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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
16/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	2029 On 07-August-25			Bond Future	138.8374	138.9286	138.8374	138.9286	5,657
16/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1427.4400	1518.5600	1.4274	1.5186	0
16/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2029 On 06-November-25			Bond Future	140.0361	140.1283	140.0361	140.1283	0
16/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	246.0900	338.2700	0.2461	0.3383	0
16/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2029 On 05-February-26			Bond Future	142.6824	142.7753	142.6824	142.7753	0
16/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2572.3900	2665.3400	2.5724	2.6653	0
16/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2029 On 07-May-26			Bond Future	143.8908	143.9843	143.8908	143.9843	0
16/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	2070.7800	2164.3100	2.0708	2.1643	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2029 On 06-August-26			Bond Future	146.5548	146.6487	146.5548	146.6487	0
16/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2454.8300	2548.6600	2.4548	2.5487	0
16/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2030 On 07-August-25			Bond Future	8.4232	8.3797	98.7071	98.8649	135,294
16/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1185.6800	1323.8900	1.1857	1.3239	300
16/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	116.5700	96.9800	0.1166	0.0970	0
16/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	2844.3700	3001.1200	2.8444	3.0011	300
16/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	6.5400	5.4900	0.0065	0.0055	0
16/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	4874.5500	5032.3400	4.8746	5.0323	0
16/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.1100	0.1000	0.0001	0.0001	300
16/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7122.8500	7280.6500	7.1229	7.2807	1,054
16/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9176.5600	9334.3600	9.1766	9.3344	0
16/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12351.3900	12509.1900	12.3514	12.5092	0
16/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
16/07/2025	2030 On 06-November-25			Bond Future	8.4766	8.4302	100.5570	100.7173	34,167
16/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1434.9600	1543.4500	1.4350	1.5435	300
16/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	598.6100	546.8700	0.5986	0.5469	0
16/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2742.4900	2881.2300	2.7425	2.8812	300
16/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	215.6200	194.1300	0.2156	0.1941	0
16/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3696.0800	3845.1100	3.6961	3.8451	0
16/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	106.1400	94.9400	0.1061	0.0949	0
16/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5381.3700	5538.2400	5.3814	5.5382	0
16/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	30.1500	26.7900	0.0302	0.0268	300
16/07/2025	2030 On 05-February-26			Bond Future	8.5413	8.4917	98.4253	98.5877	0
16/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3414.2300	3549.5800	3.4142	3.5496	0
16/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	367.8300	340.7800	0.3678	0.3408	0
16/07/2025	2030 On 07-May-26			Bond Future	8.6298	8.5766	100.2426	100.4071	0
16/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	2970.9600	3094.5500	2.9710	3.0946	0
16/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	655.8600	614.9400	0.6559	0.6149	0
16/07/2025	2030 On 06-August-26			Bond Future	8.7462	8.6888	98.0646	98.2310	0
16/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2437.4300	2546.4100	2.4374	2.5464	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	1076.5300	1019.1600	1.0765	1.0192	0
16/07/2025	2031 On 07-August-25			Bond Future	107.7045	107.5662	107.7045	107.5662	0
16/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	211.0000	147.5300	0.2110	0.1475	0
16/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	156.4900	231.3000	0.1565	0.2313	0
16/07/2025	2031 On 06-November-25			Bond Future	109.7497	109.6081	109.7497	109.6081	680
16/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	386.2100	317.4800	0.3862	0.3175	0
16/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	326.5400	399.3400	0.3265	0.3993	0
16/07/2025	2031 On 05-February-26			Bond Future	109.4382	109.2932	109.4382	109.2932	0
16/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	2.8200	1.8200	0.0028	0.0018	0
16/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2324.5900	2468.6400	2.3246	2.4686	0
16/07/2025	2031 On 07-May-26			Bond Future	111.4850	111.3363	111.4850	111.3363	0
16/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	1.4100	0.8400	0.0014	0.0008	0
16/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2356.3800	2504.5300	2.3564	2.5045	0
16/07/2025	2031 On 06-August-26			Bond Future	111.1240	110.9713	111.1240	110.9713	0
16/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	2686.0400	2838.7000	2.6860	2.8387	0
16/07/2025	2032 On 07-August-25			Bond Future	9.1180	9.0648	98.7518	99.0062	91,754
16/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1577.0800	1789.6800	1.5771	1.7897	300
16/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	244.6400	202.8800	0.2446	0.2029	0
16/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	3666.9100	3916.4700	3.6669	3.9165	300
16/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	28.6200	23.8200	0.0286	0.0238	0
16/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	6706.0800	6960.3300	6.7061	6.9603	0
16/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	0.9600	0.8500	0.0010	0.0009	300
16/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	12620.4400	12874.8000	12.6204	12.8748	0
16/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2032 On 06-November-25			Bond Future	9.1962	9.1403	96.4418	96.7004	40,900
16/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	1927.4100	2095.0100	1.9274	2.0950	300
16/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	992.3700	901.3100	0.9924	0.9013	0
16/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3584.6400	3800.6500	3.5846	3.8007	300
16/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	403.8100	361.1600	0.4038	0.3612	0
16/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	5590.3700	5832.3300	5.5904	5.8323	0
16/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	144.4900	127.7900	0.1445	0.1278	0
16/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7482.9500	7735.4400	7.4830	7.7354	0

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16/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	49.6900	43.5200	0.0497	0.0435	300
16/07/2025	2032 On 05-February-26			Bond Future	9.2841	9.2253	98.2408	98.5036	0
16/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4453.0300	4664.7100	4.4530	4.6647	0
16/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	642.6600	591.5000	0.6427	0.5915	0
16/07/2025	2032 On 07-May-26			Bond Future	9.3829	9.3210	95.8948	96.1617	0
16/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4204.2300	4402.6000	4.2042	4.4026	0
16/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	1012.9200	944.3600	1.0129	0.9444	0
16/07/2025	2032 On 06-August-26			Bond Future	9.4996	9.4344	97.6454	97.9163	0
16/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	3955.2700	4141.4800	3.9553	4.1415	0
16/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1427.2400	1342.6200	1.4272	1.3426	0
16/07/2025	2033 On 07-August-25			Bond Future	130.1451	130.3122	130.1451	130.3122	1,648
16/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1495.1000	1662.2300	1.4951	1.6622	0
16/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2033 On 06-November-25			Bond Future	131.0779	131.2475	131.0779	131.2475	5,288
16/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2062.0900	1892.4600	2.0621	1.8925	0
16/07/2025	2033 On 05-February-26			Bond Future	133.5550	133.7269	133.5550	133.7269	0
16/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	675.0300	846.9200	0.6750	0.8469	0
16/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2033 On 07-May-26			Bond Future	134.4906	134.6646	134.4906	134.6646	0
16/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	669.4000	495.3900	0.6694	0.4954	0
16/07/2025	2033 On 06-August-26			Bond Future	136.9807	137.1567	136.9807	137.1567	0
16/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2730.6900	2906.6500	2.7307	2.9067	0
16/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2037 On 07-August-25			Bond Future	10.4641	10.4328	87.3287	87.5160	154,324
16/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	492.4500	580.9500	0.4925	0.5810	2,541
16/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	1239.7600	1140.9700	1.2398	1.1410	0
16/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	939.6300	1063.4900	0.9396	1.0635	300
16/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	724.7800	661.3500	0.7248	0.6614	0
16/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1114.0800	1247.6900	1.1141	1.2477	2,341
16/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	601.5500	547.8700	0.6016	0.5479	0
16/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1465.4500	1614.3200	1.4655	1.6143	200

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16/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	420.6500	382.2300	0.4207	0.3822	0
16/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3205.5200	3386.2500	3.2055	3.3863	300
16/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	76.4900	69.9300	0.0765	0.0699	0
16/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	3578.5200	3761.5100	3.5785	3.7615	0
16/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	52.4000	48.1000	0.0524	0.0481	2,541
16/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	5479.2000	5666.1600	5.4792	5.6662	0
16/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	6.5100	6.1800	0.0065	0.0062	2,541
16/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	5641.9400	5828.9900	5.6419	5.8290	7,500
16/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	5.3600	5.1200	0.0054	0.0051	7,500
16/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	7620.7800	7808.0800	7.6208	7.8081	0
16/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.4300	0.4400	0.0004	0.0004	2,541
16/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	7673.4200	7860.7200	7.6734	7.8607	0
16/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.4000	0.4100	0.0004	0.0004	300
16/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	9434.8000	9622.1000	9.4348	9.6221	0
16/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	2,541
16/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	13556.1800	13743.4700	13.5562	13.7435	0
16/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2037 On 06-November-25			Bond Future	10.5647	10.5323	88.9654	89.1557	24,570
16/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1636.2800	1736.6800	1.6363	1.7367	300
16/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	2017.4300	1927.4800	2.0174	1.9275	0
16/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3430.6300	3573.9200	3.4306	3.5739	300
16/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	924.3000	877.2400	0.9243	0.8772	0
16/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6270.9500	6444.1300	6.2710	6.4441	0
16/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	312.2900	295.1200	0.3123	0.2951	0
16/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	8830.4300	9014.1600	8.8304	9.0142	0
16/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	118.8700	112.2500	0.1189	0.1123	300
16/07/2025	2037 On 05-February-26			Bond Future	10.6744	10.6409	86.3667	86.5599	0
16/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2435.5300	2540.5300	2.4355	2.5405	1,930
16/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2576.2200	2488.0200	2.5762	2.4880	0
16/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3256.2400	3378.2000	3.2562	3.3782	1,970
16/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1971.3700	1900.1300	1.9714	1.9001	0
16/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4367.5600	4506.9600	4.3676	4.5070	0
16/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1414.5400	1360.7400	1.4145	1.3607	0
16/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5004.8500	5152.1500	5.0049	5.1522	0

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16/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1180.6500	1134.7500	1.1807	1.1348	1,930
16/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5167.9900	5317.1100	5.1680	5.3171	1,030
16/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	1127.9700	1083.8900	1.1280	1.0839	0
16/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7129.1200	7295.2200	7.1291	7.2952	0
16/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	662.7600	635.6600	0.6628	0.6357	1,930
16/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	8955.9500	9131.9800	8.9560	9.1320	0
16/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	410.4900	393.3200	0.4105	0.3933	1,970
16/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11006.2400	11189.9000	11.0062	11.1899	0
16/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	217.6500	208.1100	0.2177	0.2081	1,030
16/07/2025	2037 On 07-May-26			Bond Future	10.7968	10.7621	87.9610	88.1569	0
16/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3470.1200	3586.3100	3.4701	3.5863	142
16/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2613.0200	2533.3100	2.6130	2.5333	0
16/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	4756.2600	4891.4700	4.7563	4.8915	0
16/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1877.1200	1816.4300	1.8771	1.8164	0
16/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9112.1900	9283.2200	9.1122	9.2832	0
16/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	698.8100	673.9400	0.6988	0.6739	142
16/07/2025	2037 On 06-August-26			Bond Future	10.9352	10.8992	85.3075	85.5059	0
16/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6079.2900	6221.7900	6.0793	6.2218	0
16/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1958.7700	1902.8300	1.9588	1.9028	0
16/07/2025	2038 On 07-August-25			Bond Future	138.2823	138.7002	138.2823	138.7002	2,162
16/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	1277.6700	859.8400	1.2777	0.8598	0
16/07/2025	2038 On 06-November-25			Bond Future	140.9081	141.3331	140.9081	141.3331	440
16/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2971.8900	2546.8700	2.9719	2.5469	0
16/07/2025	2038 On 05-February-26			Bond Future	141.4052	141.8372	141.4052	141.8372	0
16/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1794.7900	1362.7700	1.7948	1.3628	0
16/07/2025	2038 On 07-May-26			Bond Future	144.0504	144.4892	144.0504	144.4892	0
16/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	479.6100	40.7700	0.4796	0.0408	0
16/07/2025	2038 On 06-August-26			Bond Future	144.5160	144.9615	144.5160	144.9615	0
16/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	0.0000	241.5200	0.0000	0.2415	0
16/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	203.9600	0.0000	0.2040	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
16/07/2025	2040 On 07-August-25			Bond Future	10.9206	10.9200	86.4758	86.4798	68,208
16/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	539.2300	559.1600	0.5392	0.5592	400
16/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	1321.8700	1337.8700	1.3219	1.3379	0
16/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	820.7900	842.5500	0.8208	0.8426	680
16/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	953.8900	971.7200	0.9539	0.9717	0
16/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1173.4600	1195.4200	1.1735	1.1954	0
16/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	664.1800	682.2100	0.6642	0.6822	0
16/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	1591.3900	1612.1100	1.5914	1.6121	0
16/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	446.8000	463.5900	0.4468	0.4636	0
16/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	2063.3700	2081.8300	2.0634	2.0818	0
16/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	290.4500	304.9800	0.2905	0.3050	680
16/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	3120.5000	3133.4800	3.1205	3.1335	400
16/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	111.5000	120.5500	0.1115	0.1206	0
16/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	3683.0300	3693.5600	3.6830	3.6936	0
16/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	66.1000	72.7000	0.0661	0.0727	0
16/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	4834.4900	4841.4900	4.8345	4.8415	0
16/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	21.5100	24.5800	0.0215	0.0246	0
16/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	6562.1400	6566.8100	6.5621	6.5668	0
16/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	3.3500	4.0900	0.0034	0.0041	400
16/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	8800.0500	8804.0600	8.8001	8.8041	0
16/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.2200	0.3000	0.0002	0.0003	0
16/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	9884.6300	9888.5900	9.8846	9.8886	0
16/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0500	0.0800	0.0001	0.0001	0
16/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	13453.5900	13457.5200	13.4536	13.4575	0
16/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2040 On 06-November-25			Bond Future	11.0279	11.0273	88.0965	88.1001	11,776
16/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	5455.3100	5464.5400	5.4553	5.4645	0
16/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	532.3200	538.0000	0.5323	0.5380	0
16/07/2025	2040 On 05-February-26			Bond Future	11.1440	11.1435	85.2311	85.2340	0
16/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	3985.6300	3994.0400	3.9856	3.9940	0
16/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1874.9100	1880.4000	1.8749	1.8804	0
16/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5353.8900	5362.0500	5.3539	5.3621	475
16/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1301.6900	1306.9300	1.3017	1.3069	0
16/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	11863.8900	11869.1900	11.8639	11.8692	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	239.4800	241.8600	0.2395	0.2419	475
16/07/2025	2040 On 07-May-26			Bond Future	11.2715	11.2711	86.8043	86.8064	0
16/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1671.6900	1677.2000	1.6717	1.6772	1,460
16/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	5262.8700	5266.3000	5.2629	5.2663	0
16/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	2777.1300	2783.5300	2.7771	2.7835	820
16/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3707.8200	3712.1400	3.7078	3.7121	0
16/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	4667.5900	4674.3400	4.6676	4.6743	0
16/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2289.3500	2294.0200	2.2894	2.2940	0
16/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	4859.1700	4865.9100	4.8592	4.8659	0
16/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2189.5500	2194.2100	2.1896	2.1942	1,460
16/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	6102.2200	6108.7900	6.1022	6.1088	0
16/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1659.9100	1664.4000	1.6599	1.6644	820
16/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	6900.4100	6906.8000	6.9004	6.9068	0
16/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1399.7600	1404.0700	1.3998	1.4041	1,460
16/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8242.3300	8248.3500	8.2423	8.2484	0
16/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	1059.3600	1063.3000	1.0594	1.0633	820
16/07/2025	2040 On 06-August-26			Bond Future	11.4141	11.4140	83.8788	83.8799	0
16/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	6592.0700	6597.4800	6.5921	6.5975	0
16/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	2147.1100	2151.4400	2.1471	2.1514	0
16/07/2025	2044 On 07-August-25			Bond Future	11.2057	11.1950	81.2893	81.3593	41,445
16/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	28.6600	35.1900	0.0287	0.0352	9,000
16/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	3943.9200	3880.4400	3.9439	3.8804	0
16/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1261.6400	1324.6400	1.2616	1.3246	9,000
16/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	647.8200	640.8100	0.6478	0.6408	0
16/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	4101.2000	4173.5100	4.1012	4.1735	0
16/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	50.5500	52.8500	0.0506	0.0529	9,000
16/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	6122.7200	6193.4600	6.1227	6.1935	0
16/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	6.6800	7.4100	0.0067	0.0074	5,600
16/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	12251.3000	12321.3100	12.2513	12.3213	0
16/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2044 On 06-November-25			Bond Future	11.3133	11.3023	82.8128	82.8836	78,349
16/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	1824.8800	1867.9800	1.8249	1.8680	11,000
16/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	2234.4100	2206.7000	2.2344	2.2067	0
16/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	3773.8600	3832.3000	3.7739	3.8323	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	1036.0800	1023.7100	1.0361	1.0237	11,000
16/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	4363.4400	4424.5700	4.3634	4.4246	0
16/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	839.4400	829.7600	0.8394	0.8298	0
16/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	4927.8400	4991.0300	4.9278	4.9910	0
16/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	689.4100	681.7900	0.6894	0.6818	5,800
16/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	5900.0500	5965.8700	5.9001	5.9659	0
16/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	494.4800	489.4900	0.4945	0.4895	5,600
16/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	6147.6100	6213.9600	6.1476	6.2140	0
16/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	454.7800	450.3200	0.4548	0.4503	5,800
16/07/2025	2044 On 05-February-26			Bond Future	11.4292	11.4179	79.9740	80.0455	0
16/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3259.3800	3306.6800	3.2594	3.3067	0
16/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2438.0200	2413.8500	2.4380	2.4139	0
16/07/2025	2044 On 07-May-26			Bond Future	11.5553	11.5437	81.4502	81.5221	0
16/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4201.9600	4250.2300	4.2020	4.2502	0
16/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2703.5600	2679.8600	2.7036	2.6799	0
16/07/2025	2044 On 06-August-26			Bond Future	11.6954	11.6835	78.5521	78.6243	0
16/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	6528.3900	6582.7700	6.5284	6.5828	0
16/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2305.9000	2288.0000	2.3059	2.2880	0
16/07/2025	2046 On 07-August-25			Bond Future	119.0445	119.0336	119.0445	119.0336	4,963
16/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	354.4500	343.6400	0.3545	0.3436	0
16/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2046 On 06-November-25			Bond Future	119.0459	119.0342	119.0459	119.0342	19,493
16/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6364.1200	6375.7900	6.3641	6.3758	0
16/07/2025	2046 On 05-February-26			Bond Future	121.2953	121.2827	121.2953	121.2827	0
16/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	354.7500	367.2800	0.3548	0.3673	0
16/07/2025	2046 On 07-May-26			Bond Future	121.2683	121.2544	121.2683	121.2544	0
16/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3681.6800	3695.5800	3.6817	3.6956	0
16/07/2025	2046 On 06-August-26			Bond Future	123.5123	123.4970	123.5123	123.4970	0
16/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1132.2600	1116.9600	1.1323	1.1170	0
16/07/2025	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
16/07/2025	2050 On 07-August-25			Bond Future	117.5159	117.6020	117.5159	117.6020	4,295
16/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	2374.0600	2288.0300	2.3741	2.2880	0
16/07/2025	2050 On 06-November-25			Bond Future	119.7475	119.8344	119.7475	119.8344	16,020
16/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	4672.5000	4585.5700	4.6725	4.5856	0
16/07/2025	2050 On 05-February-26			Bond Future	119.5977	119.6855	119.5977	119.6855	0
16/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	3222.2700	3134.5000	3.2223	3.1345	0
16/07/2025	2050 On 07-May-26			Bond Future	121.8348	121.9233	121.8348	121.9233	0
16/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	2235.2400	2146.6800	2.2352	2.1467	0
16/07/2025	2050 On 06-August-26			Bond Future	121.6365	121.7253	121.6365	121.7253	0
16/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	1633.4700	1544.6900	1.6335	1.5447	0
16/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	AL37 On 07-August-25			Index Future	1157.6880	1160.0870	1157.6880	1,160.0870	0
16/07/2025	AL37 On 06-November-25			Index Future	1179.3840	1181.8270	1179.3840	1,181.8270	0
16/07/2025	AL37 On 05-February-26			Index Future	1201.3930	1203.8780	1201.3930	1,203.8780	0
16/07/2025	AL37 On 07-May-26			Index Future	1223.6010	1226.1290	1223.6010	1,226.1290	0
16/07/2025	AL37 On 06-August-26			Index Future	1245.7540	1248.3240	1245.7540	1,248.3240	0
16/07/2025	AL7T On 07-August-25			Index Future	1398.5120	1402.0480	1398.5120	1,402.0480	0
16/07/2025	AL7T On 06-November-25			Index Future	1424.7220	1428.3220	1424.7220	1,428.3220	0
16/07/2025	AL7T On 05-February-26			Index Future	1451.3090	1454.9730	1451.3090	1,454.9730	0
16/07/2025	AL7T On 07-May-26			Index Future	1478.1360	1481.8650	1478.1360	1,481.8650	0
16/07/2025	AL7T On 06-August-26			Index Future	1504.8980	1508.6890	1504.8980	1,508.6890	0
16/07/2025	ALBI On 07-August-25			Index Future	1186.4590	1188.3260	1186.4590	1,188.3260	77
16/07/2025	ALBI On 06-November-25			Index Future	1208.6950	1210.5950	1208.6950	1,210.5950	15
16/07/2025	ALBI On 05-February-26			Index Future	1231.2500	1233.1840	1231.2500	1,233.1840	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2025	ALBI On 07-May-26			Index Future	1254.0100	1255.9760	1254.0100	1,255.9760	0
16/07/2025	ALBI On 06-August-26			Index Future	1276.7140	1278.7110	1276.7140	1,278.7110	0
16/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	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
16/07/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	ES33 On 07-August-25			Bond Future	10.5489	10.5073	86.7190	86.9178	0
16/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	12914.3900	13113.2300	12.9144	13.1132	0
16/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	ES33 On 06-November-25			Bond Future	10.6758	10.6324	84.5709	84.7732	0
16/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	5920.7100	6122.9300	5.9207	6.1229	0
16/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	ES33 On 05-February-26			Bond Future	10.8172	10.7718	86.1688	86.3742	0
16/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	2973.2800	3178.7100	2.9733	3.1787	0
16/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	ES33 On 07-May-26			Bond Future	10.9664	10.9191	83.9847	84.1932	0
16/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3104.1700	3312.7000	3.1042	3.3127	0
16/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	ES33 On 06-August-26			Bond Future	11.1343	11.0848	85.5368	85.7483	0
16/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3668.1400	3879.6500	3.6681	3.8797	0
16/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	ES42 On 07-August-25			Bond Future	11.4432	11.4369	80.7926	80.8307	0
16/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12520.4100	12558.5200	12.5204	12.5585	0
16/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	ES42 On 06-November-25			Bond Future	11.5635	11.5571	78.0616	78.1000	0
16/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4727.6800	4766.1300	4.7277	4.7661	0
16/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	ES42 On 05-February-26			Bond Future	11.6898	11.6832	79.5359	79.5745	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	936.1700	974.8200	0.9362	0.9748	0
16/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	ES42 On 07-May-26			Bond Future	11.8260	11.8194	76.7580	76.7966	0
16/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2116.5500	2155.2000	2.1166	2.1552	0
16/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	ES42 On 06-August-26			Bond Future	11.9717	11.9649	78.1745	78.2130	0
16/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3700.1200	3738.6900	3.7001	3.7387	0
16/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	GOVI On 07-August-25			GOVI	1168.1460	1169.9770	1168.1460	1,169.9770	615
16/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1571460.0000	1589770.0000	157.1460	158.9770	0
16/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	GOVI On 06-November-25			GOVI	1190.0380	1191.9020	1190.0380	1,191.9020	0
16/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	780380.0000	799020.0000	78.0380	79.9020	0
16/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	GOVI On 05-February-26			GOVI	1212.2460	1214.1410	1212.2460	1,214.1410	0
16/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	622460.0000	641410.0000	62.2460	64.1410	0
16/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	GOVI On 07-May-26			GOVI	1234.6550	1236.5820	1234.6550	1,236.5820	42
16/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	576550.0000	595820.0000	57.6550	59.5820	0
16/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	GOVI On 06-August-26			GOVI	1257.0080	1258.9660	1257.0080	1,258.9660	0
16/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	680080.0000	699660.0000	68.0080	69.9660	0
16/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/07/2025	IGOV On 07-August-25			Index Future	380.0590	380.3950	380.0590	380.3950	746
16/07/2025	IGOV On 06-November-25			Index Future	387.2760	387.6170	387.2760	387.6170	8
16/07/2025	IGOV On 05-February-26			Index Future	394.5950	394.9420	394.5950	394.9420	0
16/07/2025	IGOV On 07-May-26			Index Future	401.9800	402.3320	401.9800	402.3320	0
16/07/2025	IGOV On 06-August-26			Index Future	409.3460	409.7040	409.3460	409.7040	0
16/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
16/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
16/07/2025	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
16/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
16/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
16/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
16/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
16/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
16/07/2025	R033 On 07-August-25			Bond Future	9.3243	9.2763	107.2717	107.5363	7,150
16/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5356.8300	5620.3900	5.3568	5.6204	0
16/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	7.7800	6.6900	0.0078	0.0067	0
16/07/2025	R033 On 06-November-25			Bond Future	9.4072	9.3570	104.2388	104.5079	0
16/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5024.1700	5267.0000	5.0242	5.2670	0
16/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	240.8600	214.5800	0.2409	0.2146	0
16/07/2025	R033 On 05-February-26			Bond Future	9.4993	9.4467	106.1832	106.4566	0
16/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	5552.6000	5781.8000	5.5526	5.7818	0
16/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	579.1800	535.0000	0.5792	0.5350	0
16/07/2025	R033 On 07-May-26			Bond Future	9.6017	9.5465	103.1001	103.3777	0
16/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	4894.2500	5103.7600	4.8943	5.1038	0
16/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	1082.4100	1014.3200	1.0824	1.0143	0
16/07/2025	R033 On 06-August-26			Bond Future	9.7204	9.6625	104.9817	105.2633	0
16/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4315.6000	4504.0900	4.3156	4.5041	0
16/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1788.2200	1695.0900	1.7882	1.6951	0
16/07/2025	R035 On 07-August-25			Bond Future	9.9016	9.8590	97.7206	97.9692	67,181
16/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1429.6500	1623.3500	1.4297	1.6234	300
16/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	396.6100	341.7300	0.3966	0.3417	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	1957.5200	2172.1500	1.9575	2.1722	0
16/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	238.3400	204.3900	0.2383	0.2044	8,000
16/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	2686.6800	2918.1000	2.6867	2.9181	0
16/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	119.3300	102.1700	0.1193	0.1022	8,000
16/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	2941.3500	3176.5100	2.9414	3.1765	0
16/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	93.6000	80.1800	0.0936	0.0802	50
16/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	3885.0900	4128.5100	3.8851	4.1285	300
16/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	37.4100	32.2500	0.0374	0.0323	0
16/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	5595.4800	5843.3200	5.5955	5.8433	0
16/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	6.3100	5.5700	0.0063	0.0056	8,500
16/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	7703.3300	7951.8700	7.7033	7.9519	0
16/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.5600	0.5200	0.0006	0.0005	17,500
16/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	7910.7800	8159.3400	7.9108	8.1593	0
16/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.4300	0.4100	0.0004	0.0004	300
16/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14348.9000	14597.4800	14.3489	14.5975	0
16/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	R035 On 06-November-25			Bond Future	9.9965	9.9522	95.0486	95.3014	61,267
16/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1141.2900	1249.9900	1.1413	1.2500	250
16/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2444.2200	2300.1200	2.4442	2.3001	0
16/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1504.3700	1632.2700	1.5044	1.6323	2,000
16/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	1999.0600	1874.1600	1.9991	1.8742	0
16/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2019.8500	2169.9000	2.0199	2.1699	300
16/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1545.3700	1442.6200	1.5454	1.4426	0
16/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2254.2600	2412.8700	2.2543	2.4129	0
16/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1384.5700	1290.3800	1.3846	1.2904	250
16/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	2795.5900	2971.1200	2.7956	2.9711	0
16/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	1086.5300	1009.2600	1.0865	1.0093	50
16/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3222.8600	3409.4600	3.2229	3.4095	2,000
16/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	904.7000	838.5000	0.9047	0.8385	0
16/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3343.2300	3532.6500	3.3432	3.5327	2,000
16/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	859.8800	796.5000	0.8599	0.7965	0
16/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3588.7500	3783.5400	3.5888	3.7835	0
16/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	776.2400	718.2300	0.7762	0.7182	250
16/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	3924.8300	4126.2400	3.9248	4.1262	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	675.9000	624.5100	0.6759	0.6245	0
16/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4357.5700	4566.4000	4.3576	4.5664	0
16/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	567.0500	523.0800	0.5671	0.5231	8,500
16/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5532.6700	5756.8100	5.5327	5.7568	2,000
16/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	354.2500	325.5900	0.3543	0.3256	0
16/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5579.0500	5803.6800	5.5791	5.8037	250
16/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	347.8300	319.6600	0.3478	0.3197	0
16/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	5811.6600	6038.6100	5.8117	6.0386	0
16/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	317.0600	291.2100	0.3171	0.2912	0
16/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	6755.6900	6990.3000	6.7557	6.9903	0
16/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	218.0500	199.8600	0.2181	0.1999	0
16/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	7857.4800	8098.3200	7.8575	8.0983	0
16/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	140.8000	128.8400	0.1408	0.1288	2,000
16/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	7953.6900	8194.9600	7.9537	8.1950	0
16/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	135.5100	123.9800	0.1355	0.1240	250
16/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9012.8400	9258.0000	9.0128	9.2580	0
16/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	88.7400	81.1000	0.0887	0.0811	300
16/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10348.9200	10597.6800	10.3489	10.5977	0
16/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	45.0300	40.9900	0.0450	0.0410	250
16/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	10538.9200	10788.0600	10.5389	10.7881	0
16/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	40.4100	36.7500	0.0404	0.0368	2,000
16/07/2025	R035 On 05-February-26			Bond Future	10.1014	10.0554	96.8219	97.0788	0
16/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2595.2900	2741.3600	2.5953	2.7414	250
16/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	2214.9800	2104.2300	2.2150	2.1042	0
16/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3500.9400	3670.5500	3.5009	3.6706	2,000
16/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1642.8500	1555.6400	1.6429	1.5556	0
16/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4356.0200	4542.8700	4.3560	4.5429	0
16/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1263.7100	1193.7400	1.2637	1.1937	250
16/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	4826.6500	5021.4200	4.8267	5.0214	0
16/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	1099.2300	1037.1800	1.0992	1.0372	0
16/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5433.9100	5637.5900	5.4339	5.6376	2,000
16/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	920.9900	867.8500	0.9210	0.8679	0
16/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5681.9700	5888.9100	5.6820	5.8889	0
16/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	857.4300	807.5500	0.8574	0.8076	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6399.0600	6614.3300	6.3991	6.6143	0
16/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	699.5500	658.0000	0.6996	0.6580	250
16/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	11986.8400	12236.0800	11.9868	12.2361	0
16/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	105.8100	98.2300	0.1058	0.0982	2,000
16/07/2025	R035 On 07-May-26			Bond Future	10.2092	10.1612	94.1060	94.3668	0
16/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	4987.8500	5174.6900	4.9879	5.1747	0
16/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1542.1100	1468.1700	1.5421	1.4682	0
16/07/2025	R035 On 06-August-26			Bond Future	10.3322	10.2822	95.8245	96.0891	0
16/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5585.9500	5772.9200	5.5860	5.7729	0
16/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1842.2400	1764.6100	1.8422	1.7646	0
16/07/2025	R038 On 07-August-25			Bond Future	10.5253	10.4884	106.3674	106.6274	6,513
16/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	4877.4500	5134.0100	4.8775	5.1340	0
16/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	30.7200	27.2800	0.0307	0.0273	0
16/07/2025	R038 On 06-November-25			Bond Future	10.6328	10.5945	102.8762	103.1406	0
16/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3523.1300	3713.2000	3.5231	3.7132	1,770
16/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	1174.3100	1099.9400	1.1743	1.0999	0
16/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	4802.7500	5017.1500	4.8028	5.0172	0
16/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	746.0200	695.9800	0.7460	0.6960	0
16/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	10863.9000	11121.3200	10.8639	11.1213	0
16/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	94.7400	87.7200	0.0947	0.0877	1,770
16/07/2025	R038 On 05-February-26			Bond Future	10.7480	10.7082	104.7951	105.0637	0
16/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	5874.0500	6078.2000	5.8741	6.0782	0
16/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1364.2300	1299.7900	1.3642	1.2998	0
16/07/2025	R038 On 07-May-26			Bond Future	10.8716	10.8303	101.2448	101.5176	0
16/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5490.0900	5678.5900	5.4901	5.6786	0
16/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	2094.4900	2010.2600	2.0945	2.0103	0
16/07/2025	R038 On 06-August-26			Bond Future	11.0080	10.9651	103.0920	103.3687	0
16/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7028.1500	7225.3800	7.0282	7.2254	0
16/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2293.0700	2213.6000	2.2931	2.2136	0
16/07/2025	R053 On 07-August-25			Bond Future	11.1095	11.0927	108.6315	108.7813	22,750
16/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	15797.4400	15947.1800	15.7974	15.9472	0
16/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	R053 On 06-November-25			Bond Future	11.2128	11.1954	104.8045	104.9566	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
16/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	5758.0900	5882.6300	5.7581	5.8826	0
16/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	1167.8300	1140.2800	1.1678	1.1403	0
16/07/2025	R053 On 05-February-26			Bond Future	11.3218	11.3038	106.7594	106.9135	0
16/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	4628.7700	4727.4400	4.6288	4.7274	0
16/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	3203.1800	3147.7100	3.2032	3.1477	0
16/07/2025	R053 On 07-May-26			Bond Future	11.4368	11.4183	102.8682	103.0243	0
16/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	5799.7800	5900.5700	5.7998	5.9006	0
16/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3706.7000	3651.3900	3.7067	3.6514	0
16/07/2025	R053 On 06-August-26			Bond Future	11.5616	11.5425	104.7446	104.9026	0
16/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	8888.7200	9003.1400	8.8887	9.0031	0
16/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	3255.3700	3211.8600	3.2554	3.2119	0
16/07/2025	R186 On 07-August-25			Bond Future	7.7940	7.7638	104.8954	104.9346	159,883
16/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1828.1400	1867.4000	1.8281	1.8674	1,983
16/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2408.2100	2447.4700	2.4082	2.4475	0
16/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3120.5600	3159.8200	3.1206	3.1598	0
16/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
16/07/2025	R186 On 06-November-25			Bond Future	7.8384	7.8013	106.8612	106.9007	8,516
16/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	412.7800	442.1500	0.4128	0.4422	0
16/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	102.4700	92.3100	0.1025	0.0923	0
16/07/2025	R186 On 05-February-26			Bond Future	7.9267	7.8792	103.5497	103.5892	0
16/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	548.3500	577.6000	0.5484	0.5776	0
16/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	131.0200	120.7400	0.1310	0.1207	0
16/07/2025	R186 On 07-May-26			Bond Future	8.1290	8.0625	105.4617	105.5012	0
16/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	466.0200	494.0400	0.4660	0.4940	0
16/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	134.2700	122.8500	0.1343	0.1229	0
16/07/2025	R186 On 06-August-26			Bond Future	8.6468	8.5368	102.0820	102.1211	0
16/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	169.2900	188.8600	0.1693	0.1889	0
16/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	196.6000	177.0400	0.1966	0.1770	0
16/07/2025	R202 On 07-August-25			Bond Future	268.9101	268.8864	268.9101	268.8864	387
16/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	2689.8900	2713.5600	2.6899	2.7136	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2025	R202 On 06-November-25			Bond Future	274.0164	273.9909	274.0164	273.9909	780
16/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	1623.6500	1649.1500	1.6237	1.6492	0
16/07/2025	R202 On 05-February-26			Bond Future	273.8588	273.8311	273.8588	273.8311	0
16/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	3961.2000	3988.9500	3.9612	3.9890	0
16/07/2025	R202 On 07-May-26			Bond Future	278.9820	278.9514	278.9820	278.9514	0
16/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	1432.0000	1401.4100	1.4320	1.4014	0
16/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	R202 On 06-August-26			Bond Future	278.7201	278.6860	278.7201	278.6860	0
16/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	139.9100	173.9900	0.1399	0.1740	0
16/07/2025	R209 On 07-August-25			Bond Future	10.1916	10.1491	77.0367	77.2617	10,245
16/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	11758.3800	11983.4400	11.7584	11.9834	0
16/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	R209 On 06-November-25			Bond Future	10.2837	10.2397	75.3283	75.5573	7,867
16/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5209.7300	5414.1300	5.2097	5.4141	0
16/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	310.6500	286.1100	0.3107	0.2861	0
16/07/2025	R209 On 05-February-26			Bond Future	10.3827	10.3372	76.7336	76.9662	0
16/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	3926.7800	4094.8500	3.9268	4.0949	0
16/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	1205.0600	1140.4500	1.2051	1.1405	0
16/07/2025	R209 On 07-May-26			Bond Future	10.4893	10.4420	74.9989	75.2353	0
16/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4433.9000	4598.9700	4.4339	4.5990	0
16/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1604.8200	1533.4900	1.6048	1.5335	0
16/07/2025	R209 On 06-August-26			Bond Future	10.6078	10.5589	76.3682	76.6082	0
16/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5363.6200	5535.9300	5.3636	5.5359	0
16/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1661.9000	1594.2800	1.6619	1.5943	0
16/07/2025	R210 On 07-August-25			Bond Future	250.2523	250.2431	250.2523	250.2431	306
16/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	1812.3000	1803.1100	1.8123	1.8031	0
16/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	R210 On 06-November-25			Bond Future	251.5797	251.5691	251.5797	251.5691	992
16/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	560.3500	570.8700	0.5604	0.5709	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2025	R210 On 05-February-26			Bond Future	256.3338	256.3212	256.3338	256.3212	0
16/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	3233.7500	3221.1800	3.2338	3.2212	0
16/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	R210 On 07-May-26			Bond Future	257.6488	257.6340	257.6488	257.6340	0
16/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	2248.7700	2233.9600	2.2488	2.2340	0
16/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	R210 On 06-August-26			Bond Future	262.4180	262.4003	262.4180	262.4003	0
16/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	2578.0200	2560.3200	2.5780	2.5603	0
16/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	R213 On 07-August-25			Bond Future	8.7851	8.7415	95.4192	95.5987	23,010
16/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	10952.1300	11131.6200	10.9521	11.1316	0
16/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	R213 On 06-November-25			Bond Future	8.8559	8.8099	93.6555	93.8379	77,906
16/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	4704.2500	4875.3000	4.7043	4.8753	0
16/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	118.4200	106.9900	0.1184	0.1070	0
16/07/2025	R213 On 05-February-26			Bond Future	8.9386	8.8900	95.4029	95.5881	0
16/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	3998.8300	4152.0800	3.9988	4.1521	0
16/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	466.1800	434.2200	0.4662	0.4342	0
16/07/2025	R213 On 07-May-26			Bond Future	9.0266	8.9751	93.6126	93.8005	0
16/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3567.3700	3708.5900	3.5674	3.7086	0
16/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	799.5100	752.8600	0.7995	0.7529	0
16/07/2025	R213 On 06-August-26			Bond Future	9.1352	9.0806	95.3228	95.5132	0
16/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3135.0000	3263.4700	3.1350	3.2635	0
16/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1228.3000	1166.3900	1.2283	1.1664	0
16/07/2025	R214 On 07-August-25			Bond Future	10.9085	10.9016	70.2406	70.2788	6,095
16/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	10153.5400	10191.7400	10.1535	10.1917	0
16/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/07/2025	R214 On 06-November-25			Bond Future	11.0095	11.0024	68.2587	68.2973	31,589
16/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	3971.8000	4007.9900	3.9718	4.0080	0
16/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	645.4200	643.0400	0.6454	0.6430	0
16/07/2025	R214 On 05-February-26			Bond Future	11.1183	11.1111	69.5322	69.5710	0
16/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	2735.1500	2762.9100	2.7352	2.7629	0
16/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1978.0700	1967.0200	1.9781	1.9670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2025	R214 On 07-May-26			Bond Future	11.2281	11.2207	67.5176	67.5565	0
16/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	3746.6900	3775.1500	3.7467	3.7752	0
16/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	2172.5700	2162.0700	2.1726	2.1621	0
16/07/2025	R214 On 06-August-26			Bond Future	11.3493	11.3418	68.7504	68.7895	0
16/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5219.1100	5249.2500	5.2191	5.2493	0
16/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	2094.5000	2085.6200	2.0945	2.0856	0
16/07/2025	R248 On 07-August-25			Bond Future	11.1899	11.1832	83.9789	84.0243	83,273
16/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	11944.8900	11990.2700	11.9449	11.9903	0
16/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
16/07/2025	R248 On 06-November-25			Bond Future	11.2966	11.2897	81.1128	81.1586	163,964
16/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	3976.2200	4017.3800	3.9762	4.0174	0
16/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	1105.6700	1101.0000	1.1057	1.1010	0
16/07/2025	R248 On 05-February-26			Bond Future	11.4113	11.4043	82.6260	82.6721	0
16/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3039.5700	3071.3100	3.0396	3.0713	0
16/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2721.0600	2706.7200	2.7211	2.7067	0
16/07/2025	R248 On 07-May-26			Bond Future	11.5265	11.5194	79.7111	79.7574	260
16/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4204.9300	4237.6200	4.2049	4.2376	0
16/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2974.0900	2960.5300	2.9741	2.9605	0
16/07/2025	R248 On 06-August-26			Bond Future	11.6534	11.6461	81.1662	81.2125	0
16/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	6749.7500	6786.4100	6.7498	6.7864	0
16/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2432.7900	2423.1300	2.4328	2.4231	0
16/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0