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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
18/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	2029 On 07-August-25			Bond Future	138.6948	138.8635	138.6948	138.8635	4,314
18/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1284.7700	1453.4500	1.2848	1.4535	0
18/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2029 On 06-November-25			Bond Future	139.8773	140.0628	139.8773	140.0628	1,331
18/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	87.3200	272.8100	0.0873	0.2728	0
18/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2029 On 05-February-26			Bond Future	142.5137	142.7100	142.5137	142.7100	0
18/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2403.6800	2599.9700	2.4037	2.6000	0
18/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2029 On 07-May-26			Bond Future	143.7056	143.9191	143.7056	143.9191	0
18/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	1885.6300	2099.0700	1.8856	2.0991	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2029 On 06-August-26			Bond Future	146.3882	146.5841	146.3882	146.5841	0
18/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2288.1500	2484.1200	2.2882	2.4841	0
18/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2030 On 07-August-25			Bond Future	8.4526	8.4732	98.6003	98.5257	130,735
18/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1112.0200	1032.7600	1.1120	1.0328	300
18/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	149.7200	145.0600	0.1497	0.1451	0
18/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	2739.8300	2664.6200	2.7398	2.6646	300
18/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	8.8100	8.2000	0.0088	0.0082	0
18/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	4767.6700	4693.1600	4.7677	4.6932	0
18/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.0400	0.1300	0.0000	0.0001	300
18/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7016.0400	6941.4400	7.0160	6.9414	1,054
18/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9069.7500	8995.1500	9.0698	8.9952	0
18/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12244.5800	12169.9800	12.2446	12.1700	0
18/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
18/07/2025	2030 On 06-November-25			Bond Future	8.5109	8.5301	100.4387	100.3724	44,836
18/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1364.1000	1315.2600	1.3641	1.3153	300
18/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	646.1100	663.5600	0.6461	0.6636	0
18/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2643.3900	2585.6100	2.6434	2.5856	300
18/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	234.8800	243.3900	0.2349	0.2434	0
18/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3572.0000	3526.1300	3.5720	3.5261	0
18/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	100.4200	120.8400	0.1004	0.1208	0
18/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5250.1800	5201.2200	5.2502	5.2012	0
18/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	17.3200	34.6500	0.0173	0.0347	300
18/07/2025	2030 On 05-February-26			Bond Future	8.5797	8.5987	98.2997	98.2374	0
18/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3278.7300	3260.2800	3.2787	3.2603	0
18/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	357.9400	401.7700	0.3579	0.4018	0
18/07/2025	2030 On 07-May-26			Bond Future	8.6742	8.6917	100.1054	100.0515	0
18/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	2867.2300	2830.4900	2.8672	2.8305	0
18/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	689.3400	706.4800	0.6893	0.7065	0
18/07/2025	2030 On 06-August-26			Bond Future	8.7891	8.8133	97.9404	97.8703	0
18/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2361.5200	2313.5600	2.3615	2.3136	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	1124.8100	1146.9300	1.1248	1.1469	0
18/07/2025	2031 On 07-August-25			Bond Future	107.3939	107.4975	107.3939	107.4975	0
18/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	52.0000	112.1300	0.0520	0.1121	0
18/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	308.0600	264.6100	0.3081	0.2646	0
18/07/2025	2031 On 06-November-25			Bond Future	109.4228	109.5389	109.4228	109.5389	680
18/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	170.5600	283.2300	0.1706	0.2832	0
18/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	437.7600	434.3500	0.4378	0.4344	0
18/07/2025	2031 On 05-February-26			Bond Future	109.0998	109.2235	109.0998	109.2235	0
18/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	0.0300	1.3800	0.0000	0.0014	0
18/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2660.2600	2537.8400	2.6603	2.5378	0
18/07/2025	2031 On 07-May-26			Bond Future	111.1300	111.2666	111.1300	111.2666	0
18/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.0000	0.6200	0.0000	0.0006	0
18/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2710.0500	2574.0100	2.7101	2.5740	0
18/07/2025	2031 On 06-August-26			Bond Future	110.7794	110.9015	110.7794	110.9015	0
18/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	3030.5900	2908.5200	3.0306	2.9085	0
18/07/2025	2032 On 07-August-25			Bond Future	9.1520	9.1728	98.5898	98.4910	94,183
18/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1437.2200	1367.8100	1.4372	1.3678	300
18/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	266.7800	296.2000	0.2668	0.2962	0
18/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	3505.9900	3412.1700	3.5060	3.4122	300
18/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	29.7000	34.7100	0.0297	0.0347	0
18/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	6543.9900	6445.3800	6.5440	6.4454	0
18/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	0.8700	1.0900	0.0009	0.0011	300
18/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	12458.4400	12359.6100	12.4584	12.3596	0
18/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2032 On 06-November-25			Bond Future	9.2340	9.2538	96.2674	96.1762	43,350
18/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	1793.9100	1762.7500	1.7939	1.7628	300
18/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	1033.3000	1093.2800	1.0333	1.0933	0
18/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3423.9600	3367.4600	3.4240	3.3675	300
18/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	417.5600	452.2000	0.4176	0.4522	0
18/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	5419.0400	5344.0900	5.4190	5.3441	0
18/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	147.5900	163.7800	0.1476	0.1638	0
18/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7313.4400	7224.6100	7.3134	7.2246	0

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18/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	54.6100	56.9200	0.0546	0.0569	300
18/07/2025	2032 On 05-February-26			Bond Future	9.3250	9.3448	98.0584	97.9705	0
18/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4290.2600	4239.2900	4.2903	4.2393	0
18/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	662.3100	699.2100	0.6623	0.6992	0
18/07/2025	2032 On 07-May-26			Bond Future	9.4282	9.4469	95.7000	95.6198	0
18/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4101.9600	4004.1000	4.1020	4.0041	0
18/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	1105.4800	1087.8000	1.1055	1.0878	0
18/07/2025	2032 On 06-August-26			Bond Future	9.5439	9.5672	97.4622	97.3657	0
18/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	3818.8300	3767.3500	3.8188	3.7674	0
18/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1474.0300	1519.0500	1.4740	1.5191	0
18/07/2025	2033 On 07-August-25			Bond Future	130.0618	129.9715	130.0618	129.9715	1,648
18/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1411.7600	1321.4700	1.4118	1.3215	0
18/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2033 On 06-November-25			Bond Future	130.9805	130.9011	130.9805	130.9011	5,288
18/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2159.5400	2238.8700	2.1595	2.2389	0
18/07/2025	2033 On 05-February-26			Bond Future	133.4492	133.3753	133.4492	133.3753	0
18/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	569.2000	495.2500	0.5692	0.4953	0
18/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2033 On 07-May-26			Bond Future	134.3705	134.3076	134.3705	134.3076	0
18/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	789.5500	852.3600	0.7896	0.8524	0
18/07/2025	2033 On 06-August-26			Bond Future	136.8788	136.7948	136.8788	136.7948	0
18/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2628.7500	2544.7900	2.6288	2.5448	0
18/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2037 On 07-August-25			Bond Future	10.5225	10.5285	86.9799	86.9441	131,610
18/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	371.3900	351.0400	0.3714	0.3510	2,541
18/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	1467.5600	1482.9300	1.4676	1.4829	0
18/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	752.0800	724.9300	0.7521	0.7249	300
18/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	886.0900	894.6600	0.8861	0.8947	0
18/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	906.1300	877.4800	0.9061	0.8775	2,341
18/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	742.4600	749.5300	0.7425	0.7495	0
18/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1223.4700	1192.7700	1.2235	1.1928	200

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18/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	527.5300	532.5500	0.5275	0.5326	0
18/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	2880.0000	2846.0300	2.8800	2.8460	300
18/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	99.8300	101.5800	0.0998	0.1016	0
18/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	3245.8000	3211.5400	3.2458	3.2115	0
18/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	68.5400	70.0000	0.0685	0.0700	2,541
18/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	5132.2000	5096.9000	5.1322	5.0969	0
18/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	8.3700	8.7900	0.0084	0.0088	2,541
18/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	5294.6000	5259.2500	5.2946	5.2593	7,500
18/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	6.8800	7.2500	0.0069	0.0073	7,500
18/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	7271.9600	7236.3400	7.2720	7.2363	0
18/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.4700	0.5700	0.0005	0.0006	2,541
18/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	7324.5900	7288.9700	7.3246	7.2890	0
18/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.4300	0.5300	0.0004	0.0005	300
18/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	9085.9300	9050.2300	9.0859	9.0502	0
18/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	2,541
18/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	13207.3200	13171.6000	13.2073	13.1716	0
18/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2037 On 06-November-25			Bond Future	10.6268	10.6316	88.6015	88.5737	49,088
18/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1510.5400	1448.2600	1.5105	1.4483	300
18/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	2255.5400	2221.0600	2.2555	2.2211	0
18/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3211.2000	3151.1300	3.2112	3.1511	300
18/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	1068.7200	1036.4500	1.0687	1.0365	0
18/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	5965.2400	5923.0400	5.9652	5.9230	0
18/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	370.4300	356.0300	0.3704	0.3560	0
18/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	8480.2300	8456.6600	8.4802	8.4567	0
18/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	132.5200	136.7500	0.1325	0.1368	300
18/07/2025	2037 On 05-February-26			Bond Future	10.7398	10.7439	85.9917	85.9679	0
18/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2289.1600	2232.8800	2.2892	2.2329	1,930
18/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2804.8700	2772.3300	2.8049	2.7723	0
18/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3074.0600	3018.0200	3.0741	3.0180	1,970
18/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	2164.2100	2131.9100	2.1642	2.1319	0
18/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4143.2900	4092.0200	4.1433	4.0920	0
18/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1565.2900	1537.7600	1.5653	1.5378	0
18/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	4760.0500	4712.1400	4.7601	4.7121	0

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18/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1310.8700	1286.7000	1.3109	1.2867	1,930
18/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	4918.4400	4871.2800	4.9184	4.8713	1,030
18/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	1253.4400	1230.0200	1.2534	1.2300	0
18/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	6833.9900	6794.6600	6.8340	6.7947	0
18/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	742.6500	727.0600	0.7427	0.7271	1,930
18/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	8592.6200	8598.8400	8.5926	8.5988	0
18/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	422.1800	452.1400	0.4222	0.4521	1,970
18/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	10613.0600	10631.2300	10.6131	10.6312	0
18/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	199.4900	241.4000	0.1995	0.2414	1,030
18/07/2025	2037 On 07-May-26			Bond Future	10.8663	10.8691	87.5710	87.5551	0
18/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3359.1500	3241.1300	3.3592	3.2411	142
18/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2892.1200	2789.9400	2.8921	2.7899	0
18/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	4598.8000	4486.8900	4.5988	4.4869	0
18/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	2109.7300	2013.6600	2.1097	2.0137	0
18/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	8756.1900	8764.3900	8.7562	8.7644	0
18/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	732.8800	756.9200	0.7329	0.7569	142
18/07/2025	2037 On 06-August-26			Bond Future	11.0052	11.0105	84.9239	84.8944	0
18/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	5810.6600	5791.9100	5.8107	5.7919	0
18/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	2073.7000	2084.4100	2.0737	2.0844	0
18/07/2025	2038 On 07-August-25			Bond Future	137.8593	138.6461	137.8593	138.6461	1,020
18/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	1700.7300	913.8600	1.7007	0.9139	0
18/07/2025	2038 On 06-November-25			Bond Future	140.4637	141.2791	140.4637	141.2791	1,528
18/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	3416.2700	2600.9100	3.4163	2.6009	0
18/07/2025	2038 On 05-February-26			Bond Future	140.9455	141.7834	140.9455	141.7834	0
18/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	2254.4700	1416.6200	2.2545	1.4166	0
18/07/2025	2038 On 07-May-26			Bond Future	143.5688	144.4360	143.5688	144.4360	0
18/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	961.2200	93.9800	0.9612	0.0940	0
18/07/2025	2038 On 06-August-26			Bond Future	144.0475	144.9089	144.0475	144.9089	0
18/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	0.0000	188.9100	0.0000	0.1889	0
18/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	672.5200	0.0000	0.6725	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2025	2040 On 07-August-25			Bond Future	11.0091	10.9950	85.9084	85.9983	68,064
18/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	357.8600	366.8800	0.3579	0.3669	400
18/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	1707.9500	1627.1000	1.7080	1.6271	0
18/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	574.9000	591.8100	0.5749	0.5918	680
18/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	1275.4500	1202.4900	1.2755	1.2025	0
18/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	862.0000	888.8100	0.8620	0.8888	0
18/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	920.1700	857.1100	0.9202	0.8571	0
18/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	1218.0500	1256.4500	1.2181	1.2565	0
18/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	640.9100	589.4400	0.6409	0.5894	0
18/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	1636.6100	1686.4100	1.6366	1.6864	0
18/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	431.1400	391.0700	0.4311	0.3911	680
18/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	2617.2600	2686.7700	2.6173	2.6868	400
18/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	175.7100	155.3500	0.1757	0.1554	0
18/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	3156.2000	3232.6900	3.1562	3.2327	0
18/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	106.7200	93.3400	0.1067	0.0933	0
18/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	4281.5100	4366.3500	4.2815	4.3664	0
18/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	35.9800	30.9500	0.0360	0.0310	0
18/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	5997.1300	6086.0800	5.9971	6.0861	0
18/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	5.7900	4.8700	0.0058	0.0049	400
18/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	8232.6800	8322.5700	8.2327	8.3226	0
18/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.3000	0.3200	0.0003	0.0003	0
18/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	9317.1800	9407.0700	9.3172	9.4071	0
18/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0500	0.0700	0.0001	0.0001	0
18/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	12886.1400	12976.0100	12.8861	12.9760	0
18/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2040 On 06-November-25			Bond Future	11.1209	11.1050	87.5101	87.6101	11,995
18/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	5065.5500	5051.9100	5.0656	5.0519	0
18/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	728.9700	615.3100	0.7290	0.6153	0
18/07/2025	2040 On 05-February-26			Bond Future	11.2413	11.2240	84.6295	84.7358	0
18/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	3678.6000	3671.5800	3.6786	3.6716	0
18/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	2169.5300	2056.1400	2.1695	2.0561	0
18/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	4977.0200	4993.2200	4.9770	4.9932	475
18/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1526.4700	1436.3000	1.5265	1.4363	0
18/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	11263.1500	11398.8500	11.2632	11.3989	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	240.3900	269.7200	0.2404	0.2697	475
18/07/2025	2040 On 07-May-26			Bond Future	11.3739	11.3546	86.1835	86.3001	0
18/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1566.7200	1501.2500	1.5667	1.5013	1,460
18/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	5778.7200	5596.6600	5.7787	5.5967	0
18/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	2630.2500	2539.8200	2.6303	2.5398	820
18/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	4181.7600	3974.7400	4.1818	3.9747	0
18/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	4428.9100	4349.9700	4.4289	4.3500	0
18/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2671.4900	2475.9600	2.6715	2.4760	0
18/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	4610.8000	4535.0800	4.6108	4.5351	0
18/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2562.0000	2369.6900	2.5620	2.3697	1,460
18/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	5794.7200	5741.6300	5.7947	5.7416	0
18/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1973.2300	1803.5500	1.9732	1.8036	820
18/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	6558.7100	6520.5500	6.5587	6.5206	0
18/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1678.8800	1524.1300	1.6789	1.5241	1,460
18/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	7843.0000	7835.7600	7.8430	7.8358	0
18/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	1280.8500	1157.0200	1.2809	1.1570	820
18/07/2025	2040 On 06-August-26			Bond Future	11.5185	11.5006	83.2601	83.3657	0
18/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	6200.7100	6235.9200	6.2007	6.2359	0
18/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	2374.4500	2304.0800	2.3745	2.3041	0
18/07/2025	2044 On 07-August-25			Bond Future	11.2992	11.2801	80.6807	80.8044	19,709
18/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	13.9800	13.2600	0.0140	0.0133	9,000
18/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	4537.8200	4413.4600	4.5378	4.4135	0
18/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	926.9600	964.4300	0.9270	0.9644	9,000
18/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	921.7200	835.5500	0.9217	0.8356	0
18/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	3529.3000	3637.0800	3.5293	3.6371	0
18/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	87.2300	71.3700	0.0872	0.0714	9,000
18/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	5519.9900	5640.7300	5.5200	5.6407	0
18/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	12.5300	9.6300	0.0125	0.0096	5,600
18/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	11642.7200	11766.3600	11.6427	11.7664	0
18/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2044 On 06-November-25			Bond Future	11.4113	11.3903	82.1849	82.3189	105,081
18/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	1623.0700	1588.6300	1.6231	1.5886	11,000
18/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	2660.4300	2492.0300	2.6604	2.4920	0
18/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	3419.2300	3423.8400	3.4192	3.4238	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	1309.2800	1179.9300	1.3093	1.1799	11,000
18/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	3971.5700	3990.4700	3.9716	3.9905	0
18/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	1075.4000	960.3400	1.0754	0.9603	0
18/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	4504.3600	4536.3000	4.5044	4.5363	0
18/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	893.7600	791.7400	0.8938	0.7917	5,800
18/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	5430.7500	5482.8200	5.4308	5.4828	0
18/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	653.0100	571.1200	0.6530	0.5711	5,600
18/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	5668.1600	5724.9100	5.6682	5.7249	0
18/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	603.1600	525.9500	0.6032	0.5260	5,800
18/07/2025	2044 On 05-February-26			Bond Future	11.5315	11.5090	79.3304	79.4711	0
18/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3006.0600	2976.0000	3.0061	2.9760	0
18/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2828.3200	2657.5600	2.8283	2.6576	0
18/07/2025	2044 On 07-May-26			Bond Future	11.6626	11.6381	80.7871	80.9382	0
18/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	3914.7200	3899.9400	3.9147	3.8999	0
18/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	3079.3600	2913.5300	3.0794	2.9135	0
18/07/2025	2044 On 06-August-26			Bond Future	11.8049	11.7814	77.8895	78.0309	0
18/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	6157.6900	6171.4300	6.1577	6.1714	0
18/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2597.7500	2470.0900	2.5978	2.4701	0
18/07/2025	2046 On 07-August-25			Bond Future	118.2786	118.8760	118.2786	118.8760	4,963
18/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	0.0000	186.0400	0.0000	0.1860	0
18/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	411.3700	0.0000	0.4114	0.0000	0
18/07/2025	2046 On 06-November-25			Bond Future	118.2542	118.8744	118.2542	118.8744	19,493
18/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	7155.8200	6535.6100	7.1558	6.5356	0
18/07/2025	2046 On 05-February-26			Bond Future	120.4829	121.1210	120.4829	121.1210	0
18/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	1167.1000	529.0000	1.1671	0.5290	0
18/07/2025	2046 On 07-May-26			Bond Future	120.4295	121.0907	120.4295	121.0907	0
18/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	4520.5500	3859.3400	4.5206	3.8593	0
18/07/2025	2046 On 06-August-26			Bond Future	122.6764	123.3319	122.6764	123.3319	0
18/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	296.4400	951.9100	0.2964	0.9519	0
18/07/2025	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
18/07/2025	2050 On 07-August-25			Bond Future	116.8498	117.4233	116.8498	117.4233	4,295
18/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	3040.2500	2466.7100	3.0403	2.4667	0
18/07/2025	2050 On 06-November-25			Bond Future	119.0574	119.6531	119.0574	119.6531	16,609
18/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	5362.6500	4766.8800	5.3627	4.7669	0
18/07/2025	2050 On 05-February-26			Bond Future	118.8886	119.5016	118.8886	119.5016	0
18/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	3931.4300	3318.4500	3.9314	3.3185	0
18/07/2025	2050 On 07-May-26			Bond Future	121.1014	121.7372	121.1014	121.7372	0
18/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	2968.6100	2332.7700	2.9686	2.3328	0
18/07/2025	2050 On 06-August-26			Bond Future	120.9080	121.5371	120.9080	121.5371	0
18/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	2362.0200	1732.9300	2.3620	1.7329	0
18/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	AL37 On 07-August-25			Index Future	1156.1630	1155.1570	1156.1630	1,155.1570	0
18/07/2025	AL37 On 06-November-25			Index Future	1177.7190	1176.8080	1177.7190	1,176.8080	0
18/07/2025	AL37 On 05-February-26			Index Future	1199.6370	1198.7710	1199.6370	1,198.7710	0
18/07/2025	AL37 On 07-May-26			Index Future	1221.7000	1220.9340	1221.7000	1,220.9340	0
18/07/2025	AL37 On 06-August-26			Index Future	1244.0020	1243.0420	1244.0020	1,243.0420	0
18/07/2025	AL7T On 07-August-25			Index Future	1393.7430	1392.9400	1393.7430	1,392.9400	0
18/07/2025	AL7T On 06-November-25			Index Future	1419.7280	1419.0480	1419.7280	1,419.0480	0
18/07/2025	AL7T On 05-February-26			Index Future	1446.1510	1445.5320	1446.1510	1,445.5320	0
18/07/2025	AL7T On 07-May-26			Index Future	1472.7470	1472.2570	1472.7470	1,472.2570	0
18/07/2025	AL7T On 06-August-26			Index Future	1499.6320	1498.9160	1499.6320	1,498.9160	0
18/07/2025	ALBI On 07-August-25			Index Future	1182.1440	1182.1420	1182.1440	1,182.1420	77
18/07/2025	ALBI On 06-November-25			Index Future	1204.1840	1204.2990	1204.1840	1,204.2990	15
18/07/2025	ALBI On 05-February-26			Index Future	1226.5950	1226.7750	1226.5950	1,226.7750	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2025	ALBI On 07-May-26			Index Future	1249.1540	1249.4550	1249.1540	1,249.4550	0
18/07/2025	ALBI On 06-August-26			Index Future	1271.9570	1272.0800	1271.9570	1,272.0800	0
18/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	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
18/07/2025	C442 On 25-April-42			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/07/2025	C446 On 31-March-46			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/07/2025	CI43 On 31-January-43			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/07/2025	CI58 On 31-January-58			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/07/2025	CR33 On 31-March-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/07/2025	CR38 On 31-March-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/07/2025	CS26 On 02-April-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/07/2025	CS33 On 15-September-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/07/2025	ES33 On 07-August-25			Bond Future	10.6020		10.6132	86.4657	86.4124	0
18/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	12661.0600		12607.8100	12.6611	12.6078	0
18/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
18/07/2025	ES33 On 06-November-25			Bond Future	10.7332		10.7431	84.3047	84.2587	0
18/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	5654.4600		5608.4800	5.6545	5.6085	0
18/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
18/07/2025	ES33 On 05-February-26			Bond Future	10.8782		10.8876	85.8933	85.8508	0
18/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	2697.8400		2655.3400	2.6978	2.6553	0
18/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
18/07/2025	ES33 On 07-May-26			Bond Future	11.0322		11.0402	83.6962	83.6611	0
18/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	2815.6800		2780.5100	2.8157	2.7805	0
18/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
18/07/2025	ES33 On 06-August-26			Bond Future	11.2003		11.2118	85.2563	85.2074	0
18/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3387.6300		3338.7900	3.3876	3.3388	0
18/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
18/07/2025	ES42 On 07-August-25			Bond Future	11.5214		11.5125	80.3163	80.3706	0
18/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12044.1600		12098.4000	12.0442	12.0984	0
18/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
18/07/2025	ES42 On 06-November-25			Bond Future	11.6460		11.6354	77.5686	77.6317	0
18/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4234.6900		4297.7600	4.2347	4.2978	0
18/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
18/07/2025	ES42 On 05-February-26			Bond Future	11.7760		11.7643	79.0298	79.0981	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	430.0700	498.3700	0.4301	0.4984	0
18/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	ES42 On 07-May-26			Bond Future	11.9169	11.9035	76.2350	76.3121	0
18/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1593.6200	1670.7100	1.5936	1.6707	0
18/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	ES42 On 06-August-26			Bond Future	12.0639	12.0521	77.6543	77.7207	0
18/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3179.9600	3246.3700	3.1800	3.2464	0
18/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	GOVI On 07-August-25			GOVI	1164.1100	1164.0480	1164.1100	1,164.0480	528
18/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1531100.0000	1530480.0000	153.1100	153.0480	0
18/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	GOVI On 06-November-25			GOVI	1185.8140	1185.8660	1185.8140	1,185.8660	84
18/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	738140.0000	738660.0000	73.8140	73.8660	0
18/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	GOVI On 05-February-26			GOVI	1207.8830	1207.9980	1207.8830	1,207.9980	0
18/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	578830.0000	579980.0000	57.8830	57.9980	0
18/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	GOVI On 07-May-26			GOVI	1230.0980	1230.3310	1230.0980	1,230.3310	42
18/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	530980.0000	533310.0000	53.0980	53.3310	0
18/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	GOVI On 06-August-26			GOVI	1252.5530	1252.6100	1252.5530	1,252.6100	0
18/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	635530.0000	636100.0000	63.5530	63.6100	0
18/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/07/2025	IGOV On 07-August-25			Index Future	378.9530	379.9650	378.9530	379.9650	234
18/07/2025	IGOV On 06-November-25			Index Future	386.1120	387.1800	386.1120	387.1800	520
18/07/2025	IGOV On 05-February-26			Index Future	393.3900	394.4980	393.3900	394.4980	0
18/07/2025	IGOV On 07-May-26			Index Future	400.7150	401.8820	400.7150	401.8820	0
18/07/2025	IGOV On 06-August-26			Index Future	408.1180	409.2480	408.1180	409.2480	0
18/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/07/2025	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
18/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
18/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
18/07/2025	R033 On 07-August-25			Bond Future	9.3531	9.3739	107.1132	106.9987	7,150
18/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5197.9100	5085.2600	5.1979	5.0853	0
18/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	7.3400	9.1500	0.0073	0.0092	0
18/07/2025	R033 On 06-November-25			Bond Future	9.4394	9.4593	104.0671	103.9609	1,276
18/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	4878.9400	4776.5400	4.8789	4.7765	0
18/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	267.2400	271.1200	0.2672	0.2711	0
18/07/2025	R033 On 05-February-26			Bond Future	9.5341	9.5540	106.0032	105.9004	0
18/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	5382.8100	5318.8700	5.3828	5.3189	0
18/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	589.3700	628.2900	0.5894	0.6283	0
18/07/2025	R033 On 07-May-26			Bond Future	9.6402	9.6592	102.9071	102.8123	0
18/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	4731.5400	4681.1300	4.7315	4.6811	0
18/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	1112.7000	1157.0200	1.1127	1.1570	0
18/07/2025	R033 On 06-August-26			Bond Future	9.7576	9.7809	104.8016	104.6890	0
18/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4179.0600	4124.0200	4.1791	4.1240	0
18/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1831.7600	1889.3000	1.8318	1.8893	0
18/07/2025	R035 On 07-August-25			Bond Future	9.9553	9.9662	97.4078	97.3447	61,442
18/07/2025	R035 On 07-August-25	9.98	Call	Bond Future	841.8000	827.5000	0.8418	0.8275	0
18/07/2025	R035 On 07-August-25	9.98	Put	Bond Future	698.5900	747.3800	0.6986	0.7474	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1195.8500	1162.0400	1.1959	1.1620	300
18/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	475.6300	504.9100	0.4756	0.5049	0
18/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	1693.8700	1651.8000	1.6939	1.6518	0
18/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	287.5100	308.5300	0.2875	0.3085	8,000
18/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	2398.5900	2348.3900	2.3986	2.3484	0
18/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	144.0600	156.9500	0.1441	0.1570	8,000
18/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	2647.7600	2595.4400	2.6478	2.5954	0
18/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	112.8300	123.6000	0.1128	0.1236	50
18/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	3579.4500	3521.6200	3.5795	3.5216	300
18/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	44.5900	49.8500	0.0446	0.0499	0
18/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	5283.5600	5221.6500	5.2836	5.2217	0
18/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	7.2100	8.3900	0.0072	0.0084	8,500
18/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	7390.5300	7327.5800	7.3905	7.3276	0
18/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.5800	0.7200	0.0006	0.0007	17,500
18/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	7597.9800	7535.0000	7.5980	7.5350	0
18/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.4500	0.5600	0.0005	0.0006	300
18/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14036.0800	13972.9900	14.0361	13.9730	0
18/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	R035 On 06-November-25			Bond Future	10.0541	10.0638	94.7208	94.6658	65,065
18/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	973.0800	991.7100	0.9731	0.9917	250
18/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2603.8100	2677.4500	2.6038	2.6775	0
18/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1307.9200	1325.9000	1.3079	1.3259	2,000
18/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	2130.4100	2203.4000	2.1304	2.2034	0
18/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	1792.6800	1807.3200	1.7927	1.8073	300
18/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1646.0000	1715.6500	1.6460	1.7157	0
18/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2015.9900	2028.3700	2.0160	2.0284	0
18/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1474.1000	1541.4900	1.4741	1.5415	250
18/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	2536.4300	2542.9600	2.5364	2.5430	0
18/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	1155.1700	1216.7100	1.1552	1.2167	50
18/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	2950.9700	2952.4900	2.9510	2.9525	2,000
18/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	960.6100	1017.1400	0.9606	1.0171	0
18/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3068.2800	3068.3100	3.0683	3.0683	2,000
18/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	912.7300	967.7700	0.9127	0.9678	0
18/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3307.9100	3305.1300	3.3079	3.3051	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	823.2000	875.4300	0.8232	0.8754	250
18/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	3637.3900	3630.4000	3.6374	3.6304	300
18/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	716.2600	764.2800	0.7163	0.7643	0
18/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4062.8600	4050.9000	4.0629	4.0509	0
18/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	600.1400	643.1900	0.6001	0.6432	8,500
18/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5224.8100	5200.3700	5.2248	5.2004	2,000
18/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	374.1900	404.7600	0.3742	0.4048	0
18/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5270.7400	5245.9400	5.2707	5.2459	250
18/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	367.3200	397.5300	0.3673	0.3975	0
18/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	5501.6100	5474.6100	5.5016	5.4746	0
18/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	334.8100	362.8200	0.3348	0.3628	0
18/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	6439.1000	6405.4900	6.4391	6.4055	0
18/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	229.2600	250.6600	0.2293	0.2507	0
18/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	7536.0700	7496.4400	7.5361	7.4964	0
18/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	147.1900	162.5700	0.1472	0.1626	2,000
18/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	7632.0100	7591.8800	7.6320	7.5919	0
18/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	141.6300	156.5100	0.1416	0.1565	250
18/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	8688.5100	8644.1200	8.6885	8.6441	0
18/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	92.2100	102.8300	0.0922	0.1028	300
18/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10029.3600	9973.7300	10.0294	9.9737	0
18/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	53.2700	52.6500	0.0533	0.0527	250
18/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	10219.9400	10163.0100	10.2199	10.1630	0
18/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	49.2300	47.3100	0.0492	0.0473	2,000
18/07/2025	R035 On 05-February-26			Bond Future	10.1625	10.1717	96.4833	96.4322	0
18/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2370.9300	2384.9100	2.3709	2.3849	250
18/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	2329.2600	2394.3700	2.3293	2.3944	0
18/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3246.4500	3253.9500	3.2465	3.2540	2,000
18/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1727.0000	1785.6300	1.7270	1.7856	0
18/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4080.5600	4081.8100	4.0806	4.0818	0
18/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1326.8900	1379.2700	1.3269	1.3793	250
18/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	4542.2200	4539.8200	4.5422	4.5398	0
18/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	1153.4400	1202.1700	1.1534	1.2022	0
18/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5140.3900	5132.7900	5.1404	5.1328	2,000
18/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	966.1100	1009.6400	0.9661	1.0096	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5385.3100	5375.6000	5.3853	5.3756	0
18/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	899.4100	940.8300	0.8994	0.9408	0
18/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6094.4800	6079.1900	6.0945	6.0792	0
18/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	733.6100	769.4500	0.7336	0.7695	250
18/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	11668.6500	11610.4500	11.6687	11.6105	0
18/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	126.2600	119.1900	0.1263	0.1192	2,000
18/07/2025	R035 On 07-May-26			Bond Future	10.2745	10.2824	93.7523	93.7093	0
18/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	4784.0400	4711.8300	4.7840	4.7118	0
18/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1691.9900	1662.8100	1.6920	1.6628	0
18/07/2025	R035 On 06-August-26			Bond Future	10.3977	10.4088	95.4792	95.4208	0
18/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5320.6800	5308.1800	5.3207	5.3082	0
18/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1922.2700	1968.1400	1.9223	1.9681	0
18/07/2025	R038 On 07-August-25			Bond Future	10.5989	10.6049	105.8526	105.8107	6,386
18/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	4366.2300	4336.0600	4.3662	4.3361	0
18/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	34.2300	46.0200	0.0342	0.0460	0
18/07/2025	R038 On 06-November-25			Bond Future	10.7108	10.7156	102.3418	102.3092	127
18/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3105.6500	3140.3800	3.1057	3.1404	1,770
18/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	1291.1500	1358.5100	1.2912	1.3585	0
18/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	4342.0200	4363.1800	4.3420	4.3632	0
18/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	819.6100	873.4000	0.8196	0.8734	0
18/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	10337.4300	10316.9300	10.3374	10.3169	0
18/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	102.5900	114.7200	0.1026	0.1147	1,770
18/07/2025	R038 On 05-February-26			Bond Future	10.8299	10.8341	104.2457	104.2178	0
18/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	5426.6500	5452.3600	5.4267	5.4524	0
18/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1466.1800	1519.8200	1.4662	1.5198	0
18/07/2025	R038 On 07-May-26			Bond Future	10.9584	10.9612	100.6757	100.6572	0
18/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5151.4000	5100.3700	5.1514	5.1004	0
18/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	2324.9000	2292.4200	2.3249	2.2924	0
18/07/2025	R038 On 06-August-26			Bond Future	11.0959	11.1013	102.5287	102.4939	0
18/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	6601.1500	6615.8800	6.6012	6.6159	0
18/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2429.3900	2478.9000	2.4294	2.4789	0
18/07/2025	R053 On 07-August-25			Bond Future	11.2133	11.1891	107.7166	107.9289	22,750
18/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	14882.5600	15094.8300	14.8826	15.0948	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
18/07/2025	R053 On 06-November-25			Bond Future	11.3215	11.2952	103.8624	104.0889	23,170
18/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	4974.6500	5223.4300	4.9747	5.2234	0
18/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	1326.5700	1348.8200	1.3266	1.3488	0
18/07/2025	R053 On 05-February-26			Bond Future	11.4352	11.4072	105.7945	106.0306	0
18/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	4085.0800	4210.0400	4.0851	4.2100	0
18/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	3624.3500	3513.1700	3.6244	3.5132	0
18/07/2025	R053 On 07-May-26			Bond Future	11.5557	11.5255	101.8757	102.1263	0
18/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	5106.4000	5360.8400	5.1064	5.3608	0
18/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	4005.8200	4009.6900	4.0058	4.0097	0
18/07/2025	R053 On 06-August-26			Bond Future	11.6831	11.6537	103.7505	103.9895	0
18/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	8113.2700	8375.3600	8.1133	8.3754	0
18/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	3474.0200	3497.1200	3.4740	3.4971	0
18/07/2025	R186 On 07-August-25			Bond Future	7.7786	7.8093	104.9154	104.8756	160,655
18/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1848.1500	1808.3700	1.8482	1.8084	1,983
18/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2428.2200	2388.4400	2.4282	2.3884	0
18/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3140.5700	3100.7900	3.1406	3.1008	0
18/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
18/07/2025	R186 On 06-November-25			Bond Future	7.8288	7.8571	106.8714	106.8413	17,808
18/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	418.3800	397.8500	0.4184	0.3979	0
18/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	97.8500	107.5000	0.0979	0.1075	0
18/07/2025	R186 On 05-February-26			Bond Future	7.9204	7.9509	103.5550	103.5296	0
18/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	537.2700	533.4200	0.5373	0.5334	0
18/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	114.6800	136.2100	0.1147	0.1362	0
18/07/2025	R186 On 07-May-26			Bond Future	8.1364	8.1630	105.4573	105.4415	0
18/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	455.5100	451.7700	0.4555	0.4518	0
18/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	128.1800	140.2200	0.1282	0.1402	0
18/07/2025	R186 On 06-August-26			Bond Future	8.6133	8.7038	102.0939	102.0618	0
18/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	170.4000	159.5900	0.1704	0.1596	0
18/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	185.7800	207.1200	0.1858	0.2071	0
18/07/2025	R202 On 07-August-25			Bond Future	268.6381	268.6339	268.6381	268.6339	320

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	2961.9300	2966.0700	2.9619	2.9661	0
18/07/2025	R202 On 06-November-25			Bond Future	273.7131	273.7352	273.7131	273.7352	780
18/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	1926.9000	1904.7600	1.9269	1.9048	0
18/07/2025	R202 On 05-February-26			Bond Future	273.5366	273.5730	273.5366	273.5730	0
18/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	4283.3700	4247.0300	4.2834	4.2470	0
18/07/2025	R202 On 07-May-26			Bond Future	278.6281	278.6915	278.6281	278.6915	0
18/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	1078.1400	1141.4600	1.0781	1.1415	0
18/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	R202 On 06-August-26			Bond Future	278.4023	278.4242	278.4023	278.4242	0
18/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	457.7200	435.8100	0.4577	0.4358	0
18/07/2025	R209 On 07-August-25			Bond Future	10.2453	10.2562	76.7536	76.6963	9,813
18/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	11475.3000	11418.0300	11.4753	11.4180	0
18/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	R209 On 06-November-25			Bond Future	10.3407	10.3506	75.0326	74.9817	7,867
18/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	4961.2400	4906.4500	4.9612	4.9065	0
18/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	357.8400	353.9600	0.3578	0.3540	0
18/07/2025	R209 On 05-February-26			Bond Future	10.4427	10.4522	76.4287	76.3806	0
18/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	3676.3400	3680.3600	3.6763	3.6804	0
18/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	1259.5300	1311.5800	1.2595	1.3116	0
18/07/2025	R209 On 07-May-26			Bond Future	10.5530	10.5614	74.6813	74.6397	0
18/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4186.0000	4190.5900	4.1860	4.1906	0
18/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1674.5200	1720.7300	1.6745	1.7207	0
18/07/2025	R209 On 06-August-26			Bond Future	10.6717	10.6828	76.0567	76.0027	0
18/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5118.9000	5107.6400	5.1189	5.1076	0
18/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1728.7400	1771.4700	1.7287	1.7715	0
18/07/2025	R210 On 07-August-25			Bond Future	250.1597	250.3505	250.1597	250.3505	123
18/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	1719.7400	1910.5100	1.7197	1.9105	0
18/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	R210 On 06-November-25			Bond Future	251.4614	251.6801	251.4614	251.6801	1,174

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	678.5900	459.8800	0.6786	0.4599	0
18/07/2025	R210 On 05-February-26			Bond Future	256.2007	256.4367	256.2007	256.4367	0
18/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	3100.7200	3336.6900	3.1007	3.3367	0
18/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	R210 On 07-May-26			Bond Future	257.4894	257.7539	257.4894	257.7539	0
18/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	2089.4200	2353.9200	2.0894	2.3539	0
18/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	R210 On 06-August-26			Bond Future	262.2951	262.5259	262.2951	262.5259	0
18/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	2455.0700	2685.9400	2.4551	2.6859	0
18/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	R213 On 07-August-25			Bond Future	8.8144	8.8351	95.2988	95.2140	21,010
18/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	10831.7000	10746.9300	10.8317	10.7469	0
18/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	R213 On 06-November-25			Bond Future	8.8892	8.9087	93.5238	93.4466	81,901
18/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	4573.8900	4510.1800	4.5739	4.5102	0
18/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	119.7000	133.2300	0.1197	0.1332	0
18/07/2025	R213 On 05-February-26			Bond Future	8.9751	8.9946	95.2641	95.1903	0
18/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	3872.3000	3825.8500	3.8723	3.8259	0
18/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	478.3900	505.7600	0.4784	0.5058	0
18/07/2025	R213 On 07-May-26			Bond Future	9.0678	9.0860	93.4626	93.3964	0
18/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3444.5800	3408.1100	3.4446	3.4081	0
18/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	826.7700	856.5200	0.8268	0.8565	0
18/07/2025	R213 On 06-August-26			Bond Future	9.1749	9.1984	95.1847	95.1030	0
18/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3030.7200	2990.1500	3.0307	2.9902	0
18/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1262.1800	1303.3100	1.2622	1.3033	0
18/07/2025	R214 On 07-August-25			Bond Future	10.9871	10.9779	69.8056	69.8560	6,095
18/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	9718.5500	9769.0100	9.7186	9.7690	0
18/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/07/2025	R214 On 06-November-25			Bond Future	11.0920	11.0813	67.8091	67.8671	31,589
18/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	3580.8200	3667.0600	3.5808	3.6671	0
18/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	704.0900	732.3200	0.7041	0.7323	0
18/07/2025	R214 On 05-February-26			Bond Future	11.2044	11.1927	69.0708	69.1334	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	2489.1400	2508.2000	2.4891	2.5082	0
18/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	2193.5000	2149.9500	2.1935	2.1500	0
18/07/2025	R214 On 07-May-26			Bond Future	11.3183	11.3049	67.0413	67.1115	0
18/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	3404.9500	3499.7800	3.4050	3.4998	0
18/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	2307.0600	2331.6900	2.3071	2.3317	0
18/07/2025	R214 On 06-August-26			Bond Future	11.4407	11.4289	68.2761	68.3372	0
18/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	4852.9300	4943.5300	4.8529	4.9435	0
18/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	2202.6400	2232.1500	2.2026	2.2322	0
18/07/2025	R248 On 07-August-25			Bond Future	11.2836	11.2644	83.3474	83.4759	37,949
18/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	11313.4200	11441.9500	11.3134	11.4420	0
18/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
18/07/2025	R248 On 06-November-25			Bond Future	11.3947	11.3737	80.4617	80.6006	218,072
18/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	3450.0000	3613.2300	3.4500	3.6132	0
18/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	1230.5100	1254.9000	1.2305	1.2549	0
18/07/2025	R248 On 05-February-26			Bond Future	11.5137	11.4912	81.9589	82.1044	0
18/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	2692.5300	2760.9900	2.6925	2.7610	0
18/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	3041.2000	2964.0700	3.0412	2.9641	0
18/07/2025	R248 On 07-May-26			Bond Future	11.6339	11.6094	79.0242	79.1801	260
18/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	3728.6400	3898.6800	3.7286	3.8987	0
18/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	3184.7300	3198.8900	3.1847	3.1989	0
18/07/2025	R248 On 06-August-26			Bond Future	11.7629	11.7394	80.4793	80.6258	0
18/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	6275.8800	6380.9700	6.2759	6.3810	0
18/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2645.8000	2604.4300	2.6458	2.6044	0
18/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0