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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	2029 On 07-August-25			Bond Future	138.9510	138.8037	138.9510	138.8037	5,425
14/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1541.0000	1393.6900	1.5410	1.3937	0
14/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2029 On 06-November-25			Bond Future	140.1509	140.0005	140.1509	140.0005	0
14/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	360.8700	210.5300	0.3609	0.2105	0
14/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2029 On 05-February-26			Bond Future	142.7980	142.6446	142.7980	142.6446	0
14/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2688.0300	2534.5700	2.6880	2.5346	0
14/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2029 On 07-May-26			Bond Future	144.0072	143.8504	144.0072	143.8504	0
14/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	2187.1700	2030.3600	2.1872	2.0304	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2029 On 06-August-26			Bond Future	146.6715	146.5113	146.6715	146.5113	0
14/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2571.4900	2411.3000	2.5715	2.4113	0
14/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2030 On 07-August-25			Bond Future	8.4058	8.4014	98.7700	98.7861	132,099
14/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1251.0900	1284.0700	1.2511	1.2841	300
14/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	119.0900	136.0300	0.1191	0.1360	0
14/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	2908.5200	2928.0100	2.9085	2.9280	300
14/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	7.8000	11.2500	0.0078	0.0113	0
14/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	4937.5000	4953.7200	4.9375	4.9537	0
14/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.1700	0.3500	0.0002	0.0004	300
14/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7185.7400	7201.7800	7.1857	7.2018	1,054
14/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9239.4500	9255.4900	9.2395	9.2555	0
14/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12414.2800	12430.3200	12.4143	12.4303	0
14/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
14/07/2025	2030 On 06-November-25			Bond Future	8.4582	8.4535	100.6204	100.6366	32,850
14/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1483.7400	1505.9600	1.4837	1.5060	300
14/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	584.0300	590.0700	0.5840	0.5901	0
14/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2801.4200	2823.1300	2.8014	2.8231	300
14/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	211.1900	216.7200	0.2112	0.2167	0
14/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3757.7700	3778.0300	3.7578	3.7780	0
14/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	104.4700	108.5500	0.1045	0.1086	0
14/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5444.6000	5462.7100	5.4446	5.4627	0
14/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	30.0200	31.9500	0.0300	0.0320	300
14/07/2025	2030 On 05-February-26			Bond Future	8.5219	8.5169	98.4888	98.5050	0
14/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3470.6300	3490.7600	3.4706	3.4908	0
14/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	360.7300	364.6100	0.3607	0.3646	0
14/07/2025	2030 On 07-May-26			Bond Future	8.6092	8.6040	100.3061	100.3224	0
14/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3021.9100	3040.3900	3.0219	3.0404	0
14/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	643.3100	645.4900	0.6433	0.6455	0
14/07/2025	2030 On 06-August-26			Bond Future	8.7244	8.7188	98.1278	98.1440	0
14/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2481.8400	2498.3500	2.4818	2.4984	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	1057.7600	1058.0300	1.0578	1.0580	0
14/07/2025	2031 On 07-August-25			Bond Future	107.7476	107.7980	107.7476	107.7980	0
14/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	243.3800	284.7600	0.2434	0.2848	0
14/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	145.7500	136.7800	0.1458	0.1368	0
14/07/2025	2031 On 06-November-25			Bond Future	109.7929	109.8440	109.7929	109.8440	680
14/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	412.5500	445.6900	0.4126	0.4457	0
14/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	309.7000	291.7100	0.3097	0.2917	0
14/07/2025	2031 On 05-February-26			Bond Future	109.4813	109.5330	109.4813	109.5330	0
14/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	3.3500	4.1300	0.0034	0.0041	0
14/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2282.0500	2231.1200	2.2821	2.2311	0
14/07/2025	2031 On 07-May-26			Bond Future	111.5276	111.5801	111.5276	111.5801	0
14/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	1.6800	2.1000	0.0017	0.0021	0
14/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2314.0400	2262.0500	2.3140	2.2621	0
14/07/2025	2031 On 06-August-26			Bond Future	111.1659	111.2187	111.1659	111.2187	0
14/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	2644.0700	2591.2900	2.6441	2.5913	0
14/07/2025	2032 On 07-August-25			Bond Future	9.0960	9.1019	98.8569	98.8288	108,950
14/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1682.9500	1696.4500	1.6830	1.6965	300
14/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	245.3700	287.0300	0.2454	0.2870	0
14/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	3775.5000	3760.2200	3.7755	3.7602	300
14/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	32.0700	44.9500	0.0321	0.0450	0
14/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	6811.5900	6784.6500	6.8116	6.7847	0
14/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	1.3300	2.5500	0.0013	0.0026	300
14/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	12725.5800	12697.4200	12.7256	12.6974	0
14/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2032 On 06-November-25			Bond Future	9.1731	9.1794	96.5483	96.5195	28,624
14/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2005.0300	2004.8900	2.0050	2.0049	300
14/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	963.5100	992.1700	0.9635	0.9922	0
14/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3680.1000	3670.0000	3.6801	3.6700	300
14/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	392.7900	411.4900	0.3928	0.4115	0
14/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	5693.7500	5674.8700	5.6938	5.6749	0
14/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	141.3900	151.3100	0.1414	0.1513	0
14/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7588.7400	7564.6000	7.5887	7.5646	0

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14/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	49.0000	53.6600	0.0490	0.0537	300
14/07/2025	2032 On 05-February-26			Bond Future	9.2600	9.2666	98.3484	98.3188	0
14/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4544.9500	4532.4300	4.5450	4.5324	0
14/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	627.0100	644.0600	0.6270	0.6441	0
14/07/2025	2032 On 07-May-26			Bond Future	9.3577	9.3647	96.0033	95.9730	0
14/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4289.5500	4277.1100	4.2896	4.2771	0
14/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	989.7100	1007.6600	0.9897	1.0077	0
14/07/2025	2032 On 06-August-26			Bond Future	9.4733	9.4808	97.7547	97.7234	0
14/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4034.5900	4022.3400	4.0346	4.0223	0
14/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1397.3300	1416.3600	1.3973	1.4164	0
14/07/2025	2033 On 07-August-25			Bond Future	130.0422	130.0386	130.0422	130.0386	1,648
14/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1392.1800	1388.5800	1.3922	1.3886	0
14/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2033 On 06-November-25			Bond Future	130.9722	130.9682	130.9722	130.9682	5,288
14/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2167.8300	2171.7700	2.1678	2.1718	0
14/07/2025	2033 On 05-February-26			Bond Future	133.4460	133.4418	133.4460	133.4418	0
14/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	566.0000	561.7700	0.5660	0.5618	0
14/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2033 On 07-May-26			Bond Future	134.3782	134.3734	134.3782	134.3734	0
14/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	781.7700	786.5800	0.7818	0.7866	0
14/07/2025	2033 On 06-August-26			Bond Future	136.8645	136.8592	136.8645	136.8592	0
14/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2614.4700	2609.1600	2.6145	2.6092	0
14/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2037 On 07-August-25			Bond Future	10.4896	10.4858	87.1759	87.1989	145,810
14/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	472.2500	527.5600	0.4723	0.5276	2,541
14/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	1372.3700	1404.6800	1.3724	1.4047	0
14/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	895.2000	959.4900	0.8952	0.9595	300
14/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	833.1600	874.4500	0.8332	0.8745	0
14/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1060.7900	1125.9200	1.0608	1.1259	2,341
14/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	701.0700	743.2000	0.7011	0.7432	0
14/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1395.6900	1460.0900	1.3957	1.4601	200

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14/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	503.7000	545.1000	0.5037	0.5451	0
14/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3081.1800	3126.8200	3.0812	3.1268	300
14/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	104.9600	127.6000	0.1050	0.1276	0
14/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	3447.4900	3489.1000	3.4475	3.4891	0
14/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	74.1800	92.7900	0.0742	0.0928	2,541
14/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	5330.8400	5359.1100	5.3308	5.3591	0
14/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	10.9600	16.2300	0.0110	0.0162	2,541
14/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	5492.9600	5520.5900	5.4930	5.5206	7,500
14/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	9.1900	13.8200	0.0092	0.0138	7,500
14/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	7468.4600	7492.2600	7.4685	7.4923	0
14/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.9200	1.7200	0.0009	0.0017	2,541
14/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	7521.0700	7544.8300	7.5211	7.5448	0
14/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.8600	1.6200	0.0009	0.0016	300
14/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	9282.0500	9305.1700	9.2821	9.3052	0
14/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0900	0.2100	0.0001	0.0002	2,541
14/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	13403.3700	13426.3700	13.4034	13.4264	0
14/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2037 On 06-November-25			Bond Future	10.5913	10.5873	88.8090	88.8324	23,050
14/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1578.7100	1613.1800	1.5787	1.6132	300
14/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	2116.1800	2127.3200	2.1162	2.1273	0
14/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3335.8800	3374.4500	3.3359	3.3745	300
14/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	985.8700	1001.1100	0.9859	1.0011	0
14/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6142.9400	6177.6900	6.1429	6.1777	0
14/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	340.6000	352.0200	0.3406	0.3520	0
14/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	8687.3900	8717.6000	8.6874	8.7176	0
14/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	132.1500	139.0300	0.1322	0.1390	300
14/07/2025	2037 On 05-February-26			Bond Future	10.7023	10.6982	86.2066	86.2301	0
14/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2367.6100	2397.5200	2.3676	2.3975	1,930
14/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2668.4300	2674.8000	2.6684	2.6748	0
14/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3174.2400	3206.3700	3.1742	3.2064	1,970
14/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	2049.5000	2058.0900	2.0495	2.0581	0
14/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4270.0400	4303.5200	4.2700	4.3035	0
14/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1477.1500	1487.0900	1.4772	1.4871	0
14/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	4899.8800	4933.5900	4.8999	4.9336	0

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14/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1235.8100	1245.9800	1.2358	1.2460	1,930
14/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5061.2500	5094.9700	5.0613	5.0950	1,030
14/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	1181.3600	1191.5400	1.1814	1.1915	0
14/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7005.0000	7037.9500	7.0050	7.0380	0
14/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	698.7700	708.1800	0.6988	0.7082	1,930
14/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	8820.6100	8852.0900	8.8206	8.8521	0
14/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	435.2800	443.2200	0.4353	0.4432	1,970
14/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	10861.1700	10890.4100	10.8612	10.8904	0
14/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	232.7100	238.4100	0.2327	0.2384	1,030
14/07/2025	2037 On 07-May-26			Bond Future	10.8260	10.8218	87.7969	87.8206	0
14/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3388.7100	3417.0400	3.3887	3.4170	142
14/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2695.7700	2700.3900	2.6958	2.7004	0
14/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	4658.2900	4688.5300	4.6583	4.6885	0
14/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1943.3100	1949.8400	1.9433	1.9498	0
14/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	8979.4500	9010.0500	8.9795	9.0101	0
14/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	730.2300	737.1200	0.7302	0.7371	142
14/07/2025	2037 On 06-August-26			Bond Future	10.9659	10.9615	85.1389	85.1628	0
14/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	5971.6300	6000.8800	5.9716	6.0009	0
14/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	2019.6200	2025.0000	2.0196	2.0250	0
14/07/2025	2038 On 07-August-25			Bond Future	138.7678	138.2592	138.7678	138.2592	2,162
14/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	792.2000	1300.8000	0.7922	1.3008	0
14/07/2025	2038 On 06-November-25			Bond Future	141.4018	140.8833	141.4018	140.8833	440
14/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2478.1800	2996.7500	2.4782	2.9968	0
14/07/2025	2038 On 05-February-26			Bond Future	141.9071	141.3784	141.9071	141.3784	0
14/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1292.9000	1821.5900	1.2929	1.8216	0
14/07/2025	2038 On 07-May-26			Bond Future	144.5600	144.0210	144.5600	144.0210	0
14/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	30.0300	0.0000	0.0300	0.0000	0
14/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	509.0000	0.0000	0.5090	0
14/07/2025	2038 On 06-August-26			Bond Future	145.0334	144.4837	145.0334	144.4837	0
14/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	313.4000	0.0000	0.3134	0.0000	0
14/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	236.3300	0.0000	0.2363	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	2040 On 07-August-25			Bond Future	10.9718	10.9630	86.1469	86.2035	71,884
14/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	462.5300	530.8700	0.4625	0.5309	400
14/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	1574.0800	1585.8700	1.5741	1.5859	0
14/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	710.7000	790.2900	0.7107	0.7903	680
14/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	1172.7100	1195.7500	1.1727	1.1958	0
14/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1026.8900	1113.8700	1.0269	1.1139	0
14/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	846.5200	876.9500	0.8465	0.8770	0
14/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	1408.2700	1498.5000	1.4083	1.4985	0
14/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	592.5900	626.2700	0.5926	0.6263	0
14/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	1846.3400	1936.1200	1.8463	1.9361	0
14/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	402.3300	435.5600	0.4023	0.4356	680
14/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	2850.1700	2932.2300	2.8502	2.9322	400
14/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	170.0800	195.5900	0.1701	0.1956	0
14/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	3394.2600	3471.2300	3.3943	3.4712	0
14/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	106.2400	126.6600	0.1062	0.1267	0
14/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	4522.7000	4590.6400	4.5227	4.5906	0
14/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	38.6300	50.0200	0.0386	0.0500	0
14/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	6237.0900	6297.2400	6.2371	6.2972	0
14/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	7.2100	10.8100	0.0072	0.0108	400
14/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	8471.5400	8528.6400	8.4715	8.5286	0
14/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.6200	1.1700	0.0006	0.0012	0
14/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	9555.8400	9612.5800	9.5558	9.6126	0
14/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.1700	0.3600	0.0002	0.0004	0
14/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	13124.6800	13181.2300	13.1247	13.1812	0
14/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2040 On 06-November-25			Bond Future	11.0810	11.0719	87.7608	87.8183	9,098
14/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	5193.5900	5259.8000	5.1936	5.2598	0
14/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	606.3100	615.0700	0.6063	0.6151	0
14/07/2025	2040 On 05-February-26			Bond Future	11.1993	11.1899	84.8882	84.9466	0
14/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	3784.6900	3840.4000	3.7847	3.8404	0
14/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	2016.8600	2014.2300	2.0169	2.0142	0
14/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5119.6700	5179.5600	5.1197	5.1796	475
14/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1410.3600	1411.9100	1.4104	1.4119	0
14/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	11548.8800	11611.3400	11.5489	11.6113	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	267.3600	271.4800	0.2674	0.2715	475
14/07/2025	2040 On 07-May-26			Bond Future	11.3291	11.3194	86.4540	86.5132	0
14/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1564.6000	1597.9700	1.5646	1.5980	1,460
14/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	5506.1200	5480.3400	5.5061	5.4803	0
14/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	2625.3700	2668.4500	2.6254	2.6685	820
14/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3906.4000	3890.3300	3.9064	3.8903	0
14/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	4460.4900	4513.2600	4.4605	4.5133	0
14/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2432.5900	2426.2100	2.4326	2.4262	0
14/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	4647.5100	4700.9600	4.6475	4.7010	0
14/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2328.2300	2322.5300	2.3282	2.3225	1,460
14/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	5864.6000	5921.5200	5.8646	5.9215	0
14/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1772.6300	1770.4000	1.7726	1.7704	820
14/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	6648.8400	6707.3400	6.6488	6.7073	0
14/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1498.5300	1497.8800	1.4985	1.4979	1,460
14/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	7971.1000	8031.4200	7.9711	8.0314	0
14/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	1138.4700	1139.6400	1.1385	1.1396	820
14/07/2025	2040 On 06-August-26			Bond Future	11.4744	11.4643	83.5207	83.5807	0
14/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	6355.3300	6410.3000	6.3553	6.4103	0
14/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	2268.4400	2263.4600	2.2684	2.2635	0
14/07/2025	2044 On 07-August-25			Bond Future	11.2569	11.2431	80.9550	81.0453	41,445
14/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	24.6100	38.0100	0.0246	0.0380	9,000
14/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	4274.2000	4197.2700	4.2742	4.1973	0
14/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1107.6500	1215.8900	1.1077	1.2159	9,000
14/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	828.1600	846.0700	0.8282	0.8461	0
14/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	3799.6800	3905.6400	3.7997	3.9056	0
14/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	83.3600	98.9900	0.0834	0.0990	9,000
14/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	5795.1300	5890.5700	5.7951	5.8906	0
14/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	13.4200	18.5300	0.0134	0.0185	5,600
14/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	11916.9800	12007.3200	11.9170	12.0073	0
14/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
14/07/2025	2044 On 06-November-25			Bond Future	11.3664	11.3521	82.4716	82.5635	78,349
14/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	1683.2900	1751.4900	1.6833	1.7515	11,000
14/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	2434.0000	2410.3200	2.4340	2.4103	0
14/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	3553.2600	3641.3900	3.5533	3.6414	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	1156.6600	1152.9100	1.1567	1.1529	11,000
14/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	4125.8400	4216.8900	4.1258	4.2169	0
14/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	943.0200	942.1900	0.9430	0.9422	0
14/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	4676.1600	4769.2200	4.6762	4.7692	0
14/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	778.9100	780.0900	0.7789	0.7801	5,800
14/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	5628.2700	5723.4900	5.6283	5.7235	0
14/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	563.8800	567.2200	0.5639	0.5672	5,600
14/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	5871.4500	5967.0200	5.8715	5.9670	0
14/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	519.8000	523.4900	0.5198	0.5235	5,800
14/07/2025	2044 On 05-February-26			Bond Future	11.4844	11.4696	79.6256	79.7190	0
14/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3080.1000	3151.6900	3.0801	3.1517	0
14/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2607.1800	2585.3800	2.6072	2.5854	0
14/07/2025	2044 On 07-May-26			Bond Future	11.6127	11.5974	81.0943	81.1891	0
14/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4006.0800	4077.7300	4.0061	4.0777	0
14/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2863.5800	2840.3400	2.8636	2.8403	0
14/07/2025	2044 On 06-August-26			Bond Future	11.7553	11.7394	78.1884	78.2847	0
14/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	6291.5000	6370.9500	6.2915	6.3710	0
14/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2432.7000	2415.8100	2.4327	2.4158	0
14/07/2025	2046 On 07-August-25			Bond Future	119.0300	119.1987	119.0300	119.1987	8,108
14/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	340.0400	508.7100	0.3400	0.5087	0
14/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2046 On 06-November-25			Bond Future	119.0304	119.2021	119.0304	119.2021	11,522
14/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6379.5900	6207.9000	6.3796	6.2079	0
14/07/2025	2046 On 05-February-26			Bond Future	121.2784	121.4532	121.2784	121.4532	0
14/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	371.5800	196.7700	0.3716	0.1968	0
14/07/2025	2046 On 07-May-26			Bond Future	121.2499	121.4276	121.2499	121.4276	0
14/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3700.0800	3522.4300	3.7001	3.5224	0
14/07/2025	2046 On 06-August-26			Bond Future	123.4919	123.6724	123.4919	123.6724	0
14/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1111.9400	1292.4400	1.1119	1.2924	0
14/07/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	2050 On 07-August-25			Bond Future	117.5985	117.4022	117.5985	117.4022	10,605
14/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	2291.4900	2487.8100	2.2915	2.4878	0
14/07/2025	2050 On 06-November-25			Bond Future	119.8308	119.6306	119.8308	119.6306	7,082
14/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	4589.2100	4789.4200	4.5892	4.7894	0
14/07/2025	2050 On 05-February-26			Bond Future	119.6816	119.4771	119.6816	119.4771	0
14/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	3138.4300	3342.9100	3.1384	3.3429	0
14/07/2025	2050 On 07-May-26			Bond Future	121.9189	121.7104	121.9189	121.7104	0
14/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	2151.1300	2359.6100	2.1511	2.3596	0
14/07/2025	2050 On 06-August-26			Bond Future	121.7205	121.5077	121.7205	121.5077	0
14/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	1549.5400	1762.3500	1.5495	1.7624	0
14/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	AL37 On 07-August-25			Index Future	1158.7080	1158.6360	1158.7080	1,158.6360	0
14/07/2025	AL37 On 06-November-25			Index Future	1180.4200	1180.3420	1180.4200	1,180.3420	0
14/07/2025	AL37 On 05-February-26			Index Future	1202.4430	1202.3550	1202.4430	1,202.3550	0
14/07/2025	AL37 On 07-May-26			Index Future	1224.6640	1224.5660	1224.6640	1,224.5660	0
14/07/2025	AL37 On 06-August-26			Index Future	1246.8290	1246.7170	1246.8290	1,246.7170	0
14/07/2025	AL7T On 07-August-25			Index Future	1397.4070	1397.7890	1397.4070	1,397.7890	0
14/07/2025	AL7T On 06-November-25			Index Future	1423.5920	1423.9750	1423.5920	1,423.9750	0
14/07/2025	AL7T On 05-February-26			Index Future	1450.1510	1450.5320	1450.1510	1,450.5320	0
14/07/2025	AL7T On 07-May-26			Index Future	1476.9500	1477.3270	1476.9500	1,477.3270	0
14/07/2025	AL7T On 06-August-26			Index Future	1503.6810	1504.0510	1503.6810	1,504.0510	0
14/07/2025	ALBI On 07-August-25			Index Future	1184.9950	1185.4840	1184.9950	1,185.4840	77
14/07/2025	ALBI On 06-November-25			Index Future	1207.1990	1207.6920	1207.1990	1,207.6920	0
14/07/2025	ALBI On 05-February-26			Index Future	1229.7220	1230.2150	1229.7220	1,230.2150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	ALBI On 07-May-26			Index Future	1252.4470	1252.9410	1252.4470	1,252.9410	0
14/07/2025	ALBI On 06-August-26			Index Future	1275.1150	1275.6050	1275.1150	1,275.6050	0
14/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	ES33 On 07-August-25			Bond Future	10.5592	10.5504	86.6695	86.7116	0
14/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	12864.9400	12906.9900	12.8649	12.9070	0
14/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	ES33 On 06-November-25			Bond Future	10.6868	10.6776	84.5200	84.5627	0
14/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	5869.7500	5912.4800	5.8698	5.9125	0
14/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	ES33 On 05-February-26			Bond Future	10.8288	10.8192	86.1160	86.1594	0
14/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	2920.5700	2963.8800	2.9206	2.9639	0
14/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	ES33 On 07-May-26			Bond Future	10.9789	10.9689	83.9301	83.9739	0
14/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3049.5100	3093.3600	3.0495	3.0934	0
14/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	ES33 On 06-August-26			Bond Future	11.1477	11.1373	85.4799	85.5243	0
14/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3611.3000	3655.7000	3.6113	3.6557	0
14/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	ES42 On 07-August-25			Bond Future	11.4887	11.4749	80.5147	80.5990	0
14/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12242.5100	12326.8100	12.2425	12.3268	0
14/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	ES42 On 06-November-25			Bond Future	11.6108	11.5965	77.7779	77.8636	0
14/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4443.9800	4529.7500	4.4440	4.5298	0
14/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	ES42 On 05-February-26			Bond Future	11.7391	11.7242	79.2461	79.3333	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	646.3300	733.5500	0.6463	0.7336	0
14/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	ES42 On 07-May-26			Bond Future	11.8774	11.8620	76.4618	76.5505	0
14/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1820.3700	1909.0500	1.8204	1.9091	0
14/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	ES42 On 06-August-26			Bond Future	12.0252	12.0093	77.8718	77.9617	0
14/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3397.4400	3487.4000	3.3974	3.4874	0
14/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	GOVI On 07-August-25			GOVI	1166.8060	1167.2650	1166.8060	1,167.2650	612
14/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1558060.0000	1562650.0000	155.8060	156.2650	0
14/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	GOVI On 06-November-25			GOVI	1188.6700	1189.1320	1188.6700	1,189.1320	0
14/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	766700.0000	771320.0000	76.6700	77.1320	0
14/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	GOVI On 05-February-26			GOVI	1210.8470	1211.3090	1210.8470	1,211.3090	0
14/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	608470.0000	613090.0000	60.8470	61.3090	0
14/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	GOVI On 07-May-26			GOVI	1233.2240	1233.6850	1233.2240	1,233.6850	42
14/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	562240.0000	566850.0000	56.2240	56.6850	0
14/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	GOVI On 06-August-26			GOVI	1255.5430	1256.0020	1255.5430	1,256.0020	0
14/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	665430.0000	670020.0000	66.5430	67.0020	0
14/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/07/2025	IGOV On 07-August-25			Index Future	380.2430	379.9400	380.2430	379.9400	746
14/07/2025	IGOV On 06-November-25			Index Future	387.4620	387.1510	387.4620	387.1510	8
14/07/2025	IGOV On 05-February-26			Index Future	394.7830	394.4640	394.7830	394.4640	0
14/07/2025	IGOV On 07-May-26			Index Future	402.1690	401.8410	402.1690	401.8410	0
14/07/2025	IGOV On 06-August-26			Index Future	409.5360	409.1980	409.5360	409.1980	0
14/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
14/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/07/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
14/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
14/07/2025	R033 On 07-August-25			Bond Future	9.3126	9.3185	107.3359	107.3031	7,150
14/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5423.3200	5396.4100	5.4233	5.3964	0
14/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	10.0600	15.9200	0.0101	0.0159	0
14/07/2025	R033 On 06-November-25			Bond Future	9.3951	9.4014	104.3035	104.2700	0
14/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5088.6000	5069.7400	5.0886	5.0697	0
14/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	240.5300	255.2100	0.2405	0.2552	0
14/07/2025	R033 On 05-February-26			Bond Future	9.4868	9.4935	106.2482	106.2137	0
14/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	5613.2600	5596.0700	5.6133	5.5961	0
14/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	574.8700	592.1200	0.5749	0.5921	0
14/07/2025	R033 On 07-May-26			Bond Future	9.5888	9.5958	103.1652	103.1298	0
14/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	4949.3800	4934.1200	4.9494	4.9341	0
14/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	1072.4600	1092.5100	1.0725	1.0925	0
14/07/2025	R033 On 06-August-26			Bond Future	9.7071	9.7146	105.0465	105.0102	0
14/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4364.8500	4351.6000	4.3649	4.3516	0
14/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1772.5900	1795.7000	1.7726	1.7957	0
14/07/2025	R035 On 07-August-25			Bond Future	9.9106	9.9014	97.6681	97.7213	75,718
14/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1425.4400	1507.8900	1.4254	1.5079	300
14/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	444.9300	474.1500	0.4449	0.4742	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	1942.8400	2023.7600	1.9428	2.0238	0
14/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	276.1900	303.8800	0.2762	0.3039	8,000
14/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	2659.6900	2735.1800	2.6597	2.7352	0
14/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	144.8700	167.1300	0.1449	0.1671	8,000
14/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	2910.7700	2984.1200	2.9108	2.9841	0
14/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	115.5500	135.6700	0.1156	0.1357	50
14/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	3844.4600	3910.4400	3.8445	3.9104	300
14/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	49.3100	62.0600	0.0493	0.0621	0
14/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	5546.1300	5603.6800	5.5461	5.6037	0
14/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	9.4900	13.8100	0.0095	0.0138	8,500
14/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	7651.2500	7705.2800	7.6513	7.7053	0
14/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	1.0100	1.8100	0.0010	0.0018	17,500
14/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	7858.6200	7912.5200	7.8586	7.9125	0
14/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.8000	1.4700	0.0008	0.0015	300
14/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14296.3700	14349.6000	14.2964	14.3496	0
14/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	R035 On 06-November-25			Bond Future	10.0060	9.9965	94.9945	95.0486	52,618
14/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1134.7100	1177.1300	1.1347	1.1771	250
14/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2491.7700	2480.1200	2.4918	2.4801	0
14/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1494.6000	1542.1900	1.4946	1.5422	2,000
14/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	2043.4200	2036.9400	2.0434	2.0369	0
14/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2005.6500	2058.3800	2.0057	2.0584	300
14/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1585.3000	1583.9600	1.5853	1.5840	0
14/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2238.1200	2292.5800	2.2381	2.2926	0
14/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1422.5600	1422.9500	1.4226	1.4230	250
14/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	2775.1900	2832.6000	2.7752	2.8326	0
14/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	1120.2600	1123.6000	1.1203	1.1236	50
14/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3199.3400	3258.2900	3.1993	3.2583	2,000
14/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	935.3100	940.1900	0.9353	0.9402	0
14/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3318.8700	3378.1500	3.3189	3.3782	2,000
14/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	889.6500	894.8600	0.8897	0.8949	0
14/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3562.7300	3622.5900	3.5627	3.6226	0
14/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	804.3500	810.1400	0.8044	0.8101	250
14/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	3896.6400	3957.0800	3.8966	3.9571	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	701.8400	708.2100	0.7018	0.7082	0
14/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4326.7700	4387.6700	4.3268	4.3877	0
14/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	590.3800	597.2100	0.5904	0.5972	8,500
14/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5495.8000	5556.8300	5.4958	5.5568	2,000
14/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	371.5100	378.4700	0.3715	0.3785	0
14/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5541.9800	5603.0000	5.5420	5.6030	250
14/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	364.8900	371.8400	0.3649	0.3718	0
14/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	5773.5600	5834.4700	5.7736	5.8345	0
14/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	333.0900	339.9300	0.3331	0.3399	0
14/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	6713.9300	6774.1800	6.7139	6.7742	0
14/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	230.4200	236.6000	0.2304	0.2366	0
14/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	7812.3800	7871.6400	7.8124	7.8716	0
14/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	149.8300	155.0200	0.1498	0.1550	2,000
14/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	7908.3400	7967.5000	7.9083	7.9675	0
14/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	144.2900	149.3800	0.1443	0.1494	250
14/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	8965.1000	9023.2900	8.9651	9.0233	0
14/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	95.1300	99.2500	0.0951	0.0993	300
14/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10298.5800	10355.3600	10.2986	10.3554	0
14/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	48.8200	51.5300	0.0488	0.0515	250
14/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	10488.2700	10544.8600	10.4883	10.5449	0
14/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	43.8900	46.4100	0.0439	0.0464	2,000
14/07/2025	R035 On 05-February-26			Bond Future	10.1115	10.1017	96.7659	96.8208	0
14/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2576.9800	2623.8300	2.5770	2.6238	250
14/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	2252.7200	2244.6900	2.2527	2.2447	0
14/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3477.2200	3528.8500	3.4772	3.5289	2,000
14/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1675.1800	1671.9300	1.6752	1.6719	0
14/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4327.8200	4382.3700	4.3278	4.3824	0
14/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1291.5600	1291.2300	1.2916	1.2912	250
14/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	4796.2100	4851.9000	4.7962	4.8519	0
14/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	1124.8400	1125.6500	1.1248	1.1257	0
14/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5400.8100	5457.5900	5.4008	5.4576	2,000
14/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	943.9400	945.8400	0.9439	0.9458	0
14/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5647.8500	5704.9800	5.6479	5.7050	0
14/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	879.3600	881.6100	0.8794	0.8816	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6362.2200	6420.1100	6.3622	6.4201	0
14/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	718.7600	721.7700	0.7188	0.7218	250
14/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	11935.6700	11992.7800	11.9357	11.9928	0
14/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	110.6900	112.9200	0.1107	0.1129	2,000
14/07/2025	R035 On 07-May-26			Bond Future	10.2199	10.2096	94.0479	94.1035	0
14/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	4956.6100	5008.4700	4.9566	5.0085	0
14/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1568.9800	1565.2200	1.5690	1.5652	0
14/07/2025	R035 On 06-August-26			Bond Future	10.3436	10.3330	95.7640	95.8203	0
14/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5552.5100	5602.9800	5.5525	5.6030	0
14/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1869.2500	1863.4000	1.8693	1.8634	0
14/07/2025	R038 On 07-August-25			Bond Future	10.5451	10.5362	106.2284	106.2911	6,513
14/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	4752.2300	4827.6500	4.7522	4.8277	0
14/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	44.5100	57.1600	0.0445	0.0572	0
14/07/2025	R038 On 06-November-25			Bond Future	10.6535	10.6442	102.7339	102.7977	0
14/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3444.7300	3513.1600	3.4447	3.5132	1,770
14/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	1238.1300	1242.8100	1.2381	1.2428	0
14/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	4707.9700	4779.4100	4.7080	4.7794	0
14/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	793.4600	801.1500	0.7935	0.8012	0
14/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	10731.6900	10800.1200	10.7317	10.8001	0
14/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	104.7500	109.4300	0.1048	0.1094	1,770
14/07/2025	R038 On 05-February-26			Bond Future	10.7697	10.7601	104.6492	104.7139	0
14/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	5780.8600	5847.1500	5.7809	5.8472	0
14/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1416.9200	1418.5200	1.4169	1.4185	0
14/07/2025	R038 On 07-May-26			Bond Future	10.8944	10.8844	101.0952	101.1608	0
14/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5402.1300	5462.1400	5.4021	5.4621	0
14/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	2156.1800	2150.5500	2.1562	2.1506	0
14/07/2025	R038 On 06-August-26			Bond Future	11.0319	11.0216	102.9382	103.0047	0
14/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	6932.3000	6992.8600	6.9323	6.9929	0
14/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2351.0500	2345.1200	2.3511	2.3451	0
14/07/2025	R053 On 07-August-25			Bond Future	11.1544	11.1404	108.2339	108.3578	22,750
14/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	15399.8400	15523.7300	15.3998	15.5237	0
14/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0100	0.0400	0.0000	0.0000	0
14/07/2025	R053 On 06-November-25			Bond Future	11.2594	11.2449	104.3988	104.5248	23,170

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	5480.1500	5604.1800	5.4802	5.6042	0
14/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	1295.5900	1293.6300	1.2956	1.2936	0
14/07/2025	R053 On 05-February-26			Bond Future	11.3702	11.3552	106.3451	106.4732	0
14/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	4412.2800	4512.2800	4.4123	4.5123	0
14/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	3400.9100	3372.8200	3.4009	3.3728	0
14/07/2025	R053 On 07-May-26			Bond Future	11.4872	11.4717	102.4452	102.5754	0
14/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	5567.3500	5666.3800	5.5674	5.6664	0
14/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3897.3400	3866.1400	3.8973	3.8661	0
14/07/2025	R053 On 06-August-26			Bond Future	11.6142	11.5981	104.3124	104.4446	0
14/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	8610.5900	8719.5200	8.6106	8.7195	0
14/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	3409.4700	3386.1600	3.4095	3.3862	0
14/07/2025	R186 On 07-August-25			Bond Future	7.7800	7.7804	104.9136	104.9130	159,883
14/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1846.3400	1845.7800	1.8463	1.8458	1,983
14/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2426.4100	2425.8500	2.4264	2.4259	0
14/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3138.7600	3138.2000	3.1388	3.1382	0
14/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
14/07/2025	R186 On 06-November-25			Bond Future	7.8216	7.8223	106.8791	106.8784	8,516
14/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	427.2600	429.2300	0.4273	0.4292	0
14/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	99.0500	101.7400	0.0991	0.1017	0
14/07/2025	R186 On 05-February-26			Bond Future	7.9060	7.9071	103.5670	103.5660	0
14/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	561.9900	563.0900	0.5620	0.5631	0
14/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	127.3900	129.4700	0.1274	0.1295	0
14/07/2025	R186 On 07-May-26			Bond Future	8.1012	8.1033	105.4782	105.4769	0
14/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	478.2700	478.5700	0.4783	0.4786	0
14/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	130.0300	131.6000	0.1300	0.1316	0
14/07/2025	R186 On 06-August-26			Bond Future	8.6035	8.6081	102.0974	102.0958	0
14/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	177.2100	177.1200	0.1772	0.1771	0
14/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	189.1200	190.6700	0.1891	0.1907	0
14/07/2025	R202 On 07-August-25			Bond Future	268.4992	268.5859	268.4992	268.5859	387
14/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	3100.8500	3014.1200	3.1009	3.0141	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	R202 On 06-November-25			Bond Future	273.5957	273.6835	273.5957	273.6835	780
14/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	2044.2800	1956.4700	2.0443	1.9565	0
14/07/2025	R202 On 05-February-26			Bond Future	273.4279	273.5168	273.4279	273.5168	0
14/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	4392.0600	4303.1900	4.3921	4.3032	0
14/07/2025	R202 On 07-May-26			Bond Future	278.5400	278.6297	278.5400	278.6297	0
14/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	990.0300	1079.7400	0.9900	1.0797	0
14/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	R202 On 06-August-26			Bond Future	278.2662	278.3564	278.2662	278.3564	0
14/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	593.7800	503.6200	0.5938	0.5036	0
14/07/2025	R209 On 07-August-25			Bond Future	10.2006	10.1915	76.9890	77.0372	10,245
14/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	11710.7600	11758.9100	11.7108	11.7589	0
14/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	R209 On 06-November-25			Bond Future	10.2931	10.2837	75.2793	75.3283	7,867
14/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5175.9700	5231.4400	5.1760	5.2314	0
14/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	325.8800	332.4100	0.3259	0.3324	0
14/07/2025	R209 On 05-February-26			Bond Future	10.3927	10.3829	76.6829	76.7326	0
14/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	3901.9000	3951.4100	3.9019	3.9514	0
14/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	1230.8100	1230.6600	1.2308	1.2307	0
14/07/2025	R209 On 07-May-26			Bond Future	10.4997	10.4896	74.9466	74.9970	0
14/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4407.4300	4454.3300	4.4074	4.4543	0
14/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1630.6800	1627.1900	1.6307	1.6272	0
14/07/2025	R209 On 06-August-26			Bond Future	10.6189	10.6085	76.3139	76.3650	0
14/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5333.1700	5379.7400	5.3332	5.3797	0
14/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1685.7700	1681.2900	1.6858	1.6813	0
14/07/2025	R210 On 07-August-25			Bond Future	250.1125	250.1093	250.1125	250.1093	306
14/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	1672.4800	1669.2600	1.6725	1.6693	0
14/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	R210 On 06-November-25			Bond Future	251.4356	251.4319	251.4356	251.4319	992
14/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	704.3900	708.1300	0.7044	0.7081	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	R210 On 05-February-26			Bond Future	256.1846	256.1802	256.1846	256.1802	0
14/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	3084.5900	3080.1700	3.0846	3.0802	0
14/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	R210 On 07-May-26			Bond Future	257.4944	257.4890	257.4944	257.4890	0
14/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	2094.3500	2088.9900	2.0944	2.0890	0
14/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	R210 On 06-August-26			Bond Future	262.2573	262.2510	262.2573	262.2510	0
14/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	2417.3100	2410.9800	2.4173	2.4110	0
14/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	R213 On 07-August-25			Bond Future	8.7676	8.7632	95.4913	95.5094	21,793
14/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11024.2000	11042.3200	11.0242	11.0423	0
14/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/07/2025	R213 On 06-November-25			Bond Future	8.8375	8.8329	93.7283	93.7466	77,906
14/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	4775.7900	4798.9800	4.7758	4.7990	0
14/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	117.0800	121.9900	0.1171	0.1220	0
14/07/2025	R213 On 05-February-26			Bond Future	8.9193	8.9145	95.4762	95.4946	0
14/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4063.8500	4087.1900	4.0639	4.0872	0
14/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	457.8200	462.7700	0.4578	0.4628	0
14/07/2025	R213 On 07-May-26			Bond Future	9.0064	9.0013	93.6863	93.7048	0
14/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3626.7100	3648.1800	3.6267	3.6482	0
14/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	785.1700	788.1400	0.7852	0.7881	0
14/07/2025	R213 On 06-August-26			Bond Future	9.1140	9.1087	95.3966	95.4152	0
14/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3188.4500	3208.0200	3.1885	3.2080	0
14/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1207.9600	1209.0000	1.2080	1.2090	0
14/07/2025	R214 On 07-August-25			Bond Future	10.9531	10.9391	69.9929	70.0707	6,095
14/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	9905.8700	9983.6700	9.9059	9.9837	0
14/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
14/07/2025	R214 On 06-November-25			Bond Future	11.0558	11.0413	68.0059	68.0851	31,589
14/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	3791.3500	3870.6900	3.7914	3.8707	0
14/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	717.7800	717.9700	0.7178	0.7180	0
14/07/2025	R214 On 05-February-26			Bond Future	11.1664	11.1514	69.2740	69.3545	0
14/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	2602.0700	2663.5500	2.6021	2.6636	0
14/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	2103.1600	2084.1300	2.1032	2.0841	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/07/2025	R214 On 07-May-26			Bond Future	11.2779	11.2624	67.2539	67.3357	0
14/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	3598.0800	3661.0700	3.5981	3.6611	0
14/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	2287.6300	2268.8400	2.2876	2.2688	0
14/07/2025	R214 On 06-August-26			Bond Future	11.4011	11.3851	68.4810	68.5641	0
14/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5049.7700	5116.6900	5.0498	5.1167	0
14/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	2194.5500	2178.4500	2.1946	2.1785	0
14/07/2025	R248 On 07-August-25			Bond Future	11.2500	11.2259	83.5725	83.7350	83,273
14/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	11538.5100	11701.0300	11.5385	11.7010	0
14/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
14/07/2025	R248 On 06-November-25			Bond Future	11.3589	11.3340	80.6982	80.8637	163,964
14/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	3706.6300	3846.4700	3.7066	3.8465	0
14/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	1250.6300	1225.0200	1.2506	1.2250	0
14/07/2025	R248 On 05-February-26			Bond Future	11.4761	11.4502	82.2030	82.3713	0
14/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	2832.2100	2940.0400	2.8322	2.9400	0
14/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2936.7200	2876.2700	2.9367	2.8763	0
14/07/2025	R248 On 07-May-26			Bond Future	11.5938	11.5670	79.2794	79.4506	260
14/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	3971.8300	4085.8300	3.9718	4.0858	0
14/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	3172.6900	3115.5100	3.1727	3.1155	0
14/07/2025	R248 On 06-August-26			Bond Future	11.7234	11.6957	80.7255	80.8995	0
14/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	6462.7300	6594.5500	6.4627	6.5946	0
14/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2586.4500	2544.2300	2.5865	2.5442	0
14/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0