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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
17/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	2029 On 07-August-25			Bond Future	138.8635	138.8374	138.8635	138.8374	4,314
17/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1453.4500	1427.4400	1.4535	1.4274	0
17/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2029 On 06-November-25			Bond Future	140.0628	140.0361	140.0628	140.0361	1,331
17/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	272.8100	246.0900	0.2728	0.2461	0
17/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2029 On 05-February-26			Bond Future	142.7100	142.6824	142.7100	142.6824	0
17/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2599.9700	2572.3900	2.6000	2.5724	0
17/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2029 On 07-May-26			Bond Future	143.9191	143.8908	143.9191	143.8908	0
17/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	2099.0700	2070.7800	2.0991	2.0708	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2029 On 06-August-26			Bond Future	146.5841	146.5548	146.5841	146.5548	0
17/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2484.1200	2454.8300	2.4841	2.4548	0
17/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2030 On 07-August-25			Bond Future	8.4732	8.4232	98.5257	98.7071	135,294
17/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1032.7600	1185.6800	1.0328	1.1857	300
17/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	145.0600	116.5700	0.1451	0.1166	0
17/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	2664.6200	2844.3700	2.6646	2.8444	300
17/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	8.2000	6.5400	0.0082	0.0065	0
17/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	4693.1600	4874.5500	4.6932	4.8746	0
17/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.1300	0.1100	0.0001	0.0001	300
17/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	6941.4400	7122.8500	6.9414	7.1229	1,054
17/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	8995.1500	9176.5600	8.9952	9.1766	0
17/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12169.9800	12351.3900	12.1700	12.3514	0
17/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
17/07/2025	2030 On 06-November-25			Bond Future	8.5301	8.4766	100.3724	100.5570	39,142
17/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1315.2600	1434.9600	1.3153	1.4350	300
17/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	663.5600	598.6100	0.6636	0.5986	0
17/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2585.6100	2742.4900	2.5856	2.7425	300
17/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	243.3900	215.6200	0.2434	0.2156	0
17/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3526.1300	3696.0800	3.5261	3.6961	0
17/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	120.8400	106.1400	0.1208	0.1061	0
17/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5201.2200	5381.3700	5.2012	5.3814	0
17/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	34.6500	30.1500	0.0347	0.0302	300
17/07/2025	2030 On 05-February-26			Bond Future	8.5987	8.5413	98.2374	98.4253	0
17/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3260.2800	3414.2300	3.2603	3.4142	0
17/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	401.7700	367.8300	0.4018	0.3678	0
17/07/2025	2030 On 07-May-26			Bond Future	8.6917	8.6298	100.0515	100.2426	0
17/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	2830.4900	2970.9600	2.8305	2.9710	0
17/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	706.4800	655.8600	0.7065	0.6559	0
17/07/2025	2030 On 06-August-26			Bond Future	8.8133	8.7462	97.8703	98.0646	0
17/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2313.5600	2437.4300	2.3136	2.4374	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	1146.9300	1076.5300	1.1469	1.0765	0
17/07/2025	2031 On 07-August-25			Bond Future	107.4975	107.7045	107.4975	107.7045	0
17/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	112.1300	211.0000	0.1121	0.2110	0
17/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	264.6100	156.4900	0.2646	0.1565	0
17/07/2025	2031 On 06-November-25			Bond Future	109.5389	109.7497	109.5389	109.7497	680
17/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	283.2300	386.2100	0.2832	0.3862	0
17/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	434.3500	326.5400	0.4344	0.3265	0
17/07/2025	2031 On 05-February-26			Bond Future	109.2235	109.4382	109.2235	109.4382	0
17/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	1.3800	2.8200	0.0014	0.0028	0
17/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2537.8400	2324.5900	2.5378	2.3246	0
17/07/2025	2031 On 07-May-26			Bond Future	111.2666	111.4850	111.2666	111.4850	0
17/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.6200	1.4100	0.0006	0.0014	0
17/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2574.0100	2356.3800	2.5740	2.3564	0
17/07/2025	2031 On 06-August-26			Bond Future	110.9015	111.1240	110.9015	111.1240	0
17/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	2908.5200	2686.0400	2.9085	2.6860	0
17/07/2025	2032 On 07-August-25			Bond Future	9.1728	9.1180	98.4910	98.7518	91,754
17/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1367.8100	1577.0800	1.3678	1.5771	300
17/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	296.2000	244.6400	0.2962	0.2446	0
17/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	3412.1700	3666.9100	3.4122	3.6669	300
17/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	34.7100	28.6200	0.0347	0.0286	0
17/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	6445.3800	6706.0800	6.4454	6.7061	0
17/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	1.0900	0.9600	0.0011	0.0010	300
17/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	12359.6100	12620.4400	12.3596	12.6204	0
17/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2032 On 06-November-25			Bond Future	9.2538	9.1962	96.1762	96.4418	40,900
17/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	1762.7500	1927.4100	1.7628	1.9274	300
17/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	1093.2800	992.3700	1.0933	0.9924	0
17/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3367.4600	3584.6400	3.3675	3.5846	300
17/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	452.2000	403.8100	0.4522	0.4038	0
17/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	5344.0900	5590.3700	5.3441	5.5904	0
17/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	163.7800	144.4900	0.1638	0.1445	0
17/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7224.6100	7482.9500	7.2246	7.4830	0

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17/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	56.9200	49.6900	0.0569	0.0497	300
17/07/2025	2032 On 05-February-26			Bond Future	9.3448	9.2841	97.9705	98.2408	0
17/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4239.2900	4453.0300	4.2393	4.4530	0
17/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	699.2100	642.6600	0.6992	0.6427	0
17/07/2025	2032 On 07-May-26			Bond Future	9.4469	9.3829	95.6198	95.8948	0
17/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4004.1000	4204.2300	4.0041	4.2042	0
17/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	1087.8000	1012.9200	1.0878	1.0129	0
17/07/2025	2032 On 06-August-26			Bond Future	9.5672	9.4996	97.3657	97.6454	0
17/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	3767.3500	3955.2700	3.7674	3.9553	0
17/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1519.0500	1427.2400	1.5191	1.4272	0
17/07/2025	2033 On 07-August-25			Bond Future	129.9715	130.1451	129.9715	130.1451	1,648
17/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1321.4700	1495.1000	1.3215	1.4951	0
17/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2033 On 06-November-25			Bond Future	130.9011	131.0779	130.9011	131.0779	5,288
17/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2238.8700	2062.0900	2.2389	2.0621	0
17/07/2025	2033 On 05-February-26			Bond Future	133.3753	133.5550	133.3753	133.5550	0
17/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	495.2500	675.0300	0.4953	0.6750	0
17/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2033 On 07-May-26			Bond Future	134.3076	134.4906	134.3076	134.4906	0
17/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	852.3600	669.4000	0.8524	0.6694	0
17/07/2025	2033 On 06-August-26			Bond Future	136.7948	136.9807	136.7948	136.9807	0
17/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2544.7900	2730.6900	2.5448	2.7307	0
17/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2037 On 07-August-25			Bond Future	10.5285	10.4641	86.9441	87.3287	159,424
17/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	351.0400	492.4500	0.3510	0.4925	2,541
17/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	1482.9300	1239.7600	1.4829	1.2398	0
17/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	724.9300	939.6300	0.7249	0.9396	300
17/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	894.6600	724.7800	0.8947	0.7248	0
17/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	877.4800	1114.0800	0.8775	1.1141	2,341
17/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	749.5300	601.5500	0.7495	0.6016	0
17/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1192.7700	1465.4500	1.1928	1.4655	200

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17/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	532.5500	420.6500	0.5326	0.4207	0
17/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	2846.0300	3205.5200	2.8460	3.2055	300
17/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	101.5800	76.4900	0.1016	0.0765	0
17/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	3211.5400	3578.5200	3.2115	3.5785	0
17/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	70.0000	52.4000	0.0700	0.0524	2,541
17/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	5096.9000	5479.2000	5.0969	5.4792	0
17/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	8.7900	6.5100	0.0088	0.0065	2,541
17/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	5259.2500	5641.9400	5.2593	5.6419	7,500
17/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	7.2500	5.3600	0.0073	0.0054	7,500
17/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	7236.3400	7620.7800	7.2363	7.6208	0
17/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.5700	0.4300	0.0006	0.0004	2,541
17/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	7288.9700	7673.4200	7.2890	7.6734	0
17/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.5300	0.4000	0.0005	0.0004	300
17/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	9050.2300	9434.8000	9.0502	9.4348	0
17/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0400	0.0300	0.0000	0.0000	2,541
17/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	13171.6000	13556.1800	13.1716	13.5562	0
17/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2037 On 06-November-25			Bond Future	10.6316	10.5647	88.5737	88.9654	24,570
17/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1448.2600	1636.2800	1.4483	1.6363	300
17/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	2221.0600	2017.4300	2.2211	2.0174	0
17/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3151.1300	3430.6300	3.1511	3.4306	300
17/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	1036.4500	924.3000	1.0365	0.9243	0
17/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	5923.0400	6270.9500	5.9230	6.2710	0
17/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	356.0300	312.2900	0.3560	0.3123	0
17/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	8456.6600	8830.4300	8.4567	8.8304	0
17/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	136.7500	118.8700	0.1368	0.1189	300
17/07/2025	2037 On 05-February-26			Bond Future	10.7439	10.6744	85.9679	86.3667	0
17/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2232.8800	2435.5300	2.2329	2.4355	1,930
17/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2772.3300	2576.2200	2.7723	2.5762	0
17/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3018.0200	3256.2400	3.0180	3.2562	1,970
17/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	2131.9100	1971.3700	2.1319	1.9714	0
17/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4092.0200	4367.5600	4.0920	4.3676	0
17/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1537.7600	1414.5400	1.5378	1.4145	0
17/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	4712.1400	5004.8500	4.7121	5.0049	0

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17/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1286.7000	1180.6500	1.2867	1.1807	1,930
17/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	4871.2800	5167.9900	4.8713	5.1680	1,030
17/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	1230.0200	1127.9700	1.2300	1.1280	0
17/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	6794.6600	7129.1200	6.7947	7.1291	0
17/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	727.0600	662.7600	0.7271	0.6628	1,930
17/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	8598.8400	8955.9500	8.5988	8.9560	0
17/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	452.1400	410.4900	0.4521	0.4105	1,970
17/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	10631.2300	11006.2400	10.6312	11.0062	0
17/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	241.4000	217.6500	0.2414	0.2177	1,030
17/07/2025	2037 On 07-May-26			Bond Future	10.8691	10.7968	87.5551	87.9610	0
17/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3241.1300	3470.1200	3.2411	3.4701	142
17/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2789.9400	2613.0200	2.7899	2.6130	0
17/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	4486.8900	4756.2600	4.4869	4.7563	0
17/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	2013.6600	1877.1200	2.0137	1.8771	0
17/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	8764.3900	9112.1900	8.7644	9.1122	0
17/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	756.9200	698.8100	0.7569	0.6988	142
17/07/2025	2037 On 06-August-26			Bond Future	11.0105	10.9352	84.8944	85.3075	0
17/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	5791.9100	6079.2900	5.7919	6.0793	0
17/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	2084.4100	1958.7700	2.0844	1.9588	0
17/07/2025	2038 On 07-August-25			Bond Future	138.6461	138.2823	138.6461	138.2823	1,020
17/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	913.8600	1277.6700	0.9139	1.2777	0
17/07/2025	2038 On 06-November-25			Bond Future	141.2791	140.9081	141.2791	140.9081	1,528
17/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2600.9100	2971.8900	2.6009	2.9719	0
17/07/2025	2038 On 05-February-26			Bond Future	141.7834	141.4052	141.7834	141.4052	0
17/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1416.6200	1794.7900	1.4166	1.7948	0
17/07/2025	2038 On 07-May-26			Bond Future	144.4360	144.0504	144.4360	144.0504	0
17/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	93.9800	479.6100	0.0940	0.4796	0
17/07/2025	2038 On 06-August-26			Bond Future	144.9089	144.5160	144.9089	144.5160	0
17/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	188.9100	0.0000	0.1889	0.0000	0
17/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	203.9600	0.0000	0.2040	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2025	2040 On 07-August-25			Bond Future	10.9950	10.9206	85.9983	86.4758	68,208
17/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	366.8800	539.2300	0.3669	0.5392	400
17/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	1627.1000	1321.8700	1.6271	1.3219	0
17/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	591.8100	820.7900	0.5918	0.8208	680
17/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	1202.4900	953.8900	1.2025	0.9539	0
17/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	888.8100	1173.4600	0.8888	1.1735	0
17/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	857.1100	664.1800	0.8571	0.6642	0
17/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	1256.4500	1591.3900	1.2565	1.5914	0
17/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	589.4400	446.8000	0.5894	0.4468	0
17/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	1686.4100	2063.3700	1.6864	2.0634	0
17/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	391.0700	290.4500	0.3911	0.2905	680
17/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	2686.7700	3120.5000	2.6868	3.1205	400
17/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	155.3500	111.5000	0.1554	0.1115	0
17/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	3232.6900	3683.0300	3.2327	3.6830	0
17/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	93.3400	66.1000	0.0933	0.0661	0
17/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	4366.3500	4834.4900	4.3664	4.8345	0
17/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	30.9500	21.5100	0.0310	0.0215	0
17/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	6086.0800	6562.1400	6.0861	6.5621	0
17/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	4.8700	3.3500	0.0049	0.0034	400
17/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	8322.5700	8800.0500	8.3226	8.8001	0
17/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.3200	0.2200	0.0003	0.0002	0
17/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	9407.0700	9884.6300	9.4071	9.8846	0
17/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0700	0.0500	0.0001	0.0001	0
17/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	12976.0100	13453.5900	12.9760	13.4536	0
17/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2040 On 06-November-25			Bond Future	11.1050	11.0279	87.6101	88.0965	11,776
17/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	5051.9100	5455.3100	5.0519	5.4553	0
17/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	615.3100	532.3200	0.6153	0.5323	0
17/07/2025	2040 On 05-February-26			Bond Future	11.2240	11.1440	84.7358	85.2311	0
17/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	3671.5800	3985.6300	3.6716	3.9856	0
17/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	2056.1400	1874.9100	2.0561	1.8749	0
17/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	4993.2200	5353.8900	4.9932	5.3539	475
17/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1436.3000	1301.6900	1.4363	1.3017	0
17/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	11398.8500	11863.8900	11.3989	11.8639	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	269.7200	239.4800	0.2697	0.2395	475
17/07/2025	2040 On 07-May-26			Bond Future	11.3546	11.2715	86.3001	86.8043	0
17/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1501.2500	1671.6900	1.5013	1.6717	1,460
17/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	5596.6600	5262.8700	5.5967	5.2629	0
17/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	2539.8200	2777.1300	2.5398	2.7771	820
17/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3974.7400	3707.8200	3.9747	3.7078	0
17/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	4349.9700	4667.5900	4.3500	4.6676	0
17/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2475.9600	2289.3500	2.4760	2.2894	0
17/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	4535.0800	4859.1700	4.5351	4.8592	0
17/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2369.6900	2189.5500	2.3697	2.1896	1,460
17/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	5741.6300	6102.2200	5.7416	6.1022	0
17/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1803.5500	1659.9100	1.8036	1.6599	820
17/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	6520.5500	6900.4100	6.5206	6.9004	0
17/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1524.1300	1399.7600	1.5241	1.3998	1,460
17/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	7835.7600	8242.3300	7.8358	8.2423	0
17/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	1157.0200	1059.3600	1.1570	1.0594	820
17/07/2025	2040 On 06-August-26			Bond Future	11.5006	11.4141	83.3657	83.8788	0
17/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	6235.9200	6592.0700	6.2359	6.5921	0
17/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	2304.0800	2147.1100	2.3041	2.1471	0
17/07/2025	2044 On 07-August-25			Bond Future	11.2801	11.2057	80.8044	81.2893	21,445
17/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	13.2600	28.6600	0.0133	0.0287	9,000
17/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	4413.4600	3943.9200	4.4135	3.9439	0
17/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	964.4300	1261.6400	0.9644	1.2616	9,000
17/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	835.5500	647.8200	0.8356	0.6478	0
17/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	3637.0800	4101.2000	3.6371	4.1012	0
17/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	71.3700	50.5500	0.0714	0.0506	9,000
17/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	5640.7300	6122.7200	5.6407	6.1227	0
17/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	9.6300	6.6800	0.0096	0.0067	5,600
17/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	11766.3600	12251.3000	11.7664	12.2513	0
17/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2044 On 06-November-25			Bond Future	11.3903	11.3133	82.3189	82.8128	103,349
17/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	1588.6300	1824.8800	1.5886	1.8249	11,000
17/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	2492.0300	2234.4100	2.4920	2.2344	0
17/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	3423.8400	3773.8600	3.4238	3.7739	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	1179.9300	1036.0800	1.1799	1.0361	11,000
17/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	3990.4700	4363.4400	3.9905	4.3634	0
17/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	960.3400	839.4400	0.9603	0.8394	0
17/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	4536.3000	4927.8400	4.5363	4.9278	0
17/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	791.7400	689.4100	0.7917	0.6894	5,800
17/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	5482.8200	5900.0500	5.4828	5.9001	0
17/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	571.1200	494.4800	0.5711	0.4945	5,600
17/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	5724.9100	6147.6100	5.7249	6.1476	0
17/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	525.9500	454.7800	0.5260	0.4548	5,800
17/07/2025	2044 On 05-February-26			Bond Future	11.5090	11.4292	79.4711	79.9740	0
17/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	2976.0000	3259.3800	2.9760	3.2594	0
17/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2657.5600	2438.0200	2.6576	2.4380	0
17/07/2025	2044 On 07-May-26			Bond Future	11.6381	11.5553	80.9382	81.4502	0
17/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	3899.9400	4201.9600	3.8999	4.2020	0
17/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2913.5300	2703.5600	2.9135	2.7036	0
17/07/2025	2044 On 06-August-26			Bond Future	11.7814	11.6954	78.0309	78.5521	0
17/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	6171.4300	6528.3900	6.1714	6.5284	0
17/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2470.0900	2305.9000	2.4701	2.3059	0
17/07/2025	2046 On 07-August-25			Bond Future	118.8760	119.0445	118.8760	119.0445	4,963
17/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	186.0400	354.4500	0.1860	0.3545	0
17/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2046 On 06-November-25			Bond Future	118.8744	119.0459	118.8744	119.0459	19,493
17/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6535.6100	6364.1200	6.5356	6.3641	0
17/07/2025	2046 On 05-February-26			Bond Future	121.1210	121.2953	121.1210	121.2953	0
17/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	529.0000	354.7500	0.5290	0.3548	0
17/07/2025	2046 On 07-May-26			Bond Future	121.0907	121.2683	121.0907	121.2683	0
17/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3859.3400	3681.6800	3.8593	3.6817	0
17/07/2025	2046 On 06-August-26			Bond Future	123.3319	123.5123	123.3319	123.5123	0
17/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	951.9100	1132.2600	0.9519	1.1323	0
17/07/2025	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
17/07/2025	2050 On 07-August-25			Bond Future	117.4233	117.5159	117.4233	117.5159	4,295
17/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	2466.7100	2374.0600	2.4667	2.3741	0
17/07/2025	2050 On 06-November-25			Bond Future	119.6531	119.7475	119.6531	119.7475	16,609
17/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	4766.8800	4672.5000	4.7669	4.6725	0
17/07/2025	2050 On 05-February-26			Bond Future	119.5016	119.5977	119.5016	119.5977	0
17/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	3318.4500	3222.2700	3.3185	3.2223	0
17/07/2025	2050 On 07-May-26			Bond Future	121.7372	121.8348	121.7372	121.8348	0
17/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	2332.7700	2235.2400	2.3328	2.2352	0
17/07/2025	2050 On 06-August-26			Bond Future	121.5371	121.6365	121.5371	121.6365	0
17/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	1732.9300	1633.4700	1.7329	1.6335	0
17/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	AL37 On 07-August-25			Index Future	1155.1570	1157.6880	1155.1570	1,157.6880	0
17/07/2025	AL37 On 06-November-25			Index Future	1176.8080	1179.3840	1176.8080	1,179.3840	0
17/07/2025	AL37 On 05-February-26			Index Future	1198.7710	1201.3930	1198.7710	1,201.3930	0
17/07/2025	AL37 On 07-May-26			Index Future	1220.9340	1223.6010	1220.9340	1,223.6010	0
17/07/2025	AL37 On 06-August-26			Index Future	1243.0420	1245.7540	1243.0420	1,245.7540	0
17/07/2025	AL7T On 07-August-25			Index Future	1392.9400	1398.5120	1392.9400	1,398.5120	0
17/07/2025	AL7T On 06-November-25			Index Future	1419.0480	1424.7220	1419.0480	1,424.7220	0
17/07/2025	AL7T On 05-February-26			Index Future	1445.5320	1451.3090	1445.5320	1,451.3090	0
17/07/2025	AL7T On 07-May-26			Index Future	1472.2570	1478.1360	1472.2570	1,478.1360	0
17/07/2025	AL7T On 06-August-26			Index Future	1498.9160	1504.8980	1498.9160	1,504.8980	0
17/07/2025	ALBI On 07-August-25			Index Future	1182.1420	1186.4590	1182.1420	1,186.4590	77
17/07/2025	ALBI On 06-November-25			Index Future	1204.2990	1208.6950	1204.2990	1,208.6950	15
17/07/2025	ALBI On 05-February-26			Index Future	1226.7750	1231.2500	1226.7750	1,231.2500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2025	ALBI On 07-May-26			Index Future	1249.4550	1254.0100	1249.4550	1,254.0100	0
17/07/2025	ALBI On 06-August-26			Index Future	1272.0800	1276.7140	1272.0800	1,276.7140	0
17/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	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
17/07/2025	C442 On 25-April-42			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/07/2025	C446 On 31-March-46			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/07/2025	CI43 On 31-January-43			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/07/2025	CI58 On 31-January-58			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/07/2025	CR33 On 31-March-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/07/2025	CR38 On 31-March-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/07/2025	CS26 On 02-April-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/07/2025	CS33 On 15-September-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/07/2025	ES33 On 07-August-25			Bond Future	10.6132		10.5489	86.4124	86.7190	0
17/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	12607.8100		12914.3900	12.6078	12.9144	0
17/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
17/07/2025	ES33 On 06-November-25			Bond Future	10.7431		10.6758	84.2587	84.5709	0
17/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	5608.4800		5920.7100	5.6085	5.9207	0
17/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
17/07/2025	ES33 On 05-February-26			Bond Future	10.8876		10.8172	85.8508	86.1688	0
17/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	2655.3400		2973.2800	2.6553	2.9733	0
17/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
17/07/2025	ES33 On 07-May-26			Bond Future	11.0402		10.9664	83.6611	83.9847	0
17/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	2780.5100		3104.1700	2.7805	3.1042	0
17/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
17/07/2025	ES33 On 06-August-26			Bond Future	11.2118		11.1343	85.2074	85.5368	0
17/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3338.7900		3668.1400	3.3388	3.6681	0
17/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
17/07/2025	ES42 On 07-August-25			Bond Future	11.5125		11.4432	80.3706	80.7926	0
17/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12098.4000		12520.4100	12.0984	12.5204	0
17/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
17/07/2025	ES42 On 06-November-25			Bond Future	11.6354		11.5635	77.6317	78.0616	0
17/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4297.7600		4727.6800	4.2978	4.7277	0
17/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
17/07/2025	ES42 On 05-February-26			Bond Future	11.7643		11.6898	79.0981	79.5359	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	498.3700	936.1700	0.4984	0.9362	0
17/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	ES42 On 07-May-26			Bond Future	11.9035	11.8260	76.3121	76.7580	0
17/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1670.7100	2116.5500	1.6707	2.1166	0
17/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	ES42 On 06-August-26			Bond Future	12.0521	11.9717	77.7207	78.1745	0
17/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3246.3700	3700.1200	3.2464	3.7001	0
17/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	GOVI On 07-August-25			GOVI	1164.0480	1168.1460	1164.0480	1,168.1460	612
17/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1530480.0000	1571460.0000	153.0480	157.1460	0
17/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	GOVI On 06-November-25			GOVI	1185.8660	1190.0380	1185.8660	1,190.0380	0
17/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	738660.0000	780380.0000	73.8660	78.0380	0
17/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	GOVI On 05-February-26			GOVI	1207.9980	1212.2460	1207.9980	1,212.2460	0
17/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	579980.0000	622460.0000	57.9980	62.2460	0
17/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	GOVI On 07-May-26			GOVI	1230.3310	1234.6550	1230.3310	1,234.6550	42
17/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	533310.0000	576550.0000	53.3310	57.6550	0
17/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	GOVI On 06-August-26			GOVI	1252.6100	1257.0080	1252.6100	1,257.0080	0
17/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	636100.0000	680080.0000	63.6100	68.0080	0
17/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/07/2025	IGOV On 07-August-25			Index Future	379.9650	380.0590	379.9650	380.0590	746
17/07/2025	IGOV On 06-November-25			Index Future	387.1800	387.2760	387.1800	387.2760	8
17/07/2025	IGOV On 05-February-26			Index Future	394.4980	394.5950	394.4980	394.5950	0
17/07/2025	IGOV On 07-May-26			Index Future	401.8820	401.9800	401.8820	401.9800	0
17/07/2025	IGOV On 06-August-26			Index Future	409.2480	409.3460	409.2480	409.3460	0
17/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/07/2025	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
17/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
17/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
17/07/2025	R033 On 07-August-25			Bond Future	9.3739	9.3243	106.9987	107.2717	7,150
17/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5085.2600	5356.8300	5.0853	5.3568	0
17/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	9.1500	7.7800	0.0092	0.0078	0
17/07/2025	R033 On 06-November-25			Bond Future	9.4593	9.4072	103.9609	104.2388	0
17/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	4776.5400	5024.1700	4.7765	5.0242	0
17/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	271.1200	240.8600	0.2711	0.2409	0
17/07/2025	R033 On 05-February-26			Bond Future	9.5540	9.4993	105.9004	106.1832	0
17/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	5318.8700	5552.6000	5.3189	5.5526	0
17/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	628.2900	579.1800	0.6283	0.5792	0
17/07/2025	R033 On 07-May-26			Bond Future	9.6592	9.6017	102.8123	103.1001	0
17/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	4681.1300	4894.2500	4.6811	4.8943	0
17/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	1157.0200	1082.4100	1.1570	1.0824	0
17/07/2025	R033 On 06-August-26			Bond Future	9.7809	9.7204	104.6890	104.9817	0
17/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4124.0200	4315.6000	4.1240	4.3156	0
17/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1889.3000	1788.2200	1.8893	1.7882	0
17/07/2025	R035 On 07-August-25			Bond Future	9.9662	9.9016	97.3447	97.7206	67,181
17/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1162.0400	1429.6500	1.1620	1.4297	300
17/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	504.9100	396.6100	0.5049	0.3966	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	1651.8000	1957.5200	1.6518	1.9575	0
17/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	308.5300	238.3400	0.3085	0.2383	8,000
17/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	2348.3900	2686.6800	2.3484	2.6867	0
17/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	156.9500	119.3300	0.1570	0.1193	8,000
17/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	2595.4400	2941.3500	2.5954	2.9414	0
17/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	123.6000	93.6000	0.1236	0.0936	50
17/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	3521.6200	3885.0900	3.5216	3.8851	300
17/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	49.8500	37.4100	0.0499	0.0374	0
17/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	5221.6500	5595.4800	5.2217	5.5955	0
17/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	8.3900	6.3100	0.0084	0.0063	8,500
17/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	7327.5800	7703.3300	7.3276	7.7033	0
17/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.7200	0.5600	0.0007	0.0006	17,500
17/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	7535.0000	7910.7800	7.5350	7.9108	0
17/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.5600	0.4300	0.0006	0.0004	300
17/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	13972.9900	14348.9000	13.9730	14.3489	0
17/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	R035 On 06-November-25			Bond Future	10.0638	9.9965	94.6658	95.0486	61,267
17/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	991.7100	1141.2900	0.9917	1.1413	250
17/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2677.4500	2444.2200	2.6775	2.4442	0
17/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1325.9000	1504.3700	1.3259	1.5044	2,000
17/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	2203.4000	1999.0600	2.2034	1.9991	0
17/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	1807.3200	2019.8500	1.8073	2.0199	300
17/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1715.6500	1545.3700	1.7157	1.5454	0
17/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2028.3700	2254.2600	2.0284	2.2543	0
17/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1541.4900	1384.5700	1.5415	1.3846	250
17/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	2542.9600	2795.5900	2.5430	2.7956	0
17/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	1216.7100	1086.5300	1.2167	1.0865	50
17/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	2952.4900	3222.8600	2.9525	3.2229	2,000
17/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	1017.1400	904.7000	1.0171	0.9047	0
17/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3068.3100	3343.2300	3.0683	3.3432	2,000
17/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	967.7700	859.8800	0.9678	0.8599	0
17/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3305.1300	3588.7500	3.3051	3.5888	0
17/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	875.4300	776.2400	0.8754	0.7762	250
17/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	3630.4000	3924.8300	3.6304	3.9248	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	764.2800	675.9000	0.7643	0.6759	0
17/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4050.9000	4357.5700	4.0509	4.3576	0
17/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	643.1900	567.0500	0.6432	0.5671	8,500
17/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5200.3700	5532.6700	5.2004	5.5327	2,000
17/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	404.7600	354.2500	0.4048	0.3543	0
17/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5245.9400	5579.0500	5.2459	5.5791	250
17/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	397.5300	347.8300	0.3975	0.3478	0
17/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	5474.6100	5811.6600	5.4746	5.8117	0
17/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	362.8200	317.0600	0.3628	0.3171	0
17/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	6405.4900	6755.6900	6.4055	6.7557	0
17/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	250.6600	218.0500	0.2507	0.2181	0
17/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	7496.4400	7857.4800	7.4964	7.8575	0
17/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	162.5700	140.8000	0.1626	0.1408	2,000
17/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	7591.8800	7953.6900	7.5919	7.9537	0
17/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	156.5100	135.5100	0.1565	0.1355	250
17/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	8644.1200	9012.8400	8.6441	9.0128	0
17/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	102.8300	88.7400	0.1028	0.0887	300
17/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	9973.7300	10348.9200	9.9737	10.3489	0
17/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	52.6500	45.0300	0.0527	0.0450	250
17/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	10163.0100	10538.9200	10.1630	10.5389	0
17/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	47.3100	40.4100	0.0473	0.0404	2,000
17/07/2025	R035 On 05-February-26			Bond Future	10.1717	10.1014	96.4322	96.8219	0
17/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2384.9100	2595.2900	2.3849	2.5953	250
17/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	2394.3700	2214.9800	2.3944	2.2150	0
17/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3253.9500	3500.9400	3.2540	3.5009	2,000
17/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1785.6300	1642.8500	1.7856	1.6429	0
17/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4081.8100	4356.0200	4.0818	4.3560	0
17/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1379.2700	1263.7100	1.3793	1.2637	250
17/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	4539.8200	4826.6500	4.5398	4.8267	0
17/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	1202.1700	1099.2300	1.2022	1.0992	0
17/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5132.7900	5433.9100	5.1328	5.4339	2,000
17/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	1009.6400	920.9900	1.0096	0.9210	0
17/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5375.6000	5681.9700	5.3756	5.6820	0
17/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	940.8300	857.4300	0.9408	0.8574	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6079.1900	6399.0600	6.0792	6.3991	0
17/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	769.4500	699.5500	0.7695	0.6996	250
17/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	11610.4500	11986.8400	11.6105	11.9868	0
17/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	119.1900	105.8100	0.1192	0.1058	2,000
17/07/2025	R035 On 07-May-26			Bond Future	10.2824	10.2092	93.7093	94.1060	0
17/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	4711.8300	4987.8500	4.7118	4.9879	0
17/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1662.8100	1542.1100	1.6628	1.5421	0
17/07/2025	R035 On 06-August-26			Bond Future	10.4088	10.3322	95.4208	95.8245	0
17/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5308.1800	5585.9500	5.3082	5.5860	0
17/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1968.1400	1842.2400	1.9681	1.8422	0
17/07/2025	R038 On 07-August-25			Bond Future	10.6049	10.5253	105.8107	106.3674	6,513
17/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	4336.0600	4877.4500	4.3361	4.8775	0
17/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	46.0200	30.7200	0.0460	0.0307	0
17/07/2025	R038 On 06-November-25			Bond Future	10.7156	10.6328	102.3092	102.8762	0
17/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3140.3800	3523.1300	3.1404	3.5231	1,770
17/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	1358.5100	1174.3100	1.3585	1.1743	0
17/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	4363.1800	4802.7500	4.3632	4.8028	0
17/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	873.4000	746.0200	0.8734	0.7460	0
17/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	10316.9300	10863.9000	10.3169	10.8639	0
17/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	114.7200	94.7400	0.1147	0.0947	1,770
17/07/2025	R038 On 05-February-26			Bond Future	10.8341	10.7480	104.2178	104.7951	0
17/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	5452.3600	5874.0500	5.4524	5.8741	0
17/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1519.8200	1364.2300	1.5198	1.3642	0
17/07/2025	R038 On 07-May-26			Bond Future	10.9612	10.8716	100.6572	101.2448	0
17/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5100.3700	5490.0900	5.1004	5.4901	0
17/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	2292.4200	2094.4900	2.2924	2.0945	0
17/07/2025	R038 On 06-August-26			Bond Future	11.1013	11.0080	102.4939	103.0920	0
17/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	6615.8800	7028.1500	6.6159	7.0282	0
17/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2478.9000	2293.0700	2.4789	2.2931	0
17/07/2025	R053 On 07-August-25			Bond Future	11.1891	11.1095	107.9289	108.6315	22,750
17/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	15094.8300	15797.4400	15.0948	15.7974	0
17/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
17/07/2025	R053 On 06-November-25			Bond Future	11.2952	11.2128	104.0889	104.8045	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
17/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	5223.4300	5758.0900	5.2234	5.7581	0
17/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	1348.8200	1167.8300	1.3488	1.1678	0
17/07/2025	R053 On 05-February-26			Bond Future	11.4072	11.3218	106.0306	106.7594	0
17/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	4210.0400	4628.7700	4.2100	4.6288	0
17/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	3513.1700	3203.1800	3.5132	3.2032	0
17/07/2025	R053 On 07-May-26			Bond Future	11.5255	11.4368	102.1263	102.8682	0
17/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	5360.8400	5799.7800	5.3608	5.7998	0
17/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	4009.6900	3706.7000	4.0097	3.7067	0
17/07/2025	R053 On 06-August-26			Bond Future	11.6537	11.5616	103.9895	104.7446	0
17/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	8375.3600	8888.7200	8.3754	8.8887	0
17/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	3497.1200	3255.3700	3.4971	3.2554	0
17/07/2025	R186 On 07-August-25			Bond Future	7.8093	7.7940	104.8756	104.8954	160,655
17/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1808.3700	1828.1400	1.8084	1.8281	1,983
17/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2388.4400	2408.2100	2.3884	2.4082	0
17/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3100.7900	3120.5600	3.1008	3.1206	0
17/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
17/07/2025	R186 On 06-November-25			Bond Future	7.8571	7.8384	106.8413	106.8612	8,516
17/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	397.8500	412.7800	0.3979	0.4128	0
17/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	107.5000	102.4700	0.1075	0.1025	0
17/07/2025	R186 On 05-February-26			Bond Future	7.9509	7.9267	103.5296	103.5497	0
17/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	533.4200	548.3500	0.5334	0.5484	0
17/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	136.2100	131.0200	0.1362	0.1310	0
17/07/2025	R186 On 07-May-26			Bond Future	8.1630	8.1290	105.4415	105.4617	0
17/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	451.7700	466.0200	0.4518	0.4660	0
17/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	140.2200	134.2700	0.1402	0.1343	0
17/07/2025	R186 On 06-August-26			Bond Future	8.7038	8.6468	102.0618	102.0820	0
17/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	159.5900	169.2900	0.1596	0.1693	0
17/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	207.1200	196.6000	0.2071	0.1966	0
17/07/2025	R202 On 07-August-25			Bond Future	268.6339	268.9101	268.6339	268.9101	320
17/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	2966.0700	2689.8900	2.9661	2.6899	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2025	R202 On 06-November-25			Bond Future	273.7352	274.0164	273.7352	274.0164	780
17/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	1904.7600	1623.6500	1.9048	1.6237	0
17/07/2025	R202 On 05-February-26			Bond Future	273.5730	273.8588	273.5730	273.8588	0
17/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	4247.0300	3961.2000	4.2470	3.9612	0
17/07/2025	R202 On 07-May-26			Bond Future	278.6915	278.9820	278.6915	278.9820	0
17/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	1141.4600	1432.0000	1.1415	1.4320	0
17/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	R202 On 06-August-26			Bond Future	278.4242	278.7201	278.4242	278.7201	0
17/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	435.8100	139.9100	0.4358	0.1399	0
17/07/2025	R209 On 07-August-25			Bond Future	10.2562	10.1916	76.6963	77.0367	9,813
17/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	11418.0300	11758.3800	11.4180	11.7584	0
17/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	R209 On 06-November-25			Bond Future	10.3506	10.2837	74.9817	75.3283	7,867
17/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	4906.4500	5209.7300	4.9065	5.2097	0
17/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	353.9600	310.6500	0.3540	0.3107	0
17/07/2025	R209 On 05-February-26			Bond Future	10.4522	10.3827	76.3806	76.7336	0
17/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	3680.3600	3926.7800	3.6804	3.9268	0
17/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	1311.5800	1205.0600	1.3116	1.2051	0
17/07/2025	R209 On 07-May-26			Bond Future	10.5614	10.4893	74.6397	74.9989	0
17/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4190.5900	4433.9000	4.1906	4.4339	0
17/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1720.7300	1604.8200	1.7207	1.6048	0
17/07/2025	R209 On 06-August-26			Bond Future	10.6828	10.6078	76.0027	76.3682	0
17/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5107.6400	5363.6200	5.1076	5.3636	0
17/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1771.4700	1661.9000	1.7715	1.6619	0
17/07/2025	R210 On 07-August-25			Bond Future	250.3505	250.2523	250.3505	250.2523	123
17/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	1910.5100	1812.3000	1.9105	1.8123	0
17/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	R210 On 06-November-25			Bond Future	251.6801	251.5797	251.6801	251.5797	1,174
17/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	459.8800	560.3500	0.4599	0.5604	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2025	R210 On 05-February-26			Bond Future	256.4367	256.3338	256.4367	256.3338	0
17/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	3336.6900	3233.7500	3.3367	3.2338	0
17/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	R210 On 07-May-26			Bond Future	257.7539	257.6488	257.7539	257.6488	0
17/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	2353.9200	2248.7700	2.3539	2.2488	0
17/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	R210 On 06-August-26			Bond Future	262.5259	262.4180	262.5259	262.4180	0
17/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	2685.9400	2578.0200	2.6859	2.5780	0
17/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	R213 On 07-August-25			Bond Future	8.8351	8.7851	95.2140	95.4192	23,010
17/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	10746.9300	10952.1300	10.7469	10.9521	0
17/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	R213 On 06-November-25			Bond Future	8.9087	8.8559	93.4466	93.6555	77,906
17/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	4510.1800	4704.2500	4.5102	4.7043	0
17/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	133.2300	118.4200	0.1332	0.1184	0
17/07/2025	R213 On 05-February-26			Bond Future	8.9946	8.9386	95.1903	95.4029	0
17/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	3825.8500	3998.8300	3.8259	3.9988	0
17/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	505.7600	466.1800	0.5058	0.4662	0
17/07/2025	R213 On 07-May-26			Bond Future	9.0860	9.0266	93.3964	93.6126	0
17/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3408.1100	3567.3700	3.4081	3.5674	0
17/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	856.5200	799.5100	0.8565	0.7995	0
17/07/2025	R213 On 06-August-26			Bond Future	9.1984	9.1352	95.1030	95.3228	0
17/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	2990.1500	3135.0000	2.9902	3.1350	0
17/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1303.3100	1228.3000	1.3033	1.2283	0
17/07/2025	R214 On 07-August-25			Bond Future	10.9779	10.9085	69.8560	70.2406	6,095
17/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	9769.0100	10153.5400	9.7690	10.1535	0
17/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/07/2025	R214 On 06-November-25			Bond Future	11.0813	11.0095	67.8671	68.2587	31,589
17/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	3667.0600	3971.8000	3.6671	3.9718	0
17/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	732.3200	645.4200	0.7323	0.6454	0
17/07/2025	R214 On 05-February-26			Bond Future	11.1927	11.1183	69.1334	69.5322	0
17/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	2508.2000	2735.1500	2.5082	2.7352	0
17/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	2149.9500	1978.0700	2.1500	1.9781	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/07/2025	R214 On 07-May-26			Bond Future	11.3049	11.2281	67.1115	67.5176	0
17/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	3499.7800	3746.6900	3.4998	3.7467	0
17/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	2331.6900	2172.5700	2.3317	2.1726	0
17/07/2025	R214 On 06-August-26			Bond Future	11.4289	11.3493	68.3372	68.7504	0
17/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	4943.5300	5219.1100	4.9435	5.2191	0
17/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	2232.1500	2094.5000	2.2322	2.0945	0
17/07/2025	R248 On 07-August-25			Bond Future	11.2644	11.1899	83.4759	83.9789	42,057
17/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	11441.9500	11944.8900	11.4420	11.9449	0
17/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
17/07/2025	R248 On 06-November-25			Bond Future	11.3737	11.2966	80.6006	81.1128	213,964
17/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	3613.2300	3976.2200	3.6132	3.9762	0
17/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	1254.9000	1105.6700	1.2549	1.1057	0
17/07/2025	R248 On 05-February-26			Bond Future	11.4912	11.4113	82.1044	82.6260	0
17/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	2760.9900	3039.5700	2.7610	3.0396	0
17/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2964.0700	2721.0600	2.9641	2.7211	0
17/07/2025	R248 On 07-May-26			Bond Future	11.6094	11.5265	79.1801	79.7111	260
17/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	3898.6800	4204.9300	3.8987	4.2049	0
17/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	3198.8900	2974.0900	3.1989	2.9741	0
17/07/2025	R248 On 06-August-26			Bond Future	11.7394	11.6534	80.6258	81.1662	0
17/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	6380.9700	6749.7500	6.3810	6.7498	0
17/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2604.4300	2432.7900	2.6044	2.4328	0
17/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0