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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
18/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	2029 On 06-November-25			Bond Future	140.9212	140.9236	140.9212	140.9236	4,396
18/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1131.2200	1133.6000	1.1312	1.1336	0
18/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2029 On 05-February-26			Bond Future	143.5694	143.5719	143.5694	143.5719	0
18/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3459.4300	3461.8800	3.4594	3.4619	0
18/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2029 On 07-May-26			Bond Future	144.7745	144.7766	144.7745	144.7766	0
18/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2954.4500	2956.5900	2.9545	2.9566	0
18/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2029 On 06-August-26			Bond Future	147.4659	147.4677	147.4659	147.4677	0
18/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3365.8900	3367.7300	3.3659	3.3677	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2029 On 05-November-26			Bond Future	148.5751	148.5764	148.5751	148.5764	0
18/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	1015.1300	1016.3600	1.0151	1.0164	0
18/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2030 On 06-November-25			Bond Future	8.1635	8.1215	101.6455	101.7925	139,002
18/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2055.2600	2785.0700	2.0553	2.7851	300
18/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	130.4600	713.2600	0.1305	0.7133	0
18/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3626.3400	4086.4300	3.6263	4.0864	300
18/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	11.0200	324.1000	0.0110	0.3241	0
18/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4679.8900	5007.2300	4.6799	5.0072	0
18/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	1.5000	181.8300	0.0015	0.1818	0
18/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6439.6900	6646.4800	6.4397	6.6465	0
18/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0200	59.8000	0.0000	0.0598	300
18/08/2025	2030 On 05-February-26			Bond Future	8.2082	8.1631	99.5230	99.6727	52,861
18/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4190.7700	4913.2000	4.1908	4.9132	0
18/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	46.6600	619.3500	0.0467	0.6194	0
18/08/2025	2030 On 07-May-26			Bond Future	8.2748	8.2262	101.3472	101.4995	0
18/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3598.6700	4613.4200	3.5987	4.6134	0
18/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	178.9600	1041.4300	0.1790	1.0414	0
18/08/2025	2030 On 06-August-26			Bond Future	8.3579	8.3053	99.1975	99.3524	0
18/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2922.0900	4117.1400	2.9221	4.1171	0
18/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	428.2600	1468.4800	0.4283	1.4685	0
18/08/2025	2030 On 05-November-26			Bond Future	8.4624	8.4053	100.9160	101.0732	0
18/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1437.4800	2750.0600	1.4375	2.7501	0
18/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1636.8600	2792.2400	1.6369	2.7922	0
18/08/2025	2031 On 06-November-25			Bond Future	110.3987	110.3998	110.3987	110.3998	1,416
18/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	744.2000	746.4100	0.7442	0.7464	0
18/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	35.5400	36.6000	0.0355	0.0366	0
18/08/2025	2031 On 05-February-26			Bond Future	110.0878	110.0889	110.0878	110.0889	0
18/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	10.8000	10.8400	0.0108	0.0108	0
18/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1683.0000	1681.9100	1.6830	1.6819	0
18/08/2025	2031 On 07-May-26			Bond Future	112.1319	112.1328	112.1319	112.1328	0
18/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	7.1400	7.4200	0.0071	0.0074	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1715.2600	1714.6100	1.7153	1.7146	0
18/08/2025	2031 On 06-August-26			Bond Future	111.7882	111.7886	111.7882	111.7886	0
18/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2021.8500	2021.3900	2.0219	2.0214	0
18/08/2025	2031 On 05-November-26			Bond Future	113.7522	113.7523	113.7522	113.7523	0
18/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2262.1500	2262.2700	2.2622	2.2623	0
18/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2032 On 06-November-25			Bond Future	8.8765	8.8459	97.9319	98.0758	137,378
18/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2687.2000	3565.2800	2.6872	3.5653	300
18/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	262.0600	996.1800	0.2621	0.9962	0
18/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4708.7000	5267.0000	4.7087	5.2670	300
18/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	37.7700	452.1100	0.0378	0.4521	0
18/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	6938.9200	7251.1800	6.9389	7.2512	0
18/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	2.9400	171.2400	0.0029	0.1712	0
18/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	8923.5300	9129.3500	8.9235	9.1294	0
18/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.1700	62.0300	0.0002	0.0620	300
18/08/2025	2032 On 05-February-26			Bond Future	8.9495	8.9173	99.7486	99.8953	0
18/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5449.8100	6353.2400	5.4498	6.3532	0
18/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	131.6400	888.3500	0.1316	0.8884	0
18/08/2025	2032 On 07-May-26			Bond Future	9.0327	8.9988	97.4174	97.5666	0
18/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5073.6600	6329.6000	5.0737	6.3296	0
18/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	359.7800	1466.5300	0.3598	1.4665	0
18/08/2025	2032 On 06-August-26			Bond Future	9.1272	9.0914	99.2044	99.3561	0
18/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4720.8100	6253.3200	4.7208	6.2533	0
18/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	633.8200	2014.6600	0.6338	2.0147	0
18/08/2025	2032 On 05-November-26			Bond Future	9.2446	9.2067	96.7663	96.9202	0
18/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2188.5000	4036.7600	2.1885	4.0368	0
18/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2532.7900	4227.1100	2.5328	4.2271	0
18/08/2025	2033 On 06-November-25			Bond Future	132.6109	132.5208	132.6109	132.5208	8,060
18/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	529.1200	619.1600	0.5291	0.6192	0
18/08/2025	2033 On 05-February-26			Bond Future	135.1030	135.0112	135.1030	135.0112	0
18/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2222.9600	2131.1500	2.2230	2.1312	0

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18/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2033 On 07-May-26			Bond Future	136.0492	135.9553	136.0492	135.9553	0
18/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	889.1500	795.2800	0.8892	0.7953	0
18/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2033 On 06-August-26			Bond Future	138.5785	138.4825	138.5785	138.4825	0
18/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4328.4500	4232.5000	4.3285	4.2325	0
18/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2033 On 05-November-26			Bond Future	139.4280	139.3297	139.4280	139.3297	0
18/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2167.9800	2069.6500	2.1680	2.0697	0
18/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2037 On 06-November-25			Bond Future	10.2373	10.2022	90.9186	91.1317	184,692
18/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2405.8400	3707.1800	2.4058	3.7072	300
18/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	833.7400	1922.0300	0.8337	1.9220	0
18/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4658.2600	5638.0300	4.6583	5.6380	300
18/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	198.6800	965.4000	0.1987	0.9654	0
18/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	7933.5400	8468.2900	7.9335	8.4683	0
18/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	21.6300	343.3300	0.0216	0.3433	0
18/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10667.4200	11001.7600	10.6674	11.0018	0
18/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	2.6100	123.9000	0.0026	0.1239	300
18/08/2025	2037 On 05-February-26			Bond Future	10.3357	10.2992	88.3465	88.5637	5
18/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3243.6600	4839.0600	3.2437	4.8391	1,930
18/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1404.5300	2782.8000	1.4045	2.7828	0
18/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4193.9300	5689.5400	4.1939	5.6895	1,970
18/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	929.2400	2207.7200	0.9292	2.2077	0
18/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5473.2700	6792.0100	5.4733	6.7920	0
18/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	540.4300	1642.0400	0.5404	1.6420	0
18/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6204.9100	7411.8000	6.2049	7.4118	0
18/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	400.8900	1390.6500	0.4009	1.3907	1,930
18/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6391.7200	7569.8200	6.3917	7.5698	1,030
18/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	371.8800	1332.8500	0.3719	1.3329	0
18/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8596.0700	9459.9200	8.5961	9.4599	0
18/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	149.8900	796.6100	0.1499	0.7966	1,930
18/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10587.4100	11225.4100	10.5874	11.2254	0
18/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	62.1300	483.0000	0.0621	0.4830	1,970

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18/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	12786.6300	13248.3600	12.7866	13.2484	0
18/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	18.2200	262.8200	0.0182	0.2628	1,030
18/08/2025	2037 On 07-May-26			Bond Future	10.4465	10.4086	89.9657	90.1866	0
18/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4417.5600	6157.5500	4.4176	6.1576	142
18/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1555.8200	3074.8900	1.5558	3.0749	0
18/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	5846.1600	7411.5700	5.8462	7.4116	0
18/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	962.3800	2306.8700	0.9624	2.3069	0
18/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10632.5800	11530.3200	10.6326	11.5303	0
18/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	214.5600	891.3800	0.2146	0.8914	142
18/08/2025	2037 On 06-August-26			Bond Future	10.5689	10.5294	87.3562	87.5809	0
18/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2105.4400	3779.4900	2.1054	3.7795	2,541
18/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5302.0000	6751.2900	5.3020	6.7513	0
18/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3659.4800	5513.7100	3.6595	5.5137	0
18/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2918.4500	4547.9200	2.9185	4.5479	2,541
18/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5645.7300	7333.8300	5.6457	7.3338	0
18/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1622.0000	3085.3400	1.6220	3.0853	2,541
18/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7240.0100	8709.2400	7.2400	8.7092	0
18/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1070.7700	2315.2400	1.0708	2.3152	0
18/08/2025	2037 On 05-November-26			Bond Future	10.6970	10.6560	88.8683	89.0966	0
18/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3529.6400	5466.5700	3.5296	5.4666	0
18/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3958.9700	5667.5700	3.9590	5.6676	0
18/08/2025	2038 On 06-November-25			Bond Future	142.2656	142.1919	142.2656	142.1919	2,621
18/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1614.3700	1688.1400	1.6144	1.6881	0
18/08/2025	2038 On 05-February-26			Bond Future	142.7733	142.6982	142.7733	142.6982	0
18/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	426.7500	501.7700	0.4268	0.5018	0
18/08/2025	2038 On 07-May-26			Bond Future	145.4245	145.3478	145.4245	145.3478	0
18/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	894.5400	817.7600	0.8945	0.8178	0
18/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2038 On 06-August-26			Bond Future	145.9237	145.8449	145.9237	145.8449	0
18/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1203.6500	1124.9100	1.2037	1.1249	0
18/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2038 On 05-November-26			Bond Future	148.4892	148.4086	148.4892	148.4086	0

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18/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2179.1500	2098.6100	2.1792	2.0986	0
18/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2040 On 06-November-25			Bond Future	10.7033	10.6579	90.1894	90.4876	43,890
18/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7078.8400	7916.4500	7.0788	7.9165	0
18/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	62.9600	602.4000	0.0630	0.6024	0
18/08/2025	2040 On 05-February-26			Bond Future	10.8087	10.7616	87.3534	87.6571	36,614
18/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1352.6800	2986.1900	1.3527	2.9862	680
18/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4383.1600	5712.9600	4.3832	5.7130	0
18/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2288.6600	4109.8500	2.2887	4.1099	0
18/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2667.8100	4185.2900	2.6678	4.1853	680
18/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3638.4600	5436.3300	3.6385	5.4363	0
18/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1478.9200	2973.0800	1.4789	2.9731	680
18/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5072.4400	6704.7800	5.0724	6.7048	0
18/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	839.4600	2168.0900	0.8395	2.1681	0
18/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6634.0000	8038.4200	6.6340	8.0384	475
18/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	459.5400	1560.2500	0.4595	1.5603	0
18/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	13768.1100	14347.0500	13.7681	14.3471	0
18/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	21.4400	296.6700	0.0214	0.2967	475
18/08/2025	2040 On 07-May-26			Bond Future	10.9252	10.8764	88.9542	89.2633	0
18/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2516.7600	4473.1100	2.5168	4.4731	1,460
18/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3958.0700	5605.3400	3.9581	5.6053	0
18/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3714.3100	5746.2000	3.7143	5.7462	820
18/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2495.1300	4217.9400	2.4951	4.2179	0
18/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	5792.0700	7648.4200	5.7921	7.6484	0
18/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1263.9600	2811.2300	1.2640	2.8112	0
18/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6004.5200	7832.8500	6.0045	7.8329	0
18/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1185.0300	2704.2800	1.1850	2.7043	1,460
18/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7376.1000	9012.4700	7.3761	9.0125	0
18/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	783.9200	2111.2100	0.7839	2.1112	820
18/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8262.1200	9762.6000	8.2621	9.7626	0
18/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	611.6000	1803.0000	0.6116	1.8030	1,460
18/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	9736.2300	11021.9100	9.7362	11.0219	0
18/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	403.3900	1379.9900	0.4034	1.3800	820
18/08/2025	2040 On 06-August-26			Bond Future	11.0528	11.0021	86.0754	86.3899	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	7840.3600	9516.4000	7.8404	9.5164	0
18/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1198.8000	2560.3200	1.1988	2.5603	0
18/08/2025	2040 On 05-November-26			Bond Future	11.1845	11.1320	87.5648	87.8845	0
18/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3772.2400	5947.0200	3.7722	5.9470	0
18/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4533.0500	6388.1100	4.5331	6.3881	0
18/08/2025	2044 On 06-November-25			Bond Future	10.9420	10.9070	85.2636	85.5004	129,981
18/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2884.5800	4363.0300	2.8846	4.3630	11,000
18/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	843.3100	2084.9500	0.8433	2.0850	0
18/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5389.4900	6486.6400	5.3895	6.4866	0
18/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	200.9100	1061.2500	0.2009	1.0613	11,000
18/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6105.8900	7087.6700	6.1059	7.0877	0
18/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	131.0900	876.0600	0.1311	0.8761	0
18/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6775.7500	7655.6000	6.7758	7.6556	0
18/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	86.5200	729.5600	0.0865	0.7296	5,800
18/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	7900.3900	8624.1400	7.9004	8.6241	0
18/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	44.0200	530.9600	0.0440	0.5310	5,600
18/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8180.6300	8869.6300	8.1806	8.8696	0
18/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	37.0000	489.1900	0.0370	0.4892	5,800
18/08/2025	2044 On 05-February-26			Bond Future	11.0458	11.0096	82.4614	82.7026	16
18/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	671.4800	1888.3100	0.6715	1.8883	9,000
18/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7580.3400	8555.9500	7.5803	8.5560	0
18/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2119.7500	3940.4400	2.1198	3.9404	9,000
18/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	3097.5700	4677.0400	3.0976	4.6770	0
18/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3225.4600	5076.0600	3.2255	5.0761	0
18/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1885.5100	3494.8900	1.8855	3.4949	4,500
18/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	3997.1600	5789.1500	3.9972	5.7892	0
18/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1378.2600	2929.0300	1.3783	2.9290	9,000
18/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4202.6800	5974.0900	4.2027	5.9741	0
18/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1269.0600	2799.2500	1.2691	2.7993	4,500
18/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4459.8500	6199.3500	4.4599	6.1994	0
18/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1151.1600	2649.4400	1.1512	2.6494	0
18/08/2025	2044 On 07-May-26			Bond Future	11.1594	11.1220	83.9725	84.2180	0
18/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5510.9300	7440.8500	5.5109	7.4409	0
18/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1490.1400	3174.5900	1.4901	3.1746	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2025	2044 On 06-August-26			Bond Future	11.2832	11.2443	81.1276	81.3774	0
18/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8040.4900	9720.2500	8.0405	9.7203	0
18/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1242.4700	2672.4500	1.2425	2.6725	0
18/08/2025	2044 On 05-November-26			Bond Future	11.4099	11.3697	82.5311	82.7850	0
18/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	4055.4500	6263.2500	4.0555	6.2633	0
18/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4497.3600	6451.3100	4.4974	6.4513	0
18/08/2025	2046 On 06-November-25			Bond Future	120.7801	121.1358	120.7801	121.1358	19,630
18/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4629.9300	4274.2000	4.6299	4.2742	0
18/08/2025	2046 On 05-February-26			Bond Future	123.0498	123.4122	123.0498	123.4122	0
18/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1399.8300	1762.1700	1.3998	1.7622	0
18/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2046 On 07-May-26			Bond Future	123.0385	123.4074	123.0385	123.4074	0
18/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1911.4800	1542.5600	1.9115	1.5426	0
18/08/2025	2046 On 06-August-26			Bond Future	125.3252	125.7006	125.3252	125.7006	0
18/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	2945.1800	3320.6300	2.9452	3.3206	0
18/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2046 On 05-November-26			Bond Future	125.1949	125.5762	125.1949	125.5762	0
18/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	0.0000	96.2100	0.0000	0.0962	0
18/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	285.0600	0.0000	0.2851	0.0000	0
18/08/2025	2050 On 06-November-25			Bond Future	122.2952	122.2950	122.2952	122.2950	17,837
18/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2124.8400	2124.9600	2.1248	2.1250	0
18/08/2025	2050 On 05-February-26			Bond Future	122.1805	122.1804	122.1805	122.1804	0
18/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	639.5300	639.5900	0.6395	0.6396	0
18/08/2025	2050 On 07-May-26			Bond Future	124.4495	124.4490	124.4495	124.4490	0
18/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	379.5000	379.0400	0.3795	0.3790	0
18/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	2050 On 06-August-26			Bond Future	124.3066	124.3057	124.3066	124.3057	0
18/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	1036.5700	1035.6700	1.0366	1.0357	0
18/08/2025	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
18/08/2025	2050 On 05-November-26			Bond Future	126.4916	126.4903	126.4916	126.4903	0
18/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2651.6300	2650.3200	2.6516	2.6503	0
18/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	AL37 On 07-August-25			Index Future	1172.2010	1172.2010	1172.2010	1,172.2010	0
18/08/2025	AL37 On 06-November-25			Index Future	1195.0310	1196.6390	1195.0310	1,196.6390	0
18/08/2025	AL37 On 05-February-26			Index Future	1217.1990	1218.8380	1217.1990	1,218.8380	0
18/08/2025	AL37 On 07-May-26			Index Future	1239.5310	1241.1920	1239.5310	1,241.1920	0
18/08/2025	AL37 On 06-August-26			Index Future	1262.0640	1263.7480	1262.0640	1,263.7480	0
18/08/2025	AL37 On 05-November-26			Index Future	1284.2720	1285.9730	1284.2720	1,285.9730	0
18/08/2025	AL7T On 07-August-25			Index Future	1422.4590	1422.4590	1422.4590	1,422.4590	0
18/08/2025	AL7T On 06-November-25			Index Future	1452.1110	1455.0550	1452.1110	1,455.0550	0
18/08/2025	AL7T On 05-February-26			Index Future	1479.0480	1482.0480	1479.0480	1,482.0480	0
18/08/2025	AL7T On 07-May-26			Index Future	1506.1830	1509.2300	1506.1830	1,509.2300	0
18/08/2025	AL7T On 06-August-26			Index Future	1533.5650	1536.6570	1533.5650	1,536.6570	0
18/08/2025	AL7T On 05-November-26			Index Future	1560.5500	1563.6820	1560.5500	1,563.6820	0
18/08/2025	ALBI On 07-August-25			Index Future	1206.8960	1206.8960	1206.8960	1,206.8960	0
18/08/2025	ALBI On 06-November-25			Index Future	1231.0360	1233.3830	1231.0360	1,233.3830	76
18/08/2025	ALBI On 05-February-26			Index Future	1253.8720	1256.2640	1253.8720	1,256.2640	0
18/08/2025	ALBI On 07-May-26			Index Future	1276.8770	1279.3050	1276.8770	1,279.3050	0
18/08/2025	ALBI On 06-August-26			Index Future	1300.0890	1302.5530	1300.0890	1,302.5530	0
18/08/2025	ALBI On 05-November-26			Index Future	1322.9660	1325.4610	1322.9660	1,325.4610	0
18/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	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
18/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/08/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	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
18/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	ES33 On 06-November-25			Bond Future	10.3664	10.3313	86.0262	86.1933	0
18/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7375.9600	7543.0300	7.3760	7.5430	0
18/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	ES33 On 05-February-26			Bond Future	10.4949	10.4581	87.6428	87.8131	0
18/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4447.3400	4617.5800	4.4473	4.6176	0
18/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	ES33 On 07-May-26			Bond Future	10.6311	10.5926	85.4753	85.6485	0
18/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4594.7900	4767.9700	4.5948	4.7680	0
18/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	ES33 On 06-August-26			Bond Future	10.7805	10.7402	87.0627	87.2389	0
18/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5194.0800	5370.3000	5.1941	5.3703	0
18/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	ES33 On 05-November-26			Bond Future	10.9549	10.9126	84.7987	84.9776	0
18/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	529.7400	350.7800	0.5297	0.3508	0
18/08/2025	ES42 On 06-November-25			Bond Future	11.2344	11.1892	80.0775	80.3606	0
18/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6743.5600	7026.7500	6.7436	7.0268	0
18/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	ES42 On 05-February-26			Bond Future	11.3498	11.3029	81.5823	81.8708	0
18/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2982.5600	3271.0900	2.9826	3.2711	0
18/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	ES42 On 07-May-26			Bond Future	11.4748	11.4262	78.8321	79.1258	0
18/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4190.7000	4484.4100	4.1907	4.4844	0
18/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	ES42 On 06-August-26			Bond Future	11.6056	11.5552	80.2948	80.5938	0
18/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5820.4700	6119.4200	5.8205	6.1194	0
18/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	ES42 On 05-November-26			Bond Future	11.7502	11.6979	77.4397	77.7436	0
18/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	525.1500	221.2400	0.5252	0.2212	0
18/08/2025	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
18/08/2025	GOVI On 06-November-25			GOVI	1211.1920	1213.4270	1211.1920	1,213.4270	611
18/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	991920.0000	1014270.0000	99.1920	101.4270	0
18/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	GOVI On 05-February-26			GOVI	1233.6600	1235.9380	1233.6600	1,235.9380	0
18/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	836600.0000	859380.0000	83.6600	85.9380	0
18/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	GOVI On 07-May-26			GOVI	1256.2930	1258.6060	1256.2930	1,258.6060	42
18/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	792930.0000	816060.0000	79.2930	81.6060	0
18/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	GOVI On 06-August-26			GOVI	1279.1320	1281.4780	1279.1320	1,281.4780	0
18/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	901320.0000	924780.0000	90.1320	92.4780	0
18/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	GOVI On 05-November-26			GOVI	1301.6400	1304.0150	1301.6400	1,304.0150	0
18/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	246400.0000	270150.0000	24.6400	27.0150	0
18/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/08/2025	IGOV On 07-August-25			Index Future	384.0940	384.0940	384.0940	384.0940	0
18/08/2025	IGOV On 06-November-25			Index Future	391.8560	391.9670	391.8560	391.9670	754
18/08/2025	IGOV On 05-February-26			Index Future	399.2200	399.3330	399.2200	399.3330	0
18/08/2025	IGOV On 07-May-26			Index Future	406.6370	406.7500	406.6370	406.7500	0
18/08/2025	IGOV On 06-August-26			Index Future	414.1200	414.2330	414.1200	414.2330	0
18/08/2025	IGOV On 05-November-26			Index Future	421.4970	421.6070	421.4970	421.6070	0
18/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/08/2025	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
18/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
18/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
18/08/2025	R033 On 06-November-25			Bond Future	9.0389	9.0085	106.2320	106.3990	27,677
18/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6785.6500	7199.6700	6.7857	7.1997	0
18/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	9.1300	256.1400	0.0091	0.2561	0
18/08/2025	R033 On 05-February-26			Bond Future	9.1146	9.0826	108.2027	108.3729	0
18/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7076.7900	7846.5500	7.0768	7.8466	0
18/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	83.8300	683.4300	0.0838	0.6834	0
18/08/2025	R033 On 07-May-26			Bond Future	9.1999	9.1663	105.1429	105.3160	0
18/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6151.5100	7224.3600	6.1515	7.2244	0
18/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	296.8100	1196.6400	0.2968	1.1966	0
18/08/2025	R033 On 06-August-26			Bond Future	9.2952	9.2599	107.0713	107.2472	0
18/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5327.7200	6630.1300	5.3277	6.6301	0
18/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	710.6900	1837.1600	0.7107	1.8372	0
18/08/2025	R033 On 05-November-26			Bond Future	9.4110	9.3738	103.8868	104.0655	0
18/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2147.7400	3743.2300	2.1477	3.7432	0
18/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2537.8000	3954.6500	2.5378	3.9547	0
18/08/2025	R035 On 06-November-25			Bond Future	9.7028	9.6680	96.7426	96.9464	118,055
18/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1522.9800	2902.1100	1.5230	2.9021	250
18/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1131.9800	2307.2600	1.1320	2.3073	0
18/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	1999.4200	3344.9200	1.9994	3.3449	2,000
18/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	800.1800	1941.8300	0.8002	1.9418	0
18/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2672.9100	3928.3200	2.6729	3.9283	300
18/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	504.5000	1556.0600	0.5045	1.5561	0
18/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	2976.5100	4182.3100	2.9765	4.1823	0
18/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	412.8900	1414.8400	0.4129	1.4148	250
18/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3664.9300	4751.6300	3.6649	4.7516	0
18/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	261.9400	1144.7900	0.2619	1.1448	50

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4195.5600	5189.2300	4.1956	5.1892	2,000
18/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	183.4700	973.2900	0.1835	0.9733	0
18/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4343.2800	5311.3100	4.3433	5.3113	2,000
18/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	166.0000	930.1800	0.1660	0.9302	0
18/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4641.7000	5558.7600	4.6417	5.5588	0
18/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	135.2600	848.4700	0.1353	0.8485	250
18/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5044.9700	5895.1700	5.0450	5.8952	300
18/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	102.1100	748.4600	0.1021	0.7485	0
18/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5555.3400	6325.2500	5.5553	6.3253	0
18/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	70.8900	636.9500	0.0709	0.6370	8,500
18/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	6898.0100	7484.9700	6.8980	7.4850	2,000
18/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	25.6600	408.7700	0.0257	0.4088	0
18/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	6949.7800	7530.5700	6.9498	7.5306	250
18/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	24.6300	401.5700	0.0246	0.4016	0
18/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7208.5600	7759.5400	7.2086	7.7595	0
18/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	20.0300	367.1600	0.0200	0.3672	0
18/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8239.3100	8688.6200	8.2393	8.6886	0
18/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	7.7400	253.2000	0.0077	0.2532	0
18/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9412.9500	9775.3000	9.4130	9.7753	0
18/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	2.3400	160.8400	0.0023	0.1608	2,000
18/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9514.2000	9870.3700	9.5142	9.8704	0
18/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	2.0900	154.4100	0.0021	0.1544	250
18/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10618.6200	10919.0500	10.6186	10.9191	0
18/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.5900	97.1700	0.0006	0.0972	300
18/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	11997.9200	12253.5500	11.9979	12.2536	0
18/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.1000	51.8800	0.0001	0.0519	250
18/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12192.5200	12443.5500	12.1925	12.4436	0
18/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0800	47.2600	0.0001	0.0473	2,000
18/08/2025	R035 On 05-February-26			Bond Future	9.7968	9.7604	98.5372	98.7448	0
18/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3156.5800	4827.3400	3.1566	4.8273	250
18/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	1060.9700	2524.1300	1.0610	2.5241	0
18/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4226.3400	5738.4400	4.2263	5.7384	2,000
18/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	652.9500	1957.4500	0.6530	1.9575	0
18/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5224.0700	6570.9300	5.2241	6.5709	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	416.4600	1555.7200	0.4165	1.5557	250
18/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5767.7400	7023.6200	5.7677	7.0236	0
18/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	325.0200	1373.3000	0.3250	1.3733	0
18/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6463.6800	7605.2900	6.4637	7.6053	2,000
18/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	235.4600	1169.4700	0.2355	1.1695	0
18/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6746.1000	7842.4700	6.7461	7.8425	0
18/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	206.2600	1095.0300	0.2063	1.0950	0
18/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7550.5500	8527.0600	7.5506	8.5271	0
18/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	135.7400	904.6500	0.1357	0.9047	250
18/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13598.9800	13977.7100	13.5990	13.9777	0
18/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	2.6500	173.7800	0.0027	0.1738	2,000
18/08/2025	R035 On 07-May-26			Bond Future	9.8935	9.8556	95.8407	96.0518	0
18/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	1810.9600	3794.8000	1.8110	3.7948	200
18/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	3121.7800	4894.4700	3.1218	4.8945	0
18/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3204.9000	5151.9200	3.2049	5.1519	0
18/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1737.5800	3473.4500	1.7376	3.4735	200
18/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5035.1300	6728.9600	5.0351	6.7290	0
18/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	895.2400	2377.9200	0.8952	2.3779	200
18/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	5851.1600	7413.8200	5.8512	7.4138	0
18/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	670.7800	2022.2900	0.6708	2.0223	0
18/08/2025	R035 On 06-August-26			Bond Future	10.0007	9.9611	97.5993	97.8140	0
18/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6438.1000	8140.3200	6.4381	8.1403	0
18/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	919.5700	2407.1300	0.9196	2.4071	0
18/08/2025	R035 On 05-November-26			Bond Future	10.1277	10.0864	94.7914	95.0092	0
18/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	2848.1200	5207.9000	2.8481	5.2079	0
18/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3365.2500	5507.1700	3.3653	5.5072	0
18/08/2025	R038 On 06-November-25			Bond Future	10.3030	10.2783	105.1828	105.3586	6,744
18/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	4923.7000	6013.5600	4.9237	6.0136	1,770
18/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	268.2900	1182.2700	0.2683	1.1823	0
18/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6471.5800	7319.4900	6.4716	7.3195	0
18/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	108.2600	780.2900	0.1083	0.7803	0
18/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13076.9900	13344.4300	13.0770	13.3444	0
18/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	1.2400	92.8000	0.0012	0.0928	1,770
18/08/2025	R038 On 05-February-26			Bond Future	10.4065	10.3808	107.1341	107.3132	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7269.1600	8520.8400	7.2692	8.5208	0
18/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	420.3800	1492.8800	0.4204	1.4929	0
18/08/2025	R038 On 07-May-26			Bond Future	10.5181	10.4914	103.6133	103.7954	0
18/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	6750.6100	8197.6100	6.7506	8.1976	0
18/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	986.5800	2251.4000	0.9866	2.2514	0
18/08/2025	R038 On 06-August-26			Bond Future	10.6382	10.6104	105.5132	105.6985	0
18/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8364.1300	9619.7700	8.3641	9.6198	0
18/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1207.8100	2278.1700	1.2078	2.2782	0
18/08/2025	R038 On 05-November-26			Bond Future	10.7730	10.7442	101.8601	102.0482	0
18/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3758.9600	5633.9600	3.7590	5.6340	0
18/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	4104.8100	5791.6400	4.1048	5.7916	0
18/08/2025	R053 On 06-November-25			Bond Future	10.8579	10.8177	107.9886	108.3600	25,967
18/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	7962.0200	9297.8800	7.9620	9.2979	0
18/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	187.6900	1152.1800	0.1877	1.1522	0
18/08/2025	R053 On 05-February-26			Bond Future	10.9553	10.9137	109.9919	110.3703	0
18/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6154.8500	8453.4400	6.1549	8.4534	0
18/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1496.6900	3416.9600	1.4967	3.4170	0
18/08/2025	R053 On 07-May-26			Bond Future	11.0584	11.0153	106.1464	106.5314	10,000
18/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7278.8000	9667.0700	7.2788	9.6671	0
18/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1907.5300	3910.8000	1.9075	3.9108	0
18/08/2025	R053 On 06-August-26			Bond Future	11.1678	11.1231	108.0927	108.4845	0
18/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	10759.5500	12712.2300	10.7596	12.7122	0
18/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1778.1300	3338.9700	1.7781	3.3390	0
18/08/2025	R053 On 05-November-26			Bond Future	11.2876	11.2414	104.1059	104.5041	0
18/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5229.1900	7950.6000	5.2292	7.9506	0
18/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5899.0700	8222.2100	5.8991	8.2222	0
18/08/2025	R186 On 06-November-25			Bond Future	7.6292	7.6482	107.0847	107.0644	96,329
18/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	540.0600	694.1500	0.5401	0.6942	0
18/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	6.2800	180.6700	0.0063	0.1807	0
18/08/2025	R186 On 05-February-26			Bond Future	7.6664	7.6911	103.7667	103.7460	0
18/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	649.6800	866.8800	0.6497	0.8669	0
18/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	15.3800	253.2300	0.0154	0.2532	0
18/08/2025	R186 On 07-May-26			Bond Future	7.7805	7.8162	105.6688	105.6475	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	560.9800	750.1400	0.5610	0.7501	0
18/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	22.1800	232.5800	0.0222	0.2326	0
18/08/2025	R186 On 06-August-26			Bond Future	8.0291	8.0904	102.3020	102.2801	0
18/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	263.1400	422.5800	0.2631	0.4226	0
18/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	70.4500	251.7700	0.0705	0.2518	0
18/08/2025	R186 On 05-November-26			Bond Future	10.0614	10.2571	104.0738	104.0512	0
18/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	29.0100	82.1200	0.0290	0.0821	0
18/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	253.9100	329.6500	0.2539	0.3297	0
18/08/2025	R202 On 06-November-25			Bond Future	276.5427	276.5426	276.5427	276.5426	1,033
18/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	902.7000	902.6000	0.9027	0.9026	0
18/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	R202 On 05-February-26			Bond Future	276.4034	276.4032	276.4034	276.4032	0
18/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1416.5700	1416.8300	1.4166	1.4168	0
18/08/2025	R202 On 07-May-26			Bond Future	281.5364	281.5356	281.5364	281.5356	0
18/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	3986.4100	3985.5800	3.9864	3.9856	0
18/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	R202 On 06-August-26			Bond Future	281.3398	281.3379	281.3398	281.3379	0
18/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2479.8100	2477.9300	2.4798	2.4779	0
18/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	R202 On 05-November-26			Bond Future	286.2861	286.2832	286.2861	286.2832	0
18/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	5826.0900	5823.1900	5.8261	5.8232	0
18/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	R209 On 06-November-25			Bond Future	9.9855	9.9504	76.8976	77.0856	19,430
18/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6495.6300	6978.8900	6.4956	6.9789	0
18/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	27.2200	322.5100	0.0272	0.3225	0
18/08/2025	R209 On 05-February-26			Bond Future	10.0748	10.0384	78.3242	78.5157	0
18/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4769.8300	5892.6400	4.7698	5.8926	0
18/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	457.4600	1388.8300	0.4575	1.3888	0
18/08/2025	R209 On 07-May-26			Bond Future	10.1715	10.1336	76.6087	76.8035	0
18/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5223.3500	6512.3000	5.2234	6.5123	0
18/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	784.4800	1878.6800	0.7845	1.8787	0
18/08/2025	R209 On 06-August-26			Bond Future	10.2762	10.2369	78.0141	78.2123	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6275.4400	7542.8700	6.2754	7.5429	0
18/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	927.8900	1997.1200	0.9279	1.9971	0
18/08/2025	R209 On 05-November-26			Bond Future	10.3950	10.3541	76.2167	76.4181	0
18/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	2994.6400	4757.5900	2.9946	4.7576	0
18/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3364.9900	4926.5700	3.3650	4.9266	0
18/08/2025	R210 On 06-November-25			Bond Future	253.0157	253.0208	253.0157	253.0208	1,206
18/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	875.6700	880.8000	0.8757	0.8808	0
18/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	R210 On 05-February-26			Bond Future	257.7704	257.7756	257.7704	257.7756	0
18/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4670.3900	4675.6300	4.6704	4.6756	0
18/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	R210 On 07-May-26			Bond Future	259.0765	259.0812	259.0765	259.0812	0
18/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3676.5100	3681.1500	3.6765	3.6812	0
18/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	R210 On 06-August-26			Bond Future	263.8923	263.8964	263.8923	263.8964	0
18/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	4052.2700	4056.3900	4.0523	4.0564	0
18/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	R210 On 05-November-26			Bond Future	264.9960	264.9989	264.9960	264.9989	0
18/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11665.9800	11668.9400	11.6660	11.6689	0
18/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/08/2025	R213 On 06-November-25			Bond Future	8.5082	8.4776	95.0454	95.1690	94,070
18/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	5976.3700	6248.0300	5.9764	6.2480	0
18/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.6300	148.6200	0.0006	0.1486	0
18/08/2025	R213 On 05-February-26			Bond Future	8.5723	8.5398	96.8086	96.9345	23
18/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	4981.7300	5749.6800	4.9817	5.7497	0
18/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	43.3700	685.3400	0.0434	0.6853	0
18/08/2025	R213 On 07-May-26			Bond Future	8.6409	8.6064	95.0318	95.1599	0
18/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4360.1100	5530.9700	4.3601	5.5310	0
18/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	173.0600	1215.8700	0.1731	1.2159	0
18/08/2025	R213 On 06-August-26			Bond Future	8.7216	8.6850	96.7760	96.9061	0
18/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3746.6300	5226.6800	3.7466	5.2267	0
18/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	386.8000	1736.7300	0.3868	1.7367	0
18/08/2025	R213 On 05-November-26			Bond Future	8.8338	8.7948	94.9056	95.0375	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1488.7800	3370.9200	1.4888	3.3709	0
18/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	1772.5300	3522.7600	1.7725	3.5228	0
18/08/2025	R214 On 06-November-25			Bond Future	10.6359	10.5911	70.3513	70.6088	36,456
18/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5503.9900	6277.0900	5.5040	6.2771	0
18/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	84.9900	600.6600	0.0850	0.6007	0
18/08/2025	R214 On 05-February-26			Bond Future	10.7331	10.6868	71.6564	71.9186	0
18/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	3784.3000	5265.5100	3.7843	5.2655	0
18/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	903.0400	2122.0000	0.9030	2.1220	0
18/08/2025	R214 On 07-May-26			Bond Future	10.8314	10.7835	69.6721	69.9389	0
18/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	4841.4500	6426.1600	4.8415	6.4262	0
18/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1112.8500	2430.7600	1.1129	2.4308	0
18/08/2025	R214 On 06-August-26			Bond Future	10.9374	10.8879	70.9505	71.2219	0
18/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6466.9500	7926.3100	6.4670	7.9263	0
18/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1142.3000	2330.2100	1.1423	2.3302	0
18/08/2025	R214 On 05-November-26			Bond Future	11.0563	11.0052	68.8847	69.1606	0
18/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3184.3600	5183.7400	3.1844	5.1837	0
18/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3650.7300	5374.2800	3.6507	5.3743	0
18/08/2025	R248 On 06-November-25			Bond Future	10.9407	10.9012	83.5506	83.8293	219,481
18/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5532.5300	6673.4100	5.5325	6.6734	0
18/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	224.1500	1086.3400	0.2242	1.0863	0
18/08/2025	R248 On 05-February-26			Bond Future	11.0438	11.0028	85.1006	85.3845	0
18/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4149.6200	6033.8600	4.1496	6.0339	0
18/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1356.5800	2956.8800	1.3566	2.9569	0
18/08/2025	R248 On 07-May-26			Bond Future	11.1475	11.1051	82.2209	82.5098	260
18/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5414.8300	7396.6100	5.4148	7.3966	0
18/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1674.2100	3367.1000	1.6742	3.3671	0
18/08/2025	R248 On 06-August-26			Bond Future	11.2592	11.2153	83.7294	84.0232	0
18/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8276.7600	9954.2300	8.2768	9.9542	0
18/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1396.5900	2780.2000	1.3966	2.7802	0
18/08/2025	R248 On 05-November-26			Bond Future	11.3830	11.3376	80.7436	81.0422	0
18/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4035.1900	6417.2200	4.0352	6.4172	0
18/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4516.3300	6599.8300	4.5163	6.5998	0
18/08/2025	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
18/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0