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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
20/08/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	2029 On 06-November-25			Bond Future	140.9115	140.8705	140.9115	140.8705	4,396
20/08/2025	2029 On 06-November-25	139.79	Call	Bond Future	1121.5100	1080.4800	1.1215	1.0805	0
20/08/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2029 On 05-February-26			Bond Future	143.5595	143.5177	143.5595	143.5177	0
20/08/2025	2029 On 05-February-26	140.11	Call	Bond Future	3449.4600	3407.7300	3.4495	3.4077	0
20/08/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2029 On 07-May-26			Bond Future	144.7572	144.7224	144.7572	144.7224	0
20/08/2025	2029 On 07-May-26	141.82	Call	Bond Future	2937.1700	2902.3900	2.9372	2.9024	0
20/08/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2029 On 06-August-26			Bond Future	147.4497	147.4132	147.4497	147.4132	0
20/08/2025	2029 On 06-August-26	144.10	Call	Bond Future	3349.7200	3313.2100	3.3497	3.3132	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2029 On 05-November-26			Bond Future	148.5520	148.5227	148.5520	148.5227	0
20/08/2025	2029 On 05-November-26	147.56	Call	Bond Future	992.0300	962.6500	0.9920	0.9627	0
20/08/2025	2029 On 05-November-26	147.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2030 On 06-November-25			Bond Future	8.1453	8.1788	101.7092	101.5918	139,002
20/08/2025	2030 On 06-November-25	8.72	Call	Bond Future	2105.4600	2006.6500	2.1055	2.0067	300
20/08/2025	2030 On 06-November-25	8.72	Put	Bond Future	116.9300	135.5600	0.1169	0.1356	0
20/08/2025	2030 On 06-November-25	9.22	Call	Bond Future	3688.1600	3573.1000	3.6882	3.5731	300
20/08/2025	2030 On 06-November-25	9.22	Put	Bond Future	9.1100	11.4900	0.0091	0.0115	0
20/08/2025	2030 On 06-November-25	9.54	Call	Bond Future	4743.2800	4626.2400	4.7433	4.6262	0
20/08/2025	2030 On 06-November-25	9.54	Put	Bond Future	1.1600	1.5600	0.0012	0.0016	0
20/08/2025	2030 On 06-November-25	10.08	Call	Bond Future	6503.4100	6385.9800	6.5034	6.3860	0
20/08/2025	2030 On 06-November-25	10.08	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	300
20/08/2025	2030 On 05-February-26			Bond Future	8.1887	8.2247	99.5878	99.4682	52,861
20/08/2025	2030 On 05-February-26	9.49	Call	Bond Future	4251.4300	4137.8200	4.2514	4.1378	0
20/08/2025	2030 On 05-February-26	9.49	Put	Bond Future	42.5100	48.4500	0.0425	0.0485	0
20/08/2025	2030 On 07-May-26			Bond Future	8.2535	8.2925	101.4140	101.2917	0
20/08/2025	2030 On 07-May-26	9.39	Call	Bond Future	3655.3500	3548.7100	3.6554	3.5487	0
20/08/2025	2030 On 07-May-26	9.39	Put	Bond Future	168.8800	184.5600	0.1689	0.1846	0
20/08/2025	2030 On 06-August-26			Bond Future	8.3344	8.3771	99.2665	99.1412	0
20/08/2025	2030 On 06-August-26	9.22	Call	Bond Future	2973.3500	2876.8600	2.9734	2.8769	0
20/08/2025	2030 On 06-August-26	9.22	Put	Bond Future	410.5500	439.3700	0.4106	0.4394	0
20/08/2025	2030 On 05-November-26			Bond Future	8.4364	8.4831	100.9876	100.8591	0
20/08/2025	2030 On 05-November-26	8.39	Call	Bond Future	1469.1300	1408.1800	1.4691	1.4082	0
20/08/2025	2030 On 05-November-26	8.39	Put	Bond Future	1596.9700	1664.5300	1.5970	1.6645	0
20/08/2025	2031 On 06-November-25			Bond Future	110.3940	110.3975	110.3940	110.3975	1,416
20/08/2025	2031 On 06-November-25	109.69	Call	Bond Future	738.5400	742.4000	0.7385	0.7424	0
20/08/2025	2031 On 06-November-25	109.69	Put	Bond Future	34.5900	34.9300	0.0346	0.0349	0
20/08/2025	2031 On 05-February-26			Bond Future	110.0688	110.0869	110.0688	110.0869	0
20/08/2025	2031 On 05-February-26	111.76	Call	Bond Future	9.8700	10.5900	0.0099	0.0106	0
20/08/2025	2031 On 05-February-26	111.76	Put	Bond Future	1701.0700	1683.7200	1.7011	1.6837	0
20/08/2025	2031 On 07-May-26			Bond Future	112.1135	112.1312	112.1135	112.1312	0
20/08/2025	2031 On 07-May-26	113.84	Call	Bond Future	6.5700	7.0300	0.0066	0.0070	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2025	2031 On 07-May-26	113.84	Put	Bond Future	1733.1200	1715.8800	1.7331	1.7159	0
20/08/2025	2031 On 06-August-26			Bond Future	111.7559	111.7883	111.7559	111.7883	0
20/08/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2031 On 06-August-26	113.81	Put	Bond Future	2054.0600	2021.6700	2.0541	2.0217	0
20/08/2025	2031 On 05-November-26			Bond Future	113.7209	113.7528	113.7209	113.7528	0
20/08/2025	2031 On 05-November-26	111.49	Call	Bond Future	2230.9400	2262.7500	2.2309	2.2628	0
20/08/2025	2031 On 05-November-26	111.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2032 On 06-November-25			Bond Future	8.8575	8.8914	98.0216	97.8620	154,561
20/08/2025	2032 On 06-November-25	9.40	Call	Bond Future	2752.8600	2625.5000	2.7529	2.6255	300
20/08/2025	2032 On 06-November-25	9.40	Put	Bond Future	238.0100	270.2200	0.2380	0.2702	0
20/08/2025	2032 On 06-November-25	9.90	Call	Bond Future	4792.9500	4640.0300	4.7930	4.6400	300
20/08/2025	2032 On 06-November-25	9.90	Put	Bond Future	32.3100	38.9600	0.0323	0.0390	0
20/08/2025	2032 On 06-November-25	10.42	Call	Bond Future	7028.0100	6869.1300	7.0280	6.8691	0
20/08/2025	2032 On 06-November-25	10.42	Put	Bond Future	2.3200	3.0100	0.0023	0.0030	0
20/08/2025	2032 On 06-November-25	10.89	Call	Bond Future	9013.1900	8853.6700	9.0132	8.8537	0
20/08/2025	2032 On 06-November-25	10.89	Put	Bond Future	0.1200	0.1700	0.0001	0.0002	300
20/08/2025	2032 On 05-February-26			Bond Future	8.9295	8.9651	99.8399	99.6775	0
20/08/2025	2032 On 05-February-26	10.16	Call	Bond Future	5531.3200	5382.4800	5.5313	5.3825	0
20/08/2025	2032 On 05-February-26	10.16	Put	Bond Future	121.8500	135.4400	0.1219	0.1354	0
20/08/2025	2032 On 07-May-26			Bond Future	9.0114	9.0492	97.5112	97.3451	0
20/08/2025	2032 On 07-May-26	10.14	Call	Bond Future	5149.9500	5010.0000	5.1500	5.0100	0
20/08/2025	2032 On 07-May-26	10.14	Put	Bond Future	342.3000	368.3700	0.3423	0.3684	0
20/08/2025	2032 On 06-August-26			Bond Future	9.1044	9.1445	99.3008	99.1311	0
20/08/2025	2032 On 06-August-26	10.12	Call	Bond Future	4793.2900	4660.6600	4.7933	4.6607	0
20/08/2025	2032 On 06-August-26	10.12	Put	Bond Future	609.8600	647.0000	0.6099	0.6470	0
20/08/2025	2032 On 05-November-26			Bond Future	9.2201	9.2628	96.8658	96.6920	0
20/08/2025	2032 On 05-November-26	9.16	Call	Bond Future	2232.1700	2149.7200	2.2322	2.1497	0
20/08/2025	2032 On 05-November-26	9.16	Put	Bond Future	2476.9800	2568.2900	2.4770	2.5683	0
20/08/2025	2033 On 06-November-25			Bond Future	132.8807	132.8822	132.8807	132.8822	8,060
20/08/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2033 On 06-November-25	133.14	Put	Bond Future	259.2700	257.8400	0.2593	0.2578	0
20/08/2025	2033 On 05-February-26			Bond Future	135.3778	135.3793	135.3778	135.3793	0
20/08/2025	2033 On 05-February-26	132.88	Call	Bond Future	2497.7600	2499.3100	2.4978	2.4993	0

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20/08/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2033 On 07-May-26			Bond Future	136.3212	136.3312	136.3212	136.3312	0
20/08/2025	2033 On 07-May-26	135.16	Call	Bond Future	1161.2400	1171.2000	1.1612	1.1712	0
20/08/2025	2033 On 07-May-26	135.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2033 On 06-August-26			Bond Future	138.8570	138.8661	138.8570	138.8661	0
20/08/2025	2033 On 06-August-26	134.25	Call	Bond Future	4607.0200	4616.1200	4.6070	4.6161	0
20/08/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2033 On 05-November-26			Bond Future	139.7037	139.7217	139.7037	139.7217	0
20/08/2025	2033 On 05-November-26	137.26	Call	Bond Future	2443.7000	2461.7000	2.4437	2.4617	0
20/08/2025	2033 On 05-November-26	137.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2037 On 06-November-25			Bond Future	10.1968	10.2465	91.1644	90.8626	184,725
20/08/2025	2037 On 06-November-25	10.50	Call	Bond Future	2556.8800	2359.8300	2.5569	2.3598	300
20/08/2025	2037 On 06-November-25	10.50	Put	Bond Future	739.0200	843.7500	0.7390	0.8438	0
20/08/2025	2037 On 06-November-25	11.00	Call	Bond Future	4870.9200	4603.9400	4.8709	4.6039	300
20/08/2025	2037 On 06-November-25	11.00	Put	Bond Future	165.5800	200.3800	0.1656	0.2004	0
20/08/2025	2037 On 06-November-25	11.63	Call	Bond Future	8174.1800	7877.4400	8.1742	7.8774	0
20/08/2025	2037 On 06-November-25	11.63	Put	Bond Future	16.5100	21.5500	0.0165	0.0216	0
20/08/2025	2037 On 06-November-25	12.16	Call	Bond Future	10912.4200	10611.3500	10.9124	10.6114	0
20/08/2025	2037 On 06-November-25	12.16	Put	Bond Future	1.8500	2.5600	0.0019	0.0026	300
20/08/2025	2037 On 05-February-26			Bond Future	10.2937	10.3453	88.5968	88.2895	5
20/08/2025	2037 On 05-February-26	10.65	Call	Bond Future	3394.4400	3201.0200	3.3944	3.2010	1,930
20/08/2025	2037 On 05-February-26	10.65	Put	Bond Future	1305.0500	1418.9200	1.3051	1.4189	0
20/08/2025	2037 On 05-February-26	10.90	Call	Bond Future	4369.2400	4146.7400	4.3692	4.1467	1,970
20/08/2025	2037 On 05-February-26	10.90	Put	Bond Future	854.2900	939.0800	0.8543	0.9391	0
20/08/2025	2037 On 05-February-26	11.20	Call	Bond Future	5673.2600	5422.0000	5.6733	5.4220	0
20/08/2025	2037 On 05-February-26	11.20	Put	Bond Future	490.1600	546.1900	0.4902	0.5462	0
20/08/2025	2037 On 05-February-26	11.36	Call	Bond Future	6415.3400	6152.0800	6.4153	6.1521	0
20/08/2025	2037 On 05-February-26	11.36	Put	Bond Future	361.0600	405.0900	0.3611	0.4051	1,930
20/08/2025	2037 On 05-February-26	11.40	Call	Bond Future	6604.4600	6338.5600	6.6045	6.3386	1,030
20/08/2025	2037 On 05-February-26	11.40	Put	Bond Future	334.3600	375.7500	0.3344	0.3758	0
20/08/2025	2037 On 05-February-26	11.86	Call	Bond Future	8828.5400	8540.4100	8.8285	8.5404	0
20/08/2025	2037 On 05-February-26	11.86	Put	Bond Future	132.1000	151.2600	0.1321	0.1513	1,930
20/08/2025	2037 On 05-February-26	12.27	Call	Bond Future	10829.2900	10530.8500	10.8293	10.5309	0
20/08/2025	2037 On 05-February-26	12.27	Put	Bond Future	53.7500	62.6000	0.0538	0.0626	1,970

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20/08/2025	2037 On 05-February-26	12.73	Call	Bond Future	13034.0100	12729.7000	13.0340	12.7297	0
20/08/2025	2037 On 05-February-26	12.73	Put	Bond Future	15.3400	18.3200	0.0153	0.0183	1,030
20/08/2025	2037 On 07-May-26			Bond Future	10.4027	10.4565	90.2212	89.9077	0
20/08/2025	2037 On 07-May-26	10.95	Call	Bond Future	4582.2000	4373.7000	4.5822	4.3737	142
20/08/2025	2037 On 07-May-26	10.95	Put	Bond Future	1464.8800	1569.9000	1.4649	1.5699	0
20/08/2025	2037 On 07-May-26	11.32	Call	Bond Future	6037.3000	5797.3300	6.0373	5.7973	0
20/08/2025	2037 On 07-May-26	11.32	Put	Bond Future	897.9400	971.4900	0.8979	0.9715	0
20/08/2025	2037 On 07-May-26	12.40	Call	Bond Future	10868.9900	10576.5700	10.8690	10.5766	0
20/08/2025	2037 On 07-May-26	12.40	Put	Bond Future	195.3900	216.4900	0.1954	0.2165	142
20/08/2025	2037 On 06-August-26			Bond Future	10.5230	10.5792	87.6173	87.2974	0
20/08/2025	2037 On 06-August-26	10.02	Call	Bond Future	2195.6000	2078.9000	2.1956	2.0789	2,541
20/08/2025	2037 On 06-August-26	10.02	Put	Bond Future	5131.0600	5334.2000	5.1311	5.3342	0
20/08/2025	2037 On 06-August-26	10.70	Call	Bond Future	3796.7000	3622.3700	3.7967	3.6224	0
20/08/2025	2037 On 06-August-26	10.70	Put	Bond Future	2794.5700	2940.0800	2.7946	2.9401	2,541
20/08/2025	2037 On 06-August-26	11.30	Call	Bond Future	5823.4900	5600.2400	5.8235	5.6002	0
20/08/2025	2037 On 06-August-26	11.30	Put	Bond Future	1538.6600	1635.2500	1.5387	1.6353	2,541
20/08/2025	2037 On 06-August-26	11.71	Call	Bond Future	7440.1800	7190.2500	7.4402	7.1903	0
20/08/2025	2037 On 06-August-26	11.71	Put	Bond Future	1009.8400	1079.7500	1.0098	1.0798	0
20/08/2025	2037 On 05-November-26			Bond Future	10.6491	10.7077	89.1352	88.8088	0
20/08/2025	2037 On 05-November-26	10.62	Call	Bond Future	3656.8900	3495.6000	3.6569	3.4956	0
20/08/2025	2037 On 05-November-26	10.62	Put	Bond Future	3819.3400	3984.4200	3.8193	3.9844	0
20/08/2025	2038 On 06-November-25			Bond Future	142.5602	142.2658	142.5602	142.2658	2,621
20/08/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2038 On 06-November-25	143.88	Put	Bond Future	1319.7800	1614.2000	1.3198	1.6142	0
20/08/2025	2038 On 05-February-26			Bond Future	143.0606	142.7739	143.0606	142.7739	0
20/08/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2038 On 05-February-26	143.20	Put	Bond Future	139.4400	426.1500	0.1394	0.4262	0
20/08/2025	2038 On 07-May-26			Bond Future	145.7184	145.4254	145.7184	145.4254	0
20/08/2025	2038 On 07-May-26	144.53	Call	Bond Future	1188.3800	895.3900	1.1884	0.8954	0
20/08/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2038 On 06-August-26			Bond Future	146.2113	145.9255	146.2113	145.9255	0
20/08/2025	2038 On 06-August-26	144.72	Call	Bond Future	1491.2800	1205.4800	1.4913	1.2055	0
20/08/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2038 On 05-November-26			Bond Future	148.7838	148.4915	148.7838	148.4915	0

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20/08/2025	2038 On 05-November-26	146.31	Call	Bond Future	2473.8000	2181.5200	2.4738	2.1815	0
20/08/2025	2038 On 05-November-26	146.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2040 On 06-November-25			Bond Future	10.6471	10.7124	90.5593	90.1293	43,890
20/08/2025	2040 On 06-November-25	11.84	Call	Bond Future	7432.6600	7018.8700	7.4327	7.0189	0
20/08/2025	2040 On 06-November-25	11.84	Put	Bond Future	46.8700	63.0800	0.0469	0.0631	0
20/08/2025	2040 On 05-February-26			Bond Future	10.7504	10.8182	87.7300	87.2921	36,614
20/08/2025	2040 On 05-February-26	10.35	Call	Bond Future	1468.3900	1325.5900	1.4684	1.3256	680
20/08/2025	2040 On 05-February-26	10.35	Put	Bond Future	4122.2500	4417.3200	4.1223	4.4173	0
20/08/2025	2040 On 05-February-26	10.75	Call	Bond Future	2463.1500	2251.5700	2.4632	2.2516	0
20/08/2025	2040 On 05-February-26	10.75	Put	Bond Future	2465.6800	2691.9700	2.4657	2.6920	680
20/08/2025	2040 On 05-February-26	11.15	Call	Bond Future	3875.6400	3591.9700	3.8756	3.5920	0
20/08/2025	2040 On 05-February-26	11.15	Put	Bond Future	1339.4800	1493.6800	1.3395	1.4937	680
20/08/2025	2040 On 05-February-26	11.49	Call	Bond Future	5356.1100	5019.8200	5.3561	5.0198	0
20/08/2025	2040 On 05-February-26	11.49	Put	Bond Future	746.5100	848.0900	0.7465	0.8481	0
20/08/2025	2040 On 05-February-26	11.82	Call	Bond Future	6952.3000	6577.4000	6.9523	6.5774	475
20/08/2025	2040 On 05-February-26	11.82	Put	Bond Future	401.2200	464.1900	0.4012	0.4642	0
20/08/2025	2040 On 05-February-26	13.23	Call	Bond Future	14140.5500	13706.9600	14.1406	13.7070	0
20/08/2025	2040 On 05-February-26	13.23	Put	Bond Future	17.2600	21.5400	0.0173	0.0215	475
20/08/2025	2040 On 07-May-26			Bond Future	10.8646	10.9350	89.3384	88.8920	0
20/08/2025	2040 On 07-May-26	10.70	Call	Bond Future	2679.6800	2483.1500	2.6797	2.4832	1,460
20/08/2025	2040 On 07-May-26	10.70	Put	Bond Future	3736.7900	3986.6500	3.7368	3.9867	0
20/08/2025	2040 On 07-May-26	11.12	Call	Bond Future	3929.4000	3672.5500	3.9294	3.6726	820
20/08/2025	2040 On 07-May-26	11.12	Put	Bond Future	2326.0200	2515.5600	2.3260	2.5156	0
20/08/2025	2040 On 07-May-26	11.67	Call	Bond Future	6070.4000	5741.2900	6.0704	5.7413	0
20/08/2025	2040 On 07-May-26	11.67	Put	Bond Future	1158.0900	1275.3700	1.1581	1.2754	0
20/08/2025	2040 On 07-May-26	11.72	Call	Bond Future	6287.8100	5953.0800	6.2878	5.9531	0
20/08/2025	2040 On 07-May-26	11.72	Put	Bond Future	1084.1200	1195.7800	1.0841	1.1958	1,460
20/08/2025	2040 On 07-May-26	12.03	Call	Bond Future	7686.8000	7321.1600	7.6868	7.3212	0
20/08/2025	2040 On 07-May-26	12.03	Put	Bond Future	710.4200	791.1700	0.7104	0.7912	820
20/08/2025	2040 On 07-May-26	12.22	Call	Bond Future	8586.1800	8205.5500	8.5862	8.2056	0
20/08/2025	2040 On 07-May-26	12.22	Put	Bond Future	551.4600	617.2200	0.5515	0.6172	1,460
20/08/2025	2040 On 07-May-26	12.53	Call	Bond Future	10077.8200	9677.6600	10.0778	9.6777	0
20/08/2025	2040 On 07-May-26	12.53	Put	Bond Future	360.7800	407.0100	0.3608	0.4070	820
20/08/2025	2040 On 06-August-26			Bond Future	10.9897	11.0630	86.4676	86.0123	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2025	2040 On 06-August-26	12.19	Call	Bond Future	8143.6000	7786.9000	8.1436	7.7869	0
20/08/2025	2040 On 06-August-26	12.19	Put	Bond Future	1109.8700	1208.4800	1.1099	1.2085	0
20/08/2025	2040 On 05-November-26			Bond Future	11.1188	11.1950	87.9650	87.5009	0
20/08/2025	2040 On 05-November-26	11.06	Call	Bond Future	3963.8400	3736.0900	3.9638	3.7361	0
20/08/2025	2040 On 05-November-26	11.06	Put	Bond Future	4324.4200	4560.7900	4.3244	4.5608	0
20/08/2025	2044 On 06-November-25			Bond Future	10.9168	10.9614	85.4339	85.1321	129,981
20/08/2025	2044 On 06-November-25	11.25	Call	Bond Future	2986.1000	2784.4300	2.9861	2.7844	11,000
20/08/2025	2044 On 06-November-25	11.25	Put	Bond Future	774.4400	874.5800	0.7744	0.8746	0
20/08/2025	2044 On 06-November-25	11.75	Call	Bond Future	5534.9900	5266.6200	5.5350	5.2666	0
20/08/2025	2044 On 06-November-25	11.75	Put	Bond Future	176.0200	209.4600	0.1760	0.2095	11,000
20/08/2025	2044 On 06-November-25	11.88	Call	Bond Future	6258.4400	5980.1200	6.2584	5.9801	0
20/08/2025	2044 On 06-November-25	11.88	Put	Bond Future	113.2500	136.7400	0.1133	0.1367	0
20/08/2025	2044 On 06-November-25	12.00	Call	Bond Future	6933.3600	6648.0800	6.9334	6.6481	0
20/08/2025	2044 On 06-November-25	12.00	Put	Bond Future	73.7400	90.2700	0.0737	0.0903	5,800
20/08/2025	2044 On 06-November-25	12.20	Call	Bond Future	8063.4800	7770.8300	8.0635	7.7708	0
20/08/2025	2044 On 06-November-25	12.20	Put	Bond Future	36.7200	45.8800	0.0367	0.0459	5,600
20/08/2025	2044 On 06-November-25	12.25	Call	Bond Future	8344.7200	8050.7600	8.3447	8.0508	0
20/08/2025	2044 On 06-November-25	12.25	Put	Bond Future	30.7000	38.5500	0.0307	0.0386	5,800
20/08/2025	2044 On 05-February-26			Bond Future	11.0197	11.0659	82.6348	82.3275	16
20/08/2025	2044 On 05-February-26	10.07	Call	Bond Future	692.6400	642.0000	0.6926	0.6420	9,000
20/08/2025	2044 On 05-February-26	10.07	Put	Bond Future	7428.0800	7684.7400	7.4281	7.6847	0
20/08/2025	2044 On 05-February-26	10.90	Call	Bond Future	2184.6200	2051.9100	2.1846	2.0519	9,000
20/08/2025	2044 On 05-February-26	10.90	Put	Bond Future	2989.0200	3163.6100	2.9890	3.1636	0
20/08/2025	2044 On 05-February-26	11.25	Call	Bond Future	3316.1200	3138.5700	3.3161	3.1386	0
20/08/2025	2044 On 05-February-26	11.25	Put	Bond Future	1802.7500	1932.5000	1.8028	1.9325	4,500
20/08/2025	2044 On 05-February-26	11.45	Call	Bond Future	4102.4400	3900.2900	4.1024	3.9003	0
20/08/2025	2044 On 05-February-26	11.45	Put	Bond Future	1310.1200	1415.2700	1.3101	1.4153	9,000
20/08/2025	2044 On 05-February-26	11.50	Call	Bond Future	4311.5000	4103.4900	4.3115	4.1035	0
20/08/2025	2044 On 05-February-26	11.50	Put	Bond Future	1204.4600	1303.7500	1.2045	1.3038	4,500
20/08/2025	2044 On 05-February-26	11.56	Call	Bond Future	4572.7400	4358.0100	4.5727	4.3580	0
20/08/2025	2044 On 05-February-26	11.56	Put	Bond Future	1090.6300	1183.2000	1.0906	1.1832	0
20/08/2025	2044 On 07-May-26			Bond Future	11.1324	11.1803	84.1498	83.8363	0
20/08/2025	2044 On 07-May-26	11.80	Call	Bond Future	5627.9700	5408.8500	5.6280	5.4089	0
20/08/2025	2044 On 07-May-26	11.80	Put	Bond Future	1429.9200	1524.2700	1.4299	1.5243	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2025	2044 On 06-August-26			Bond Future	11.2549	11.3048	81.3090	80.9891	0
20/08/2025	2044 On 06-August-26	12.42	Call	Bond Future	8175.7900	7927.8100	8.1758	7.9278	0
20/08/2025	2044 On 06-August-26	12.42	Put	Bond Future	1196.4000	1268.3000	1.1964	1.2683	0
20/08/2025	2044 On 05-November-26			Bond Future	11.3805	11.4323	82.7168	82.3905	0
20/08/2025	2044 On 05-November-26	11.34	Call	Bond Future	4141.0500	3979.4000	4.1411	3.9794	0
20/08/2025	2044 On 05-November-26	11.34	Put	Bond Future	4397.2800	4561.9200	4.3973	4.5619	0
20/08/2025	2046 On 06-November-25			Bond Future	121.3153	120.7805	121.3153	120.7805	19,630
20/08/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2046 On 06-November-25	125.41	Put	Bond Future	4094.6600	4629.5300	4.0947	4.6295	0
20/08/2025	2046 On 05-February-26			Bond Future	123.5950	123.0503	123.5950	123.0503	0
20/08/2025	2046 On 05-February-26	121.65	Call	Bond Future	1945.0300	1400.2500	1.9450	1.4003	0
20/08/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2046 On 07-May-26			Bond Future	123.5820	123.0396	123.5820	123.0396	0
20/08/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2046 On 07-May-26	124.95	Put	Bond Future	1368.0400	1910.4000	1.3680	1.9104	0
20/08/2025	2046 On 06-August-26			Bond Future	125.8799	125.3266	125.8799	125.3266	0
20/08/2025	2046 On 06-August-26	122.38	Call	Bond Future	3499.8600	2946.6100	3.4999	2.9466	0
20/08/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2046 On 05-November-26			Bond Future	125.7475	125.1977	125.7475	125.1977	0
20/08/2025	2046 On 05-November-26	125.48	Call	Bond Future	267.4800	0.0000	0.2675	0.0000	0
20/08/2025	2046 On 05-November-26	125.48	Put	Bond Future	0.0000	282.2700	0.0000	0.2823	0
20/08/2025	2050 On 06-November-25			Bond Future	122.2958	122.2953	122.2958	122.2953	17,837
20/08/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2050 On 06-November-25	124.42	Put	Bond Future	2124.2100	2124.7100	2.1242	2.1247	0
20/08/2025	2050 On 05-February-26			Bond Future	122.1661	122.1808	122.1661	122.1808	0
20/08/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2050 On 05-February-26	122.82	Put	Bond Future	653.9000	639.2100	0.6539	0.6392	0
20/08/2025	2050 On 07-May-26			Bond Future	124.4357	124.4499	124.4357	124.4499	0
20/08/2025	2050 On 07-May-26	124.07	Call	Bond Future	365.7100	379.9000	0.3657	0.3799	0
20/08/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	2050 On 06-August-26			Bond Future	124.2797	124.3079	124.2797	124.3079	0
20/08/2025	2050 On 06-August-26	123.27	Call	Bond Future	1009.6600	1037.9200	1.0097	1.0379	0
20/08/2025	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
20/08/2025	2050 On 05-November-26			Bond Future	126.4657	126.4933	126.4657	126.4933	0
20/08/2025	2050 On 05-November-26	123.84	Call	Bond Future	2625.7100	2653.2800	2.6257	2.6533	0
20/08/2025	2050 On 05-November-26	123.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	AL37 On 07-August-25			Index Future	1172.2010	1172.2010	1172.2010	1,172.2010	0
20/08/2025	AL37 On 06-November-25			Index Future	1195.9380	1194.3160	1195.9380	1,194.3160	0
20/08/2025	AL37 On 05-February-26			Index Future	1218.1220	1216.4700	1218.1220	1,216.4700	0
20/08/2025	AL37 On 07-May-26			Index Future	1240.4750	1238.7910	1240.4750	1,238.7910	0
20/08/2025	AL37 On 06-August-26			Index Future	1263.0320	1261.3140	1263.0320	1,261.3140	0
20/08/2025	AL37 On 05-November-26			Index Future	1285.2650	1283.5130	1285.2650	1,283.5130	0
20/08/2025	AL7T On 07-August-25			Index Future	1422.4590	1422.4590	1422.4590	1,422.4590	0
20/08/2025	AL7T On 06-November-25			Index Future	1455.3730	1451.0650	1455.3730	1,451.0650	0
20/08/2025	AL7T On 05-February-26			Index Future	1482.3700	1477.9830	1482.3700	1,477.9830	0
20/08/2025	AL7T On 07-May-26			Index Future	1509.5720	1505.1010	1509.5720	1,505.1010	0
20/08/2025	AL7T On 06-August-26			Index Future	1537.0220	1532.4660	1537.0220	1,532.4660	0
20/08/2025	AL7T On 05-November-26			Index Future	1564.0780	1559.4370	1564.0780	1,559.4370	0
20/08/2025	ALBI On 07-August-25			Index Future	1206.8960	1206.8960	1206.8960	1,206.8960	0
20/08/2025	ALBI On 06-November-25			Index Future	1233.1180	1229.9580	1233.1180	1,229.9580	76
20/08/2025	ALBI On 05-February-26			Index Future	1255.9920	1252.7740	1255.9920	1,252.7740	0
20/08/2025	ALBI On 07-May-26			Index Future	1279.0400	1275.7610	1279.0400	1,275.7610	0
20/08/2025	ALBI On 06-August-26			Index Future	1302.2980	1298.9560	1302.2980	1,298.9560	0
20/08/2025	ALBI On 05-November-26			Index Future	1325.2220	1321.8170	1325.2220	1,321.8170	0
20/08/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	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
20/08/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/08/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
20/08/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
20/08/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	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
20/08/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	ES33 On 06-November-25			Bond Future	10.3037	10.3598	86.3247	86.0575	0
20/08/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7674.4900	7407.2600	7.6745	7.4073	0
20/08/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	ES33 On 05-February-26			Bond Future	10.4293	10.4880	87.9469	87.6747	0
20/08/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4751.4400	4479.2100	4.7514	4.4792	0
20/08/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	ES33 On 07-May-26			Bond Future	10.5622	10.6238	85.7858	85.5080	0
20/08/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4905.2400	4627.4400	4.9052	4.6274	0
20/08/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	ES33 On 06-August-26			Bond Future	10.7080	10.7728	87.3799	87.0962	0
20/08/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5511.2100	5227.5500	5.5112	5.2276	0
20/08/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	ES33 On 05-November-26			Bond Future	10.8784	10.9467	85.1226	84.8330	0
20/08/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	ES33 On 05-November-26	10.83	Put	Bond Future	205.7800	495.3700	0.2058	0.4954	0
20/08/2025	ES42 On 06-November-25			Bond Future	11.1776	11.2486	80.4336	79.9889	0
20/08/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7099.6800	6654.9700	7.0997	6.6550	0
20/08/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	ES42 On 05-February-26			Bond Future	11.2909	11.3645	81.9450	81.4921	0
20/08/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3345.3200	2892.3600	3.3453	2.8924	0
20/08/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	ES42 On 07-May-26			Bond Future	11.4136	11.4900	79.2023	78.7403	0
20/08/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4560.8500	4098.9300	4.5609	4.0989	0
20/08/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	ES42 On 06-August-26			Bond Future	11.5419	11.6213	80.6727	80.2015	0
20/08/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6198.3800	5727.2100	6.1984	5.7272	0
20/08/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	ES42 On 05-November-26			Bond Future	11.6838	11.7665	77.8254	77.3451	0
20/08/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	ES42 On 05-November-26	11.66	Put	Bond Future	139.3900	619.7400	0.1394	0.6197	0
20/08/2025	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
20/08/2025	GOVI On 06-November-25			GOVI	1213.1140	1210.1480	1213.1140	1,210.1480	609
20/08/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1011140.0000	981480.0000	101.1140	98.1480	0
20/08/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	GOVI On 05-February-26			GOVI	1235.6170	1232.5960	1235.6170	1,232.5960	0
20/08/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	856170.0000	825960.0000	85.6170	82.5960	0
20/08/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	GOVI On 07-May-26			GOVI	1258.2910	1255.2130	1258.2910	1,255.2130	42
20/08/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	812910.0000	782130.0000	81.2910	78.2130	0
20/08/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	GOVI On 06-August-26			GOVI	1281.1720	1278.0350	1281.1720	1,278.0350	0
20/08/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	921720.0000	890350.0000	92.1720	89.0350	0
20/08/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	GOVI On 05-November-26			GOVI	1303.7250	1300.5280	1303.7250	1,300.5280	0
20/08/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	267250.0000	235280.0000	26.7250	23.5280	0
20/08/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
20/08/2025	IGOV On 07-August-25			Index Future	384.0940	384.0940	384.0940	384.0940	0
20/08/2025	IGOV On 06-November-25			Index Future	392.4640	392.0000	392.4640	392.0000	754
20/08/2025	IGOV On 05-February-26			Index Future	399.8390	399.3670	399.8390	399.3670	0
20/08/2025	IGOV On 07-May-26			Index Future	407.2690	406.7870	407.2690	406.7870	0
20/08/2025	IGOV On 06-August-26			Index Future	414.7660	414.2740	414.7660	414.2740	0
20/08/2025	IGOV On 05-November-26			Index Future	422.1570	421.6550	422.1570	421.6550	0
20/08/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
20/08/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
20/08/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
20/08/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
20/08/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
20/08/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
20/08/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
20/08/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
20/08/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
20/08/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
20/08/2025	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
20/08/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
20/08/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
20/08/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
20/08/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/08/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
20/08/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
20/08/2025	R033 On 06-November-25			Bond Future	9.0198	9.0537	106.3369	106.1511	28,586
20/08/2025	R033 On 06-November-25	10.33	Call	Bond Future	6888.8700	6705.0400	6.8889	6.7050	0
20/08/2025	R033 On 06-November-25	10.33	Put	Bond Future	7.4100	9.4100	0.0074	0.0094	0
20/08/2025	R033 On 05-February-26			Bond Future	9.0945	9.1301	108.3095	108.1203	0
20/08/2025	R033 On 05-February-26	10.49	Call	Bond Future	7176.4000	6997.0000	7.1764	6.9970	0
20/08/2025	R033 On 05-February-26	10.49	Put	Bond Future	76.6900	86.4400	0.0767	0.0864	0
20/08/2025	R033 On 07-May-26			Bond Future	9.1786	9.2162	105.2525	105.0592	0
20/08/2025	R033 On 07-May-26	10.38	Call	Bond Future	6244.9000	6075.6600	6.2449	6.0757	0
20/08/2025	R033 On 07-May-26	10.38	Put	Bond Future	280.6200	304.6900	0.2806	0.3047	0
20/08/2025	R033 On 06-August-26			Bond Future	9.2726	9.3123	107.1840	106.9863	0
20/08/2025	R033 On 06-August-26	10.25	Call	Bond Future	5412.7000	5258.0000	5.4127	5.2580	0
20/08/2025	R033 On 06-August-26	10.25	Put	Bond Future	683.0200	725.9600	0.6830	0.7260	0
20/08/2025	R033 On 05-November-26			Bond Future	9.3868	9.4289	104.0030	103.8007	0
20/08/2025	R033 On 05-November-26	9.33	Call	Bond Future	2199.2200	2103.6500	2.1992	2.1037	0
20/08/2025	R033 On 05-November-26	9.33	Put	Bond Future	2473.1400	2579.7800	2.4731	2.5798	0
20/08/2025	R035 On 06-November-25			Bond Future	9.6679	9.7174	96.9470	96.6575	119,353
20/08/2025	R035 On 06-November-25	9.77	Call	Bond Future	1622.3700	1468.0700	1.6224	1.4681	250
20/08/2025	R035 On 06-November-25	9.77	Put	Bond Future	1026.9300	1162.1400	1.0269	1.1621	0
20/08/2025	R035 On 06-November-25	9.91	Call	Bond Future	2119.2300	1936.8900	2.1192	1.9369	2,000
20/08/2025	R035 On 06-November-25	9.91	Put	Bond Future	715.5500	822.7200	0.7156	0.8227	0
20/08/2025	R035 On 06-November-25	10.08	Call	Bond Future	2815.5600	2602.7000	2.8156	2.6027	300
20/08/2025	R035 On 06-November-25	10.08	Put	Bond Future	442.7100	519.3600	0.4427	0.5194	0
20/08/2025	R035 On 06-November-25	10.15	Call	Bond Future	3127.4700	2903.7100	3.1275	2.9037	0
20/08/2025	R035 On 06-November-25	10.15	Put	Bond Future	359.4100	425.1600	0.3594	0.4252	250
20/08/2025	R035 On 06-November-25	10.30	Call	Bond Future	3831.3500	3587.7100	3.8314	3.5877	0
20/08/2025	R035 On 06-November-25	10.30	Put	Bond Future	223.9200	269.7900	0.2239	0.2698	50

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2025	R035 On 06-November-25	10.41	Call	Bond Future	4371.2000	4115.9700	4.3712	4.1160	2,000
20/08/2025	R035 On 06-November-25	10.41	Put	Bond Future	154.6700	188.9500	0.1547	0.1890	0
20/08/2025	R035 On 06-November-25	10.44	Call	Bond Future	4521.1100	4263.1400	4.5211	4.2631	2,000
20/08/2025	R035 On 06-November-25	10.44	Put	Bond Future	139.3900	170.9300	0.1394	0.1709	0
20/08/2025	R035 On 06-November-25	10.50	Call	Bond Future	4823.5600	4560.6200	4.8236	4.5606	0
20/08/2025	R035 On 06-November-25	10.50	Put	Bond Future	112.6800	139.2500	0.1127	0.1393	250
20/08/2025	R035 On 06-November-25	10.58	Call	Bond Future	5231.4500	4962.8700	5.2315	4.9629	300
20/08/2025	R035 On 06-November-25	10.58	Put	Bond Future	84.1500	105.0800	0.0842	0.1051	0
20/08/2025	R035 On 06-November-25	10.68	Call	Bond Future	5746.4900	5472.2700	5.7465	5.4723	0
20/08/2025	R035 On 06-November-25	10.68	Put	Bond Future	57.6000	72.8900	0.0576	0.0729	8,500
20/08/2025	R035 On 06-November-25	10.94	Call	Bond Future	7096.8600	6813.5800	7.0969	6.8136	2,000
20/08/2025	R035 On 06-November-25	10.94	Put	Bond Future	20.0700	26.3000	0.0201	0.0263	0
20/08/2025	R035 On 06-November-25	10.95	Call	Bond Future	7148.8200	6865.3200	7.1488	6.8653	250
20/08/2025	R035 On 06-November-25	10.95	Put	Bond Future	19.2300	25.2400	0.0192	0.0252	0
20/08/2025	R035 On 06-November-25	11.00	Call	Bond Future	7408.4900	7123.9700	7.4085	7.1240	0
20/08/2025	R035 On 06-November-25	11.00	Put	Bond Future	15.5200	20.5100	0.0155	0.0205	0
20/08/2025	R035 On 06-November-25	11.20	Call	Bond Future	8441.7900	8154.4000	8.4418	8.1544	0
20/08/2025	R035 On 06-November-25	11.20	Put	Bond Future	5.7800	7.9000	0.0058	0.0079	0
20/08/2025	R035 On 06-November-25	11.43	Call	Bond Future	9616.7200	9327.9100	9.6167	9.3279	0
20/08/2025	R035 On 06-November-25	11.43	Put	Bond Future	1.6700	2.3700	0.0017	0.0024	2,000
20/08/2025	R035 On 06-November-25	11.45	Call	Bond Future	9718.0400	9429.1700	9.7180	9.4292	0
20/08/2025	R035 On 06-November-25	11.45	Put	Bond Future	1.4900	2.1300	0.0015	0.0021	250
20/08/2025	R035 On 06-November-25	11.67	Call	Bond Future	10822.8700	10533.5600	10.8229	10.5336	0
20/08/2025	R035 On 06-November-25	11.67	Put	Bond Future	0.4000	0.6000	0.0004	0.0006	300
20/08/2025	R035 On 06-November-25	11.95	Call	Bond Future	12202.3300	11912.8500	12.2023	11.9129	0
20/08/2025	R035 On 06-November-25	11.95	Put	Bond Future	0.0700	0.1000	0.0001	0.0001	250
20/08/2025	R035 On 06-November-25	11.99	Call	Bond Future	12396.9300	12107.4500	12.3969	12.1075	0
20/08/2025	R035 On 06-November-25	11.99	Put	Bond Future	0.0500	0.0800	0.0001	0.0001	2,000
20/08/2025	R035 On 05-February-26			Bond Future	9.7603	9.8120	98.7454	98.4506	0
20/08/2025	R035 On 05-February-26	10.17	Call	Bond Future	3288.8300	3093.0500	3.2888	3.0931	250
20/08/2025	R035 On 05-February-26	10.17	Put	Bond Future	985.1000	1084.1100	0.9851	1.0841	0
20/08/2025	R035 On 05-February-26	10.44	Call	Bond Future	4380.8700	4154.8800	4.3809	4.1549	2,000
20/08/2025	R035 On 05-February-26	10.44	Put	Bond Future	599.3600	668.1600	0.5994	0.6682	0
20/08/2025	R035 On 05-February-26	10.67	Call	Bond Future	5394.0800	5147.5300	5.3941	5.1475	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2025	R035 On 05-February-26	10.67	Put	Bond Future	378.3500	426.5900	0.3784	0.4266	250
20/08/2025	R035 On 05-February-26	10.79	Call	Bond Future	5944.4700	5689.1200	5.9445	5.6891	0
20/08/2025	R035 On 05-February-26	10.79	Put	Bond Future	293.6300	333.0700	0.2936	0.3331	0
20/08/2025	R035 On 05-February-26	10.94	Call	Bond Future	6647.5400	6382.9600	6.6475	6.3830	2,000
20/08/2025	R035 On 05-February-26	10.94	Put	Bond Future	211.2000	241.4100	0.2112	0.2414	0
20/08/2025	R035 On 05-February-26	11.00	Call	Bond Future	6932.4300	6664.6700	6.9324	6.6647	0
20/08/2025	R035 On 05-February-26	11.00	Put	Bond Future	184.4700	211.5000	0.1845	0.2115	0
20/08/2025	R035 On 05-February-26	11.17	Call	Bond Future	7743.1700	7467.4200	7.7432	7.4674	0
20/08/2025	R035 On 05-February-26	11.17	Put	Bond Future	120.2400	139.2800	0.1202	0.1393	250
20/08/2025	R035 On 05-February-26	12.44	Call	Bond Future	13806.6000	13512.3800	13.8066	13.5124	0
20/08/2025	R035 On 05-February-26	12.44	Put	Bond Future	2.1500	2.7200	0.0022	0.0027	2,000
20/08/2025	R035 On 07-May-26			Bond Future	9.8553	9.9093	96.0534	95.7526	0
20/08/2025	R035 On 07-May-26	9.66	Call	Bond Future	1894.0600	1769.1800	1.8941	1.7692	200
20/08/2025	R035 On 07-May-26	9.66	Put	Bond Future	2992.1700	3168.0700	2.9922	3.1681	0
20/08/2025	R035 On 07-May-26	9.71	Call	Bond Future	2015.0600	1884.6800	2.0151	1.8847	350
20/08/2025	R035 On 07-May-26	9.71	Put	Bond Future	2830.4700	3000.8700	2.8305	3.0009	0
20/08/2025	R035 On 07-May-26	10.16	Call	Bond Future	3326.9400	3147.0900	3.3269	3.1471	0
20/08/2025	R035 On 07-May-26	10.16	Put	Bond Future	1646.9100	1767.8400	1.6469	1.7678	200
20/08/2025	R035 On 07-May-26	10.21	Call	Bond Future	3497.4400	3312.3900	3.4974	3.3124	0
20/08/2025	R035 On 07-May-26	10.21	Put	Bond Future	1545.4800	1661.2100	1.5455	1.6612	350
20/08/2025	R035 On 07-May-26	10.66	Call	Bond Future	5191.2400	4964.4900	5.1912	4.9645	0
20/08/2025	R035 On 07-May-26	10.66	Put	Bond Future	838.6400	912.6700	0.8386	0.9127	200
20/08/2025	R035 On 07-May-26	10.71	Call	Bond Future	5394.4800	5163.7600	5.3945	5.1638	0
20/08/2025	R035 On 07-May-26	10.71	Put	Bond Future	780.2500	850.3100	0.7803	0.8503	350
20/08/2025	R035 On 07-May-26	10.86	Call	Bond Future	6018.3800	5776.6100	6.0184	5.7766	0
20/08/2025	R035 On 07-May-26	10.86	Put	Bond Future	625.2900	684.3000	0.6253	0.6843	0
20/08/2025	R035 On 06-August-26			Bond Future	9.9606	10.0172	97.8168	97.5098	0
20/08/2025	R035 On 06-August-26	11.06	Call	Bond Future	6604.7100	6364.5600	6.6047	6.3646	0
20/08/2025	R035 On 06-August-26	11.06	Put	Bond Future	868.6900	935.5300	0.8687	0.9355	0
20/08/2025	R035 On 05-November-26			Bond Future	10.0855	10.1449	95.0140	94.7007	0
20/08/2025	R035 On 05-November-26	10.03	Call	Bond Future	2951.4500	2800.4300	2.9515	2.8004	0
20/08/2025	R035 On 05-November-26	10.03	Put	Bond Future	3245.9500	3408.2600	3.2460	3.4083	0
20/08/2025	R038 On 06-November-25			Bond Future	10.2569	10.3070	105.5107	105.1543	6,698
20/08/2025	R038 On 06-November-25	10.98	Call	Bond Future	5203.1000	4893.3800	5.2031	4.8934	1,770

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2025	R038 On 06-November-25	10.98	Put	Bond Future	219.7000	266.3900	0.2197	0.2664	0
20/08/2025	R038 On 06-November-25	11.24	Call	Bond Future	6776.3400	6441.7200	6.7763	6.4417	0
20/08/2025	R038 On 06-November-25	11.24	Put	Bond Future	85.0300	106.8200	0.0850	0.1068	0
20/08/2025	R038 On 06-November-25	12.33	Call	Bond Future	13404.5500	13048.5100	13.4046	13.0485	0
20/08/2025	R038 On 06-November-25	12.33	Put	Bond Future	0.8100	1.1800	0.0008	0.0012	1,770
20/08/2025	R038 On 05-February-26			Bond Future	10.3586	10.4106	107.4680	107.1051	0
20/08/2025	R038 On 05-February-26	11.44	Call	Bond Future	7554.7400	7239.9900	7.5547	7.2400	0
20/08/2025	R038 On 05-February-26	11.44	Put	Bond Future	371.9800	420.1600	0.3720	0.4202	0
20/08/2025	R038 On 07-May-26			Bond Future	10.4682	10.5224	103.9542	103.5840	0
20/08/2025	R038 On 07-May-26	11.40	Call	Bond Future	7012.4800	6723.2300	7.0125	6.7232	0
20/08/2025	R038 On 07-May-26	11.40	Put	Bond Future	907.5200	988.4800	0.9075	0.9885	0
20/08/2025	R038 On 06-August-26			Bond Future	10.5860	10.6426	105.8615	105.4837	0
20/08/2025	R038 On 06-August-26	11.77	Call	Bond Future	8633.4100	8336.7900	8.6334	8.3368	0
20/08/2025	R038 On 06-August-26	11.77	Put	Bond Future	1128.8100	1210.0400	1.1288	1.2100	0
20/08/2025	R038 On 05-November-26			Bond Future	10.7185	10.7776	102.2159	101.8304	0
20/08/2025	R038 On 05-November-26	10.72	Call	Bond Future	3932.4600	3739.5400	3.9325	3.7395	0
20/08/2025	R038 On 05-November-26	10.72	Put	Bond Future	3922.4600	4115.1100	3.9225	4.1151	0
20/08/2025	R053 On 06-November-25			Bond Future	10.8328	10.8826	108.2200	107.7617	25,967
20/08/2025	R053 On 06-November-25	11.76	Call	Bond Future	8168.0200	7747.1300	8.1680	7.7471	0
20/08/2025	R053 On 06-November-25	11.76	Put	Bond Future	162.2800	199.7400	0.1623	0.1997	0
20/08/2025	R053 On 05-February-26			Bond Future	10.9293	10.9808	110.2275	109.7608	0
20/08/2025	R053 On 05-February-26	11.49	Call	Bond Future	6310.3900	5979.8300	6.3104	5.9798	0
20/08/2025	R053 On 05-February-26	11.49	Put	Bond Future	1416.6900	1552.8500	1.4167	1.5529	0
20/08/2025	R053 On 07-May-26			Bond Future	11.0315	11.0849	106.3871	105.9112	10,000
20/08/2025	R053 On 07-May-26	11.69	Call	Bond Future	7439.5300	7103.8700	7.4395	7.1039	0
20/08/2025	R053 On 07-May-26	11.69	Put	Bond Future	1827.5600	1967.8000	1.8276	1.9678	0
20/08/2025	R053 On 06-August-26			Bond Future	11.1397	11.1952	108.3389	107.8534	0
20/08/2025	R053 On 06-August-26	12.28	Call	Bond Future	10941.1900	10568.0500	10.9412	10.5681	0
20/08/2025	R053 On 06-August-26	12.28	Put	Bond Future	1713.5400	1825.9200	1.7135	1.8259	0
20/08/2025	R053 On 05-November-26			Bond Future	11.2583	11.3160	104.3579	103.8628	0
20/08/2025	R053 On 05-November-26	11.21	Call	Bond Future	5345.5000	5100.4600	5.3455	5.1005	0
20/08/2025	R053 On 05-November-26	11.21	Put	Bond Future	5763.3000	6013.3900	5.7633	6.0134	0
20/08/2025	R186 On 06-November-25			Bond Future	7.6204	7.6467	107.0941	107.0660	96,329

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2025	R186 On 06-November-25	8.13	Call	Bond Future	548.6800	522.0600	0.5487	0.5221	0
20/08/2025	R186 On 06-November-25	8.13	Put	Bond Future	5.4800	7.0000	0.0055	0.0070	0
20/08/2025	R186 On 05-February-26			Bond Future	7.6550	7.6892	103.7762	103.7476	0
20/08/2025	R186 On 05-February-26	8.43	Call	Bond Future	658.0800	631.9000	0.6581	0.6319	0
20/08/2025	R186 On 05-February-26	8.43	Put	Bond Future	14.3100	16.7000	0.0143	0.0167	0
20/08/2025	R186 On 07-May-26			Bond Future	7.7629	7.8128	105.6793	105.6495	0
20/08/2025	R186 On 07-May-26	8.69	Call	Bond Future	570.0800	543.7200	0.5701	0.5437	0
20/08/2025	R186 On 07-May-26	8.69	Put	Bond Future	20.7900	24.1500	0.0208	0.0242	0
20/08/2025	R186 On 06-August-26			Bond Future	7.9962	8.0832	102.3137	102.2827	0
20/08/2025	R186 On 06-August-26	8.57	Call	Bond Future	271.0500	249.6000	0.2711	0.2496	0
20/08/2025	R186 On 06-August-26	8.57	Put	Bond Future	66.6400	76.2400	0.0666	0.0762	0
20/08/2025	R186 On 05-November-26			Bond Future	9.9458	10.2284	104.0871	104.0545	0
20/08/2025	R186 On 05-November-26	8.12	Call	Bond Future	31.5800	25.3100	0.0316	0.0253	0
20/08/2025	R186 On 05-November-26	8.12	Put	Bond Future	243.1200	269.5200	0.2431	0.2695	0
20/08/2025	R202 On 06-November-25			Bond Future	276.9292	276.9291	276.9292	276.9291	1,033
20/08/2025	R202 On 06-November-25	275.64	Call	Bond Future	1289.1500	1289.0600	1.2892	1.2891	0
20/08/2025	R202 On 06-November-25	275.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	R202 On 05-February-26			Bond Future	276.7629	276.7972	276.7629	276.7972	0
20/08/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	R202 On 05-February-26	277.82	Put	Bond Future	1057.0700	1022.7900	1.0571	1.0228	0
20/08/2025	R202 On 07-May-26			Bond Future	281.9050	281.9380	281.9050	281.9380	0
20/08/2025	R202 On 07-May-26	277.55	Call	Bond Future	4355.0400	4388.0100	4.3550	4.3880	0
20/08/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	R202 On 06-August-26			Bond Future	281.6870	281.7507	281.6870	281.7507	0
20/08/2025	R202 On 06-August-26	278.86	Call	Bond Future	2827.0300	2890.6600	2.8270	2.8907	0
20/08/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	R202 On 05-November-26			Bond Future	286.6432	286.7051	286.6432	286.7051	0
20/08/2025	R202 On 05-November-26	280.46	Call	Bond Future	6183.1500	6245.0800	6.1832	6.2451	0
20/08/2025	R202 On 05-November-26	280.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	R209 On 06-November-25			Bond Future	9.9454	10.0000	77.1124	76.8204	19,430
20/08/2025	R209 On 06-November-25	11.27	Call	Bond Future	6704.2300	6419.0000	6.7042	6.4190	0
20/08/2025	R209 On 06-November-25	11.27	Put	Bond Future	21.0800	27.8000	0.0211	0.0278	0
20/08/2025	R209 On 05-February-26			Bond Future	10.0332	10.0899	78.5428	78.2455	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2025	R209 On 05-February-26	10.93	Call	Bond Future	4945.2600	4701.1700	4.9453	4.7012	0
20/08/2025	R209 On 05-February-26	10.93	Put	Bond Future	414.2800	467.4700	0.4143	0.4675	0
20/08/2025	R209 On 07-May-26			Bond Future	10.1281	10.1871	76.8319	76.5287	0
20/08/2025	R209 On 07-May-26	11.07	Call	Bond Future	5392.8900	5157.3300	5.3929	5.1573	0
20/08/2025	R209 On 07-May-26	11.07	Put	Bond Future	730.8100	798.4400	0.7308	0.7984	0
20/08/2025	R209 On 06-August-26			Bond Future	10.2309	10.2923	78.2422	77.9328	0
20/08/2025	R209 On 06-August-26	11.39	Call	Bond Future	6450.2800	6208.5100	6.4503	6.2085	0
20/08/2025	R209 On 06-August-26	11.39	Put	Bond Future	874.6300	942.1900	0.8746	0.9422	0
20/08/2025	R209 On 05-November-26			Bond Future	10.3477	10.4117	76.4499	76.1343	0
20/08/2025	R209 On 05-November-26	10.32	Call	Bond Future	3105.9400	2949.8600	3.1059	2.9499	0
20/08/2025	R209 On 05-November-26	10.32	Put	Bond Future	3243.1300	3402.6000	3.2431	3.4026	0
20/08/2025	R210 On 06-November-25			Bond Future	252.9638	252.9161	252.9638	252.9161	1,206
20/08/2025	R210 On 06-November-25	252.14	Call	Bond Future	823.7900	776.0800	0.8238	0.7761	0
20/08/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	R210 On 05-February-26			Bond Future	257.7174	257.6689	257.7174	257.6689	0
20/08/2025	R210 On 05-February-26	253.10	Call	Bond Future	4617.3600	4568.8800	4.6174	4.5689	0
20/08/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	R210 On 07-May-26			Bond Future	259.0049	258.9744	259.0049	258.9744	0
20/08/2025	R210 On 07-May-26	255.40	Call	Bond Future	3604.9100	3574.4200	3.6049	3.5744	0
20/08/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	R210 On 06-August-26			Bond Future	263.8219	263.7890	263.8219	263.7890	0
20/08/2025	R210 On 06-August-26	259.84	Call	Bond Future	3981.8900	3948.9500	3.9819	3.9490	0
20/08/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	R210 On 05-November-26			Bond Future	264.9074	264.8933	264.9074	264.8933	0
20/08/2025	R210 On 05-November-26	253.33	Call	Bond Future	11577.4000	11563.2800	11.5774	11.5633	0
20/08/2025	R210 On 05-November-26	253.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
20/08/2025	R213 On 06-November-25			Bond Future	8.4846	8.5233	95.1409	94.9845	94,070
20/08/2025	R213 On 06-November-25	10.05	Call	Bond Future	6071.7100	5915.5400	6.0717	5.9155	0
20/08/2025	R213 On 06-November-25	10.05	Put	Bond Future	0.4600	0.6500	0.0005	0.0007	0
20/08/2025	R213 On 05-February-26			Bond Future	8.5472	8.5883	96.9057	96.7465	23
20/08/2025	R213 On 05-February-26	9.89	Call	Bond Future	5074.1100	4921.3400	5.0741	4.9213	0
20/08/2025	R213 On 05-February-26	9.89	Put	Bond Future	38.5900	45.0400	0.0386	0.0450	0
20/08/2025	R213 On 07-May-26			Bond Future	8.6141	8.6578	95.1315	94.9689	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2025	R213 On 07-May-26	9.80	Call	Bond Future	4447.4600	4302.5700	4.4475	4.3026	0
20/08/2025	R213 On 07-May-26	9.80	Put	Bond Future	160.7000	178.4800	0.1607	0.1785	0
20/08/2025	R213 On 06-August-26			Bond Future	8.6928	8.7397	96.8785	96.7121	0
20/08/2025	R213 On 06-August-26	9.69	Call	Bond Future	3828.0400	3693.0100	3.8280	3.6930	0
20/08/2025	R213 On 06-August-26	9.69	Put	Bond Future	365.7300	397.0800	0.3657	0.3971	0
20/08/2025	R213 On 05-November-26			Bond Future	8.8026	8.8530	95.0112	94.8409	0
20/08/2025	R213 On 05-November-26	8.75	Call	Bond Future	1536.4100	1456.0600	1.5364	1.4561	0
20/08/2025	R213 On 05-November-26	8.75	Put	Bond Future	1714.6100	1804.4800	1.7146	1.8045	0
20/08/2025	R214 On 06-November-25			Bond Future	10.5804	10.6503	70.6702	70.2688	36,372
20/08/2025	R214 On 06-November-25	11.64	Call	Bond Future	5802.5900	5423.5400	5.8026	5.4235	0
20/08/2025	R214 On 06-November-25	11.64	Put	Bond Future	64.7300	87.0600	0.0647	0.0871	0
20/08/2025	R214 On 05-February-26			Bond Future	10.6757	10.7480	71.9811	71.5723	0
20/08/2025	R214 On 05-February-26	11.26	Call	Bond Future	4013.9300	3718.3200	4.0139	3.7183	0
20/08/2025	R214 On 05-February-26	11.26	Put	Bond Future	807.9300	921.1500	0.8079	0.9212	0
20/08/2025	R214 On 07-May-26			Bond Future	10.7720	10.8468	70.0033	69.5865	0
20/08/2025	R214 On 07-May-26	11.53	Call	Bond Future	5079.7000	4774.6000	5.0797	4.7746	0
20/08/2025	R214 On 07-May-26	11.53	Put	Bond Future	1019.8600	1131.5200	1.0199	1.1315	0
20/08/2025	R214 On 06-August-26			Bond Future	10.8758	10.9533	71.2885	70.8636	0
20/08/2025	R214 On 06-August-26	11.97	Call	Bond Future	6722.7500	6396.6400	6.7228	6.3966	0
20/08/2025	R214 On 06-August-26	11.97	Put	Bond Future	1060.1000	1158.8700	1.0601	1.1589	0
20/08/2025	R214 On 05-November-26			Bond Future	10.9924	11.0727	69.2296	68.7965	0
20/08/2025	R214 On 05-November-26	10.97	Call	Bond Future	3352.8800	3136.3500	3.3529	3.1364	0
20/08/2025	R214 On 05-November-26	10.97	Put	Bond Future	3474.4100	3690.9200	3.4744	3.6909	0
20/08/2025	R248 On 06-November-25			Bond Future	10.9158	10.9654	83.7259	83.3775	219,481
20/08/2025	R248 On 06-November-25	11.74	Call	Bond Future	5680.8000	5372.7400	5.6808	5.3727	0
20/08/2025	R248 On 06-November-25	11.74	Put	Bond Future	197.1400	237.4600	0.1971	0.2375	0
20/08/2025	R248 On 05-February-26			Bond Future	11.0180	11.0693	85.2790	84.9242	0
20/08/2025	R248 On 05-February-26	11.46	Call	Bond Future	4259.5200	4022.9600	4.2595	4.0230	0
20/08/2025	R248 On 05-February-26	11.46	Put	Bond Future	1288.0700	1406.2900	1.2881	1.4063	0
20/08/2025	R248 On 07-May-26			Bond Future	11.1207	11.1739	82.4033	82.0415	260
20/08/2025	R248 On 07-May-26	11.72	Call	Bond Future	5531.7700	5284.9200	5.5318	5.2849	0
20/08/2025	R248 On 07-May-26	11.72	Put	Bond Future	1608.7800	1723.7400	1.6088	1.7237	0
20/08/2025	R248 On 06-August-26			Bond Future	11.2313	11.2865	83.9159	83.5468	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2025	R248 On 06-August-26	12.37	Call	Bond Future	8413.6400	8130.9900	8.4136	8.1310	0
20/08/2025	R248 On 06-August-26	12.37	Put	Bond Future	1346.9700	1433.4000	1.3470	1.4334	0
20/08/2025	R248 On 05-November-26			Bond Future	11.3540	11.4113	80.9345	80.5582	0
20/08/2025	R248 On 05-November-26	11.31	Call	Bond Future	4123.3100	3936.7500	4.1233	3.9368	0
20/08/2025	R248 On 05-November-26	11.31	Put	Bond Future	4413.5600	4603.3100	4.4136	4.6033	0
20/08/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
20/08/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0