2799.2500	1431.8800	2.7993	1.4319	4,500
15/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	6199.3500	4658.7400	6.1994	4.6587	0
15/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	2649.4400	1325.5800	2.6494	1.3256	0
15/08/2025	2044 On 07-May-26			Bond Future	11.1220	11.1561	84.2180	83.9947	0
15/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	7440.8500	5683.2700	7.4409	5.6833	0
15/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	3174.5900	1640.3300	3.1746	1.6403	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2025	2044 On 06-August-26			Bond Future	11.2443	11.2797	81.3774	81.1500	0
15/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	9720.2500	8267.2800	9.7203	8.2673	0
15/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	2672.4500	1446.8300	2.6725	1.4468	0
15/08/2025	2044 On 05-November-26			Bond Future	11.3697	11.4068	82.7850	82.5507	0
15/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	6263.2500	3899.6600	6.2633	3.8997	0
15/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	6451.3100	4322.0000	6.4513	4.3220	0
15/08/2025	2046 On 06-November-25			Bond Future	121.1358	121.0487	121.1358	121.0487	19,630
15/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4274.2000	4361.2600	4.2742	4.3613	0
15/08/2025	2046 On 05-February-26			Bond Future	123.4122	123.3277	123.4122	123.3277	0
15/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1762.1700	1677.7100	1.7622	1.6777	0
15/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2046 On 07-May-26			Bond Future	123.4074	123.3179	123.4074	123.3179	0
15/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1542.5600	1632.1100	1.5426	1.6321	0
15/08/2025	2046 On 06-August-26			Bond Future	125.7006	125.6095	125.7006	125.6095	0
15/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3320.6300	3229.5100	3.3206	3.2295	0
15/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2046 On 05-November-26			Bond Future	125.5762	125.4795	125.5762	125.4795	0
15/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	96.2100	0.0000	0.0962	0.0000	0
15/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	0.4700	0.0000	0.0005	0
15/08/2025	2050 On 06-November-25			Bond Future	122.2950	121.9962	122.2950	121.9962	17,837
15/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2124.9600	2423.8400	2.1250	2.4238	0
15/08/2025	2050 On 05-February-26			Bond Future	122.1804	121.8804	122.1804	121.8804	0
15/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	639.5900	939.6400	0.6396	0.9396	0
15/08/2025	2050 On 07-May-26			Bond Future	124.4490	124.1397	124.4490	124.1397	0
15/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	379.0400	69.7400	0.3790	0.0697	0
15/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	2050 On 06-August-26			Bond Future	124.3057	123.9912	124.3057	123.9912	0
15/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	1035.6700	721.2400	1.0357	0.7212	0
15/08/2025	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
15/08/2025	2050 On 05-November-26			Bond Future	126.4903	126.1658	126.4903	126.1658	0
15/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2650.3200	2325.7800	2.6503	2.3258	0
15/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	AL37 On 07-August-25			Index Future	1172.2010	1172.2010	1172.2010	1,172.2010	0
15/08/2025	AL37 On 06-November-25			Index Future	1196.6390	1195.9210	1196.6390	1,195.9210	0
15/08/2025	AL37 On 05-February-26			Index Future	1218.8380	1218.1490	1218.8380	1,218.1490	0
15/08/2025	AL37 On 07-May-26			Index Future	1241.1920	1240.4550	1241.1920	1,240.4550	0
15/08/2025	AL37 On 06-August-26			Index Future	1263.7480	1262.9990	1263.7480	1,262.9990	0
15/08/2025	AL37 On 05-November-26			Index Future	1285.9730	1285.1680	1285.9730	1,285.1680	0
15/08/2025	AL7T On 07-August-25			Index Future	1422.4590	1422.4590	1422.4590	1,422.4590	0
15/08/2025	AL7T On 06-November-25			Index Future	1455.0550	1454.1980	1455.0550	1,454.1980	0
15/08/2025	AL7T On 05-February-26			Index Future	1482.0480	1481.2270	1482.0480	1,481.2270	0
15/08/2025	AL7T On 07-May-26			Index Future	1509.2300	1508.3510	1509.2300	1,508.3510	0
15/08/2025	AL7T On 06-August-26			Index Future	1536.6570	1535.7630	1536.6570	1,535.7630	0
15/08/2025	AL7T On 05-November-26			Index Future	1563.6820	1562.7200	1563.6820	1,562.7200	0
15/08/2025	ALBI On 07-August-25			Index Future	1206.8960	1206.8960	1206.8960	1,206.8960	0
15/08/2025	ALBI On 06-November-25			Index Future	1233.3830	1231.9010	1233.3830	1,231.9010	76
15/08/2025	ALBI On 05-February-26			Index Future	1256.2640	1254.7980	1256.2640	1,254.7980	0
15/08/2025	ALBI On 07-May-26			Index Future	1279.3050	1277.7760	1279.3050	1,277.7760	0
15/08/2025	ALBI On 06-August-26			Index Future	1302.5530	1300.9970	1302.5530	1,300.9970	0
15/08/2025	ALBI On 05-November-26			Index Future	1325.4610	1323.8340	1325.4610	1,323.8340	0
15/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	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
15/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/08/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	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
15/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	ES33 On 06-November-25			Bond Future	10.3313	10.3479	86.1933	86.1139	0
15/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7543.0300	7463.7000	7.5430	7.4637	0
15/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	ES33 On 05-February-26			Bond Future	10.4581	10.4749	87.8131	87.7353	0
15/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4617.5800	4539.8100	4.6176	4.5398	0
15/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	ES33 On 07-May-26			Bond Future	10.5926	10.6108	85.6485	85.5668	0
15/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4767.9700	4686.2100	4.7680	4.6862	0
15/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	ES33 On 06-August-26			Bond Future	10.7402	10.7592	87.2389	87.1557	0
15/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5370.3000	5287.0300	5.3703	5.2870	0
15/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	ES33 On 05-November-26			Bond Future	10.9126	10.9333	84.9776	84.8898	0
15/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	350.7800	438.5600	0.3508	0.4386	0
15/08/2025	ES42 On 06-November-25			Bond Future	11.1892	11.2471	80.3606	79.9981	0
15/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7026.7500	6664.2000	7.0268	6.6642	0
15/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	ES42 On 05-February-26			Bond Future	11.3029	11.3625	81.8708	81.5043	0
15/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3271.0900	2904.6200	3.2711	2.9046	0
15/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	ES42 On 07-May-26			Bond Future	11.4262	11.4884	79.1258	78.7501	0
15/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4484.4100	4108.6700	4.4844	4.1087	0
15/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	ES42 On 06-August-26			Bond Future	11.5552	11.6197	80.5938	80.2111	0
15/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6119.4200	5736.7200	6.1194	5.7367	0
15/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	ES42 On 05-November-26			Bond Future	11.6979	11.7654	77.7436	77.3513	0
15/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	221.2400	613.5000	0.2212	0.6135	0
15/08/2025	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
15/08/2025	GOVI On 06-November-25			GOVI	1213.4270	1212.0880	1213.4270	1,212.0880	611
15/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1014270.0000	1000880.0000	101.4270	100.0880	0
15/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	GOVI On 05-February-26			GOVI	1235.9380	1234.6160	1235.9380	1,234.6160	0
15/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	859380.0000	846160.0000	85.9380	84.6160	0
15/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	GOVI On 07-May-26			GOVI	1258.6060	1257.2250	1258.6060	1,257.2250	42
15/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	816060.0000	802250.0000	81.6060	80.2250	0
15/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	GOVI On 06-August-26			GOVI	1281.4780	1280.0730	1281.4780	1,280.0730	0
15/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	924780.0000	910730.0000	92.4780	91.0730	0
15/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	GOVI On 05-November-26			GOVI	1304.0150	1302.5420	1304.0150	1,302.5420	0
15/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	270150.0000	255420.0000	27.0150	25.5420	0
15/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/08/2025	IGOV On 07-August-25			Index Future	384.0940	384.0940	384.0940	384.0940	0
15/08/2025	IGOV On 06-November-25			Index Future	391.9670	391.8090	391.9670	391.8090	754
15/08/2025	IGOV On 05-February-26			Index Future	399.3330	399.1850	399.3330	399.1850	0
15/08/2025	IGOV On 07-May-26			Index Future	406.7500	406.5880	406.7500	406.5880	0
15/08/2025	IGOV On 06-August-26			Index Future	414.2330	414.0680	414.2330	414.0680	0
15/08/2025	IGOV On 05-November-26			Index Future	421.6070	421.4260	421.6070	421.4260	0
15/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
15/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
15/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
15/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/08/2025	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
15/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
15/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
15/08/2025	R033 On 06-November-25			Bond Future	9.0085	9.0142	106.3990	106.3676	13,678
15/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	7199.6700	6947.0700	7.1997	6.9471	0
15/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	256.1400	34.8800	0.2561	0.0349	0
15/08/2025	R033 On 05-February-26			Bond Future	9.0826	9.0879	108.3729	108.3447	0
15/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7846.5500	7343.4000	7.8466	7.3434	0
15/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	683.4300	208.5000	0.6834	0.2085	0
15/08/2025	R033 On 07-May-26			Bond Future	9.1663	9.1725	105.3160	105.2841	0
15/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	7224.3600	6522.1200	7.2244	6.5221	0
15/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	1196.6400	526.2800	1.1966	0.5263	0
15/08/2025	R033 On 06-August-26			Bond Future	9.2599	9.2664	107.2472	107.2148	0
15/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	6630.1300	5777.2000	6.6301	5.7772	0
15/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	1837.1600	1016.6500	1.8372	1.0167	0
15/08/2025	R033 On 05-November-26			Bond Future	9.3738	9.3815	104.0655	104.0287	0
15/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	3743.2300	2508.1600	3.7432	2.5082	0
15/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	3954.6500	2756.3200	3.9547	2.7563	0
15/08/2025	R035 On 06-November-25			Bond Future	9.6680	9.6739	96.9464	96.9119	118,055
15/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	2902.1100	1742.2700	2.9021	1.7423	250
15/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	2307.2600	1181.8900	2.3073	1.1819	0
15/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	3344.9200	2253.4200	3.3449	2.2534	2,000
15/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	1941.8300	884.8000	1.9418	0.8848	0
15/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	3928.3200	2948.6200	3.9283	2.9486	300
15/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	1556.0600	610.8300	1.5561	0.6108	0
15/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	4182.3100	3254.8800	4.1823	3.2549	0
15/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	1414.8400	521.8800	1.4148	0.5219	250
15/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	4751.6300	3941.2900	4.7516	3.9413	0
15/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	1144.7900	368.9200	1.1448	0.3689	50

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	5189.2300	4465.4000	5.1892	4.4654	2,000
15/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	973.2900	283.9300	0.9733	0.2839	0
15/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	5311.3100	4610.7600	5.3113	4.6108	2,000
15/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	930.1800	264.1000	0.9302	0.2641	0
15/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	5558.7600	4904.1300	5.5588	4.9041	0
15/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	848.4700	228.3100	0.8485	0.2283	250
15/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5895.1700	5299.7800	5.8952	5.2998	300
15/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	748.4600	187.5400	0.7485	0.1875	0
15/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	6325.2500	5800.0400	6.3253	5.8000	0
15/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	636.9500	146.2100	0.6370	0.1462	8,500
15/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7484.9700	7116.7000	7.4850	7.1167	2,000
15/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	408.7700	74.9700	0.4088	0.0750	0
15/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7530.5700	7167.5800	7.5306	7.1676	250
15/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	401.5700	73.0500	0.4016	0.0731	0
15/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7759.5400	7421.9600	7.7595	7.4220	0
15/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	367.1600	64.0500	0.3672	0.0641	0
15/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8688.6200	8438.6800	8.6886	8.4387	0
15/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	253.2000	37.7300	0.2532	0.0377	0
15/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9775.3000	9600.3900	9.7753	9.6004	0
15/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	160.8400	20.4000	0.1608	0.0204	2,000
15/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9870.3700	9700.8100	9.8704	9.7008	0
15/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	154.4100	19.3200	0.1544	0.0193	250
15/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10919.0500	10798.1000	10.9191	10.7981	0
15/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	97.1700	10.6900	0.0972	0.0107	300
15/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12253.5500	12171.2200	12.2536	12.1712	0
15/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	51.8800	4.0200	0.0519	0.0040	250
15/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12443.5500	12365.2500	12.4436	12.3653	0
15/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	47.2600	3.4300	0.0473	0.0034	2,000
15/08/2025	R035 On 05-February-26			Bond Future	9.7604	9.7659	98.7448	98.7132	0
15/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	4827.3400	3508.3700	4.8273	3.5084	250
15/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	2524.1300	1236.8100	2.5241	1.2368	0
15/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	5738.4400	4601.6800	5.7384	4.6017	2,000
15/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	1957.4500	852.3400	1.9575	0.8523	0
15/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	6570.9300	5599.2400	6.5709	5.5992	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	1555.7200	615.6800	1.5557	0.6157	250
15/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	7023.6200	6136.8400	7.0236	6.1368	0
15/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	1373.3000	518.1700	1.3733	0.5182	0
15/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	7605.2900	6820.6600	7.6053	6.8207	2,000
15/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	1169.4700	416.4900	1.1695	0.4165	0
15/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	7842.4700	7097.3000	7.8425	7.0973	0
15/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	1095.0300	381.5100	1.0950	0.3815	0
15/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	8527.0600	7888.0500	8.5271	7.8881	0
15/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	904.6500	297.2900	0.9047	0.2973	250
15/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13977.7100	13800.5500	13.9777	13.8006	0
15/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	173.7800	28.2700	0.1738	0.0283	2,000
15/08/2025	R035 On 07-May-26			Bond Future	9.8556	9.8619	96.0518	96.0167	0
15/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	3794.8000	2053.1600	3.7948	2.0532	200
15/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	4894.4700	3187.9700	4.8945	3.1880	0
15/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	5151.9200	3590.4700	5.1519	3.5905	0
15/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	3473.4500	1947.1400	3.4735	1.9471	200
15/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	6728.9600	5473.8900	6.7290	5.4739	0
15/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	2377.9200	1157.9900	2.3779	1.1580	200
15/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	7413.8200	6292.5200	7.4138	6.2925	0
15/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	2022.2900	936.1300	2.0223	0.9361	0
15/08/2025	R035 On 06-August-26			Bond Future	9.9611	9.9677	97.8140	97.7782	0
15/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	8140.3200	6835.6400	8.1403	6.8356	0
15/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	2407.1300	1138.1600	2.4071	1.1382	0
15/08/2025	R035 On 05-November-26			Bond Future	10.0864	10.0939	95.0092	94.9695	0
15/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	5207.9000	3159.1500	5.2079	3.1592	0
15/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	5507.1700	3498.1500	5.5072	3.4982	0
15/08/2025	R038 On 06-November-25			Bond Future	10.2783	10.3051	105.3586	105.1680	6,744
15/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	6013.5600	5048.8800	6.0136	5.0489	1,770
15/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	1182.2700	408.1800	1.1823	0.4082	0
15/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	7319.4900	6567.6900	7.3195	6.5677	0
15/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	780.2900	219.0800	0.7803	0.2191	0
15/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13344.4300	13073.0900	13.3444	13.0731	0
15/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	92.8000	12.0500	0.0928	0.0121	1,770
15/08/2025	R038 On 05-February-26			Bond Future	10.3808	10.4081	107.3132	107.1228	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	8520.8400	7485.4600	8.5208	7.4855	0
15/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	1492.8800	647.8900	1.4929	0.6479	0
15/08/2025	R038 On 07-May-26			Bond Future	10.4914	10.5203	103.7954	103.5984	0
15/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	8197.6100	7025.8200	8.1976	7.0258	0
15/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	2251.4000	1276.6400	2.2514	1.2766	0
15/08/2025	R038 On 06-August-26			Bond Future	10.6104	10.6405	105.6985	105.4979	0
15/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	9619.7700	8566.1600	9.6198	8.5662	0
15/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	2278.1700	1425.1600	2.2782	1.4252	0
15/08/2025	R038 On 05-November-26			Bond Future	10.7442	10.7761	102.0482	101.8404	0
15/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	5633.9600	3932.7200	5.6340	3.9327	0
15/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	5791.6400	4298.2800	5.7916	4.2983	0
15/08/2025	R053 On 06-November-25			Bond Future	10.8177	10.8496	108.3600	108.0653	25,967
15/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	9297.8800	8155.8700	9.2979	8.1559	0
15/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	1152.1800	304.8100	1.1522	0.3048	0
15/08/2025	R053 On 05-February-26			Bond Future	10.9137	10.9462	110.3703	110.0740	0
15/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	8453.4400	6516.3100	8.4534	6.5163	0
15/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	3416.9600	1776.0500	3.4170	1.7761	0
15/08/2025	R053 On 07-May-26			Bond Future	11.0153	11.0494	106.5314	106.2265	10,000
15/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	9667.0700	7660.7400	9.6671	7.6607	0
15/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	3910.8000	2209.4000	3.9108	2.2094	0
15/08/2025	R053 On 06-August-26			Bond Future	11.1231	11.1585	108.4845	108.1741	0
15/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	12712.2300	11170.6400	12.7122	11.1706	0
15/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	3338.9700	2107.8700	3.3390	2.1079	0
15/08/2025	R053 On 05-November-26			Bond Future	11.2414	11.2785	104.5041	104.1843	0
15/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	7950.6000	5368.6100	7.9506	5.3686	0
15/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	8222.2100	5960.0000	8.2222	5.9600	0
15/08/2025	R186 On 06-November-25			Bond Future	7.6482	7.6531	107.0644	107.0591	96,387
15/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	694.1500	521.5900	0.6942	0.5216	0
15/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	180.6700	13.4300	0.1807	0.0134	0
15/08/2025	R186 On 05-February-26			Bond Future	7.6911	7.6932	103.7460	103.7443	0
15/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	866.8800	615.5100	0.8669	0.6155	0
15/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	253.2300	3.5800	0.2532	0.0036	0
15/08/2025	R186 On 07-May-26			Bond Future	7.8162	7.8244	105.6475	105.6427	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	750.1400	512.6900	0.7501	0.5127	0
15/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	232.5800	0.0000	0.2326	0.0000	0
15/08/2025	R186 On 06-August-26			Bond Future	8.0904	8.1042	102.2801	102.2752	0
15/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	422.5800	239.3100	0.4226	0.2393	0
15/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	251.7700	73.4100	0.2518	0.0734	0
15/08/2025	R186 On 05-November-26			Bond Future	10.2571	10.3324	104.0512	104.0425	0
15/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	82.1200	64.4100	0.0821	0.0644	0
15/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	329.6500	320.6300	0.3297	0.3206	0
15/08/2025	R202 On 06-November-25			Bond Future	276.5426	276.5477	276.5426	276.5477	1,033
15/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	902.6000	907.6500	0.9026	0.9077	0
15/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	R202 On 05-February-26			Bond Future	276.4032	276.4181	276.4032	276.4181	0
15/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1416.8300	1401.9200	1.4168	1.4019	0
15/08/2025	R202 On 07-May-26			Bond Future	281.5356	281.5426	281.5356	281.5426	0
15/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	3985.5800	3992.5600	3.9856	3.9926	0
15/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	R202 On 06-August-26			Bond Future	281.3379	281.3459	281.3379	281.3459	0
15/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2477.9300	2485.8700	2.4779	2.4859	0
15/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	R202 On 05-November-26			Bond Future	286.2832	286.2816	286.2832	286.2816	0
15/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	5823.1900	5821.6100	5.8232	5.8216	0
15/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	R209 On 06-November-25			Bond Future	9.9504	9.9666	77.0856	76.9987	20,090
15/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6978.8900	6647.2000	6.9789	6.6472	0
15/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	322.5100	77.6900	0.3225	0.0777	0
15/08/2025	R209 On 05-February-26			Bond Future	10.0384	10.0547	78.5157	78.4299	0
15/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	5892.6400	5023.6400	5.8926	5.0236	0
15/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	1388.8300	605.5800	1.3888	0.6056	0
15/08/2025	R209 On 07-May-26			Bond Future	10.1336	10.1510	76.8035	76.7139	0
15/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	6512.3000	5500.3000	6.5123	5.5003	0
15/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	1878.6800	956.2900	1.8787	0.9563	0
15/08/2025	R209 On 06-August-26			Bond Future	10.2369	10.2549	78.2123	78.1210	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	7542.8700	6494.8100	7.5429	6.4948	0
15/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	1997.1200	1040.3000	1.9971	1.0403	0
15/08/2025	R209 On 05-November-26			Bond Future	10.3541	10.3735	76.4181	76.3225	0
15/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	4757.5900	3018.1400	4.7576	3.0181	0
15/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	4926.5700	3282.6900	4.9266	3.2827	0
15/08/2025	R210 On 06-November-25			Bond Future	253.0208	252.9674	253.0208	252.9674	1,206
15/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	880.8000	827.4400	0.8808	0.8274	0
15/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	R210 On 05-February-26			Bond Future	257.7756	257.7302	257.7756	257.7302	0
15/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4675.6300	4630.2100	4.6756	4.6302	0
15/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	R210 On 07-May-26			Bond Future	259.0812	259.0277	259.0812	259.0277	0
15/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3681.1500	3627.6800	3.6812	3.6277	0
15/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	R210 On 06-August-26			Bond Future	263.8964	263.8421	263.8964	263.8421	0
15/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	4056.3900	4002.0900	4.0564	4.0021	0
15/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	R210 On 05-November-26			Bond Future	264.9989	264.9352	264.9989	264.9352	0
15/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11668.9400	11605.1500	11.6689	11.6052	0
15/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/08/2025	R213 On 06-November-25			Bond Future	8.4776	8.4884	95.1690	95.1256	94,008
15/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6248.0300	6069.9500	6.2480	6.0700	0
15/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	148.6200	14.0100	0.1486	0.0140	0
15/08/2025	R213 On 05-February-26			Bond Future	8.5398	8.5504	96.9345	96.8936	23
15/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5749.6800	5190.5400	5.7497	5.1905	0
15/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	685.3400	167.1200	0.6853	0.1671	0
15/08/2025	R213 On 07-May-26			Bond Future	8.6064	8.6184	95.1599	95.1154	0
15/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	5530.9700	4685.6200	5.5310	4.6856	0
15/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	1215.8700	415.0000	1.2159	0.4150	0
15/08/2025	R213 On 06-August-26			Bond Future	8.6850	8.6977	96.9061	96.8608	0
15/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	5226.6800	4119.3500	5.2267	4.1194	0
15/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	1736.7300	674.6900	1.7367	0.6747	0
15/08/2025	R213 On 05-November-26			Bond Future	8.7948	8.8094	95.0375	94.9881	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	3370.9200	1808.9000	3.3709	1.8089	0
15/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	3522.7600	2010.1700	3.5228	2.0102	0
15/08/2025	R214 On 06-November-25			Bond Future	10.5911	10.6280	70.6088	70.3967	36,791
15/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	6277.0900	5636.6400	6.2771	5.6366	0
15/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	600.6600	172.2500	0.6007	0.1723	0
15/08/2025	R214 On 05-February-26			Bond Future	10.6868	10.7245	71.9186	71.7052	0
15/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	5265.5100	3972.1800	5.2655	3.9722	0
15/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	2122.0000	1042.1000	2.1220	1.0421	0
15/08/2025	R214 On 07-May-26			Bond Future	10.7835	10.8228	69.9389	69.7194	0
15/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	6426.1600	5072.9200	6.4262	5.0729	0
15/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	2430.7600	1296.9500	2.4308	1.2970	0
15/08/2025	R214 On 06-August-26			Bond Future	10.8879	10.9286	71.2219	70.9985	0
15/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	7926.3100	6621.6900	7.9263	6.6217	0
15/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	2330.2100	1248.9900	2.3302	1.2490	0
15/08/2025	R214 On 05-November-26			Bond Future	11.0052	11.0478	69.1606	68.9307	0
15/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	5183.7400	3266.4200	5.1837	3.2664	0
15/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	5374.2800	3686.7900	5.3743	3.6868	0
15/08/2025	R248 On 06-November-25			Bond Future	10.9012	10.9330	83.8293	83.6048	219,481
15/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	6673.4100	5686.3600	6.6734	5.6864	0
15/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	1086.3400	323.8400	1.0863	0.3238	0
15/08/2025	R248 On 05-February-26			Bond Future	11.0028	11.0354	85.3845	85.1587	0
15/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	6033.8600	4378.9900	6.0339	4.3790	0
15/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	2956.8800	1527.8000	2.9569	1.5278	0
15/08/2025	R248 On 07-May-26			Bond Future	11.1051	11.1392	82.5098	82.2774	260
15/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	7396.6100	5576.5600	7.3966	5.5766	0
15/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	3367.1000	1779.4700	3.3671	1.7795	0
15/08/2025	R248 On 06-August-26			Bond Future	11.2153	11.2506	84.0232	83.7866	0
15/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	9954.2300	8436.4700	9.9542	8.4365	0
15/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	2780.2000	1499.0800	2.7802	1.4991	0
15/08/2025	R248 On 05-November-26			Bond Future	11.3376	11.3746	81.0422	80.7985	0
15/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	6417.2200	4103.3600	6.4172	4.1034	0
15/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	6599.8300	4529.6500	6.5998	4.5297	0
15/08/2025	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
15/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0