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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
21/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	2029 On 07-August-25			Bond Future	138.6727	138.6948	138.6727	138.6948	4,314
21/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1262.7300	1284.7700	1.2627	1.2848	0
21/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2029 On 06-November-25			Bond Future	139.8552	139.8773	139.8552	139.8773	1,331
21/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	65.1700	87.3200	0.0652	0.0873	0
21/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2029 On 05-February-26			Bond Future	142.4914	142.5137	142.4914	142.5137	0
21/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2381.4000	2403.6800	2.3814	2.4037	0
21/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2029 On 07-May-26			Bond Future	143.6830	143.7056	143.6830	143.7056	0
21/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	1863.0300	1885.6300	1.8630	1.8856	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2029 On 06-August-26			Bond Future	146.3655	146.3882	146.3655	146.3882	0
21/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2265.4900	2288.1500	2.2655	2.2882	0
21/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2030 On 07-August-25			Bond Future	8.4570	8.4526	98.5845	98.6003	130,706
21/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1072.2100	1112.0200	1.0722	1.1120	300
21/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	125.7000	149.7200	0.1257	0.1497	0
21/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	2720.3500	2739.8300	2.7204	2.7398	300
21/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	5.1200	8.8100	0.0051	0.0088	0
21/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	4751.8500	4767.6700	4.7519	4.7677	0
21/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.0100	0.0400	0.0000	0.0000	300
21/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7000.2500	7016.0400	7.0003	7.0160	1,054
21/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9053.9600	9069.7500	9.0540	9.0698	0
21/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12228.7900	12244.5800	12.2288	12.2446	0
21/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
21/07/2025	2030 On 06-November-25			Bond Future	8.5155	8.5109	100.4228	100.4387	47,880
21/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1341.6700	1364.1000	1.3417	1.3641	300
21/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	639.6100	646.1100	0.6396	0.6461	0
21/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2621.3300	2643.3900	2.6213	2.6434	300
21/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	228.7500	234.8800	0.2288	0.2349	0
21/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3552.0100	3572.0000	3.5520	3.5720	0
21/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	96.3600	100.4200	0.0964	0.1004	0
21/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5232.9900	5250.1800	5.2330	5.2502	0
21/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	16.0600	17.3200	0.0161	0.0173	300
21/07/2025	2030 On 05-February-26			Bond Future	8.5846	8.5797	98.2836	98.2997	0
21/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3258.8600	3278.7300	3.2589	3.2787	0
21/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	354.0900	357.9400	0.3541	0.3579	0
21/07/2025	2030 On 07-May-26			Bond Future	8.6794	8.6742	100.0894	100.1054	0
21/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	2848.9600	2867.2300	2.8490	2.8672	0
21/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	687.0800	689.3400	0.6871	0.6893	0
21/07/2025	2030 On 06-August-26			Bond Future	8.7946	8.7891	97.9244	97.9404	0
21/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2345.2500	2361.5200	2.3453	2.3615	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	1124.5900	1124.8100	1.1246	1.1248	0
21/07/2025	2031 On 07-August-25			Bond Future	107.3963	107.3939	107.3963	107.3939	0
21/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	43.8300	52.0000	0.0438	0.0520	0
21/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	297.5200	308.0600	0.2975	0.3081	0
21/07/2025	2031 On 06-November-25			Bond Future	109.4255	109.4228	109.4255	109.4228	680
21/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	167.8900	170.5600	0.1679	0.1706	0
21/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	432.4300	437.7600	0.4324	0.4378	0
21/07/2025	2031 On 05-February-26			Bond Future	109.1024	109.0998	109.1024	109.0998	0
21/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	0.0300	0.0300	0.0000	0.0000	0
21/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2657.6700	2660.2600	2.6577	2.6603	0
21/07/2025	2031 On 07-May-26			Bond Future	111.1329	111.1300	111.1329	111.1300	0
21/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2707.1100	2710.0500	2.7071	2.7101	0
21/07/2025	2031 On 06-August-26			Bond Future	110.7818	110.7794	110.7818	110.7794	0
21/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	3028.1900	3030.5900	3.0282	3.0306	0
21/07/2025	2032 On 07-August-25			Bond Future	9.1562	9.1520	98.5699	98.5898	91,754
21/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1378.8400	1437.2200	1.3788	1.4372	300
21/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	228.3300	266.7800	0.2283	0.2668	0
21/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	3475.5300	3505.9900	3.4755	3.5060	300
21/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	19.1700	29.7000	0.0192	0.0297	0
21/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	6523.5200	6543.9900	6.5235	6.5440	0
21/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	0.3300	0.8700	0.0003	0.0009	300
21/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	12438.5100	12458.4400	12.4385	12.4584	0
21/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2032 On 06-November-25			Bond Future	9.2384	9.2340	96.2472	96.2674	44,925
21/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	1763.6400	1793.9100	1.7636	1.7939	300
21/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	1023.1500	1033.3000	1.0232	1.0333	0
21/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3393.8200	3423.9600	3.3938	3.4240	300
21/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	407.5400	417.5600	0.4075	0.4176	0
21/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	5392.5600	5419.0400	5.3926	5.4190	0
21/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	141.2300	147.5900	0.1412	0.1476	0
21/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7289.8900	7313.4400	7.2899	7.3134	0

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21/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	51.1800	54.6100	0.0512	0.0546	300
21/07/2025	2032 On 05-February-26			Bond Future	9.3296	9.3250	98.0381	98.0584	0
21/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4263.3100	4290.2600	4.2633	4.2903	0
21/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	655.6600	662.3100	0.6557	0.6623	0
21/07/2025	2032 On 07-May-26			Bond Future	9.4329	9.4282	95.6795	95.7000	0
21/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4077.1700	4101.9600	4.0772	4.1020	0
21/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	1101.1300	1105.4800	1.1011	1.1055	0
21/07/2025	2032 On 06-August-26			Bond Future	9.5488	9.5439	97.4417	97.4622	0
21/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	3796.3200	3818.8300	3.7963	3.8188	0
21/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1472.0200	1474.0300	1.4720	1.4740	0
21/07/2025	2033 On 07-August-25			Bond Future	130.0654	130.0618	130.0654	130.0618	1,648
21/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1415.3600	1411.7600	1.4154	1.4118	0
21/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2033 On 06-November-25			Bond Future	130.9845	130.9805	130.9845	130.9805	5,288
21/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2155.5500	2159.5400	2.1556	2.1595	0
21/07/2025	2033 On 05-February-26			Bond Future	133.4535	133.4492	133.4535	133.4492	0
21/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	573.5400	569.2000	0.5735	0.5692	0
21/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2033 On 07-May-26			Bond Future	134.3749	134.3705	134.3749	134.3705	0
21/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	785.1100	789.5500	0.7851	0.7896	0
21/07/2025	2033 On 06-August-26			Bond Future	136.8837	136.8788	136.8837	136.8788	0
21/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2633.7100	2628.7500	2.6337	2.6288	0
21/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2037 On 07-August-25			Bond Future	10.5717	10.5225	86.6874	86.9799	131,610
21/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	243.4100	371.3900	0.2434	0.3714	2,541
21/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	1632.0000	1467.5600	1.6320	1.4676	0
21/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	558.2300	752.0800	0.5582	0.7521	300
21/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	984.6600	886.0900	0.9847	0.8861	0
21/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	693.6700	906.1300	0.6937	0.9061	2,341
21/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	822.4200	742.4600	0.8224	0.7425	0
21/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	982.1100	1223.4700	0.9821	1.2235	200

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21/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	578.5900	527.5300	0.5786	0.5275	0
21/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	2586.8500	2880.0000	2.5869	2.8800	300
21/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	99.1000	99.8300	0.0991	0.0998	0
21/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	2950.8000	3245.8000	2.9508	3.2458	0
21/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	65.9600	68.5400	0.0660	0.0685	2,541
21/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	4837.9400	5132.2000	4.8379	5.1322	0
21/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	6.5300	8.3700	0.0065	0.0084	2,541
21/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	5000.5500	5294.6000	5.0006	5.2946	7,500
21/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	5.2500	6.8800	0.0053	0.0069	7,500
21/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	6979.3300	7271.9600	6.9793	7.2720	0
21/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.2600	0.4700	0.0003	0.0005	2,541
21/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	7031.9800	7324.5900	7.0320	7.3246	0
21/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.2400	0.4300	0.0002	0.0004	300
21/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	8793.5000	9085.9300	8.7935	9.0859	0
21/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	2,541
21/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	12914.9000	13207.3200	12.9149	13.2073	0
21/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2037 On 06-November-25			Bond Future	10.6779	10.6268	88.3038	88.6015	49,634
21/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1356.6600	1510.5400	1.3567	1.5105	300
21/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	2399.3800	2255.5400	2.3994	2.2555	0
21/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	2987.5500	3211.2000	2.9876	3.2112	300
21/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	1142.7900	1068.7200	1.1428	1.0687	0
21/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	5692.6100	5965.2400	5.6926	5.9652	0
21/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	395.5200	370.4300	0.3955	0.3704	0
21/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	8190.7100	8480.2300	8.1907	8.4802	0
21/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	140.7200	132.5200	0.1407	0.1325	300
21/07/2025	2037 On 05-February-26			Bond Future	10.7929	10.7398	85.6886	85.9917	0
21/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2127.1100	2289.1600	2.1271	2.2892	1,930
21/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2945.9000	2804.8700	2.9459	2.8049	0
21/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	2884.6900	3074.0600	2.8847	3.0741	1,970
21/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	2277.9200	2164.2100	2.2779	2.1642	0
21/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	3925.5900	4143.2900	3.9256	4.1433	0
21/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1650.6700	1565.2900	1.6507	1.5653	0
21/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	4529.4600	4760.0500	4.5295	4.7601	0

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21/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1383.3600	1310.8700	1.3834	1.3109	1,930
21/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	4684.8800	4918.4400	4.6849	4.9184	1,030
21/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	1322.9600	1253.4400	1.3230	1.2534	0
21/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	6572.7200	6833.9900	6.5727	6.8340	0
21/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	784.4600	742.6500	0.7845	0.7427	1,930
21/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	8314.1700	8592.6200	8.3142	8.5926	0
21/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	446.8100	422.1800	0.4468	0.4222	1,970
21/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	10322.1900	10613.0600	10.3222	10.6131	0
21/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	211.7000	199.4900	0.2117	0.1995	1,030
21/07/2025	2037 On 07-May-26			Bond Future	10.9215	10.8663	87.2625	87.5710	0
21/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3178.5600	3359.1500	3.1786	3.3592	142
21/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	3019.9500	2892.1200	3.0200	2.8921	0
21/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	4388.0300	4598.8000	4.3880	4.5988	0
21/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	2207.3800	2109.7300	2.2074	2.1097	0
21/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	8485.7900	8756.1900	8.4858	8.7562	0
21/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	770.9000	732.8800	0.7709	0.7329	142
21/07/2025	2037 On 06-August-26			Bond Future	11.0627	11.0052	84.6101	84.9239	0
21/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	5586.3100	5810.6600	5.5863	5.8107	0
21/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	2163.1700	2073.7000	2.1632	2.0737	0
21/07/2025	2038 On 07-August-25			Bond Future	138.5810	137.8593	138.5810	137.8593	1,020
21/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	979.0000	1700.7300	0.9790	1.7007	0
21/07/2025	2038 On 06-November-25			Bond Future	141.1994	140.4637	141.1994	140.4637	1,528
21/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2680.6300	3416.2700	2.6806	3.4163	0
21/07/2025	2038 On 05-February-26			Bond Future	141.6949	140.9455	141.6949	140.9455	0
21/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1505.0600	2254.4700	1.5051	2.2545	0
21/07/2025	2038 On 07-May-26			Bond Future	144.3326	143.5688	144.3326	143.5688	0
21/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	197.3600	961.2200	0.1974	0.9612	0
21/07/2025	2038 On 06-August-26			Bond Future	144.8250	144.0475	144.8250	144.0475	0
21/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	105.0400	0.0000	0.1050	0.0000	0
21/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	672.5200	0.0000	0.6725	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2025	2040 On 07-August-25			Bond Future	11.0582	11.0091	85.5958	85.9084	68,062
21/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	230.4100	357.8600	0.2304	0.3579	400
21/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	1893.1200	1707.9500	1.8931	1.7080	0
21/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	403.0800	574.9000	0.4031	0.5749	680
21/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	1416.2500	1275.4500	1.4163	1.2755	0
21/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	647.6800	862.0000	0.6477	0.8620	0
21/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	1018.4700	920.1700	1.0185	0.9202	0
21/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	967.4000	1218.0500	0.9674	1.2181	0
21/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	702.8800	640.9100	0.7029	0.6409	0
21/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	1358.1900	1636.6100	1.3582	1.6366	0
21/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	465.3400	431.1400	0.4653	0.4311	680
21/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	2308.7000	2617.2600	2.3087	2.6173	400
21/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	179.7700	175.7100	0.1798	0.1757	0
21/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	2841.9900	3156.2000	2.8420	3.1562	0
21/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	105.1300	106.7200	0.1051	0.1067	0
21/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	3965.0500	4281.5100	3.9651	4.2815	0
21/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	32.1400	35.9800	0.0321	0.0360	0
21/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	5682.9700	5997.1300	5.6830	5.9971	0
21/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	4.2500	5.7900	0.0043	0.0058	400
21/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	7919.9200	8232.6800	7.9199	8.2327	0
21/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.1600	0.3000	0.0002	0.0003	0
21/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	9004.5300	9317.1800	9.0045	9.3172	0
21/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
21/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	12573.5200	12886.1400	12.5735	12.8861	0
21/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2040 On 06-November-25			Bond Future	11.1718	11.1209	87.1918	87.5101	11,995
21/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	4793.7400	5065.5500	4.7937	5.0656	0
21/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	775.4500	728.9700	0.7755	0.7290	0
21/07/2025	2040 On 05-February-26			Bond Future	11.2942	11.2413	84.3054	84.6295	0
21/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	3466.0100	3678.6000	3.4660	3.6786	0
21/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	2281.0300	2169.5300	2.2810	2.1695	0
21/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	4733.9600	4977.0200	4.7340	4.9770	475
21/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1607.5000	1526.4700	1.6075	1.5265	0
21/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	10953.0900	11263.1500	10.9531	11.2632	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	254.4200	240.3900	0.2544	0.2404	475
21/07/2025	2040 On 07-May-26			Bond Future	11.4288	11.3739	85.8537	86.1835	0
21/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1449.8100	1566.7200	1.4498	1.5667	1,460
21/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	5991.5900	5778.7200	5.9916	5.7787	0
21/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	2469.1200	2630.2500	2.4691	2.6303	820
21/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	4350.4100	4181.7600	4.3504	4.1818	0
21/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	4215.9700	4428.9100	4.2160	4.4289	0
21/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2788.3300	2671.4900	2.7883	2.6715	0
21/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	4393.6900	4610.8000	4.3937	4.6108	0
21/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2674.6700	2562.0000	2.6747	2.5620	1,460
21/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	5554.1900	5794.7200	5.5542	5.7947	0
21/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	2062.4800	1973.2300	2.0625	1.9732	820
21/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	6305.8000	6558.7100	6.3058	6.5587	0
21/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1755.7500	1678.8800	1.7558	1.6789	1,460
21/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	7572.8800	7843.0000	7.5729	7.8430	0
21/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	1340.5100	1280.8500	1.3405	1.2809	820
21/07/2025	2040 On 06-August-26			Bond Future	11.5755	11.5185	82.9245	83.2601	0
21/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	5962.7900	6200.7100	5.9628	6.2007	0
21/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	2472.1300	2374.4500	2.4721	2.3745	0
21/07/2025	2044 On 07-August-25			Bond Future	11.3483	11.2992	80.3639	80.6807	19,706
21/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	4.7700	13.9800	0.0048	0.0140	9,000
21/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	4845.4400	4537.8200	4.8454	4.5378	0
21/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	703.7900	926.9600	0.7038	0.9270	9,000
21/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	1015.3800	921.7200	1.0154	0.9217	0
21/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	3208.8700	3529.3000	3.2089	3.5293	0
21/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	83.6300	87.2300	0.0836	0.0872	9,000
21/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	5200.5300	5519.9900	5.2005	5.5200	0
21/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	9.9000	12.5300	0.0099	0.0125	5,600
21/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	11325.8900	11642.7200	11.3259	11.6427	0
21/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2044 On 06-November-25			Bond Future	11.4622	11.4113	81.8623	82.1849	109,561
21/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	1459.2500	1623.0700	1.4593	1.6231	11,000
21/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	2819.2100	2660.4300	2.8192	2.6604	0
21/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	3180.9800	3419.2300	3.1810	3.4192	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	1393.6300	1309.2800	1.3936	1.3093	11,000
21/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	3718.6000	3971.5700	3.7186	3.9716	0
21/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	1145.0300	1075.4000	1.1450	1.0754	0
21/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	4239.6000	4504.3600	4.2396	4.5044	0
21/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	951.6000	893.7600	0.9516	0.8938	5,800
21/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	5149.9000	5430.7500	5.1499	5.4308	0
21/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	694.7600	653.0100	0.6948	0.6530	5,600
21/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	5383.9300	5668.1600	5.3839	5.6682	0
21/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	641.5300	603.1600	0.6415	0.6032	5,800
21/07/2025	2044 On 05-February-26			Bond Future	11.5842	11.5315	79.0020	79.3304	0
21/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	2813.8700	3006.0600	2.8139	3.0061	0
21/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2964.5900	2828.3200	2.9646	2.8283	0
21/07/2025	2044 On 07-May-26			Bond Future	11.7173	11.6626	80.4529	80.7871	0
21/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	3712.4100	3914.7200	3.7124	3.9147	0
21/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	3211.3000	3079.3600	3.2113	3.0794	0
21/07/2025	2044 On 06-August-26			Bond Future	11.8618	11.8049	77.5493	77.8895	0
21/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	5919.9500	6157.6900	5.9200	6.1577	0
21/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2700.2100	2597.7500	2.7002	2.5978	0
21/07/2025	2046 On 07-August-25			Bond Future	118.3678	118.2786	118.3678	118.2786	4,963
21/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	322.2400	411.3700	0.3222	0.4114	0
21/07/2025	2046 On 06-November-25			Bond Future	118.3452	118.2542	118.3452	118.2542	19,493
21/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	7064.7900	7155.8200	7.0648	7.1558	0
21/07/2025	2046 On 05-February-26			Bond Future	120.5759	120.4829	120.5759	120.4829	0
21/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	1074.0800	1167.1000	1.0741	1.1671	0
21/07/2025	2046 On 07-May-26			Bond Future	120.5240	120.4295	120.5240	120.4295	0
21/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	4425.9600	4520.5500	4.4260	4.5206	0
21/07/2025	2046 On 06-August-26			Bond Future	122.7732	122.6764	122.7732	122.6764	0
21/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	393.2200	296.4400	0.3932	0.2964	0
21/07/2025	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
21/07/2025	2050 On 07-August-25			Bond Future	116.8536	116.8498	116.8536	116.8498	4,295
21/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	3036.4300	3040.2500	3.0364	3.0403	0
21/07/2025	2050 On 06-November-25			Bond Future	119.0613	119.0574	119.0613	119.0574	16,609
21/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	5358.7300	5362.6500	5.3587	5.3627	0
21/07/2025	2050 On 05-February-26			Bond Future	118.8926	118.8886	118.8926	118.8886	0
21/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	3927.4000	3931.4300	3.9274	3.9314	0
21/07/2025	2050 On 07-May-26			Bond Future	121.1057	121.1014	121.1057	121.1014	0
21/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	2964.3200	2968.6100	2.9643	2.9686	0
21/07/2025	2050 On 06-August-26			Bond Future	120.9120	120.9080	120.9120	120.9080	0
21/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	2357.9800	2362.0200	2.3580	2.3620	0
21/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	AL37 On 07-August-25			Index Future	1156.0320	1156.1630	1156.0320	1,156.1630	0
21/07/2025	AL37 On 06-November-25			Index Future	1177.5920	1177.7190	1177.5920	1,177.7190	0
21/07/2025	AL37 On 05-February-26			Index Future	1199.5160	1199.6370	1199.5160	1,199.6370	0
21/07/2025	AL37 On 07-May-26			Index Future	1221.5850	1221.7000	1221.5850	1,221.7000	0
21/07/2025	AL37 On 06-August-26			Index Future	1243.8950	1244.0020	1243.8950	1,244.0020	0
21/07/2025	AL7T On 07-August-25			Index Future	1390.3990	1393.7430	1390.3990	1,393.7430	0
21/07/2025	AL7T On 06-November-25			Index Future	1416.3300	1419.7280	1416.3300	1,419.7280	0
21/07/2025	AL7T On 05-February-26			Index Future	1442.6980	1446.1510	1442.6980	1,446.1510	0
21/07/2025	AL7T On 07-May-26			Index Future	1469.2420	1472.7470	1469.2420	1,472.7470	0
21/07/2025	AL7T On 06-August-26			Index Future	1496.0740	1499.6320	1496.0740	1,499.6320	0
21/07/2025	ALBI On 07-August-25			Index Future	1179.9180	1182.1440	1179.9180	1,182.1440	77
21/07/2025	ALBI On 06-November-25			Index Future	1201.9240	1204.1840	1201.9240	1,204.1840	15
21/07/2025	ALBI On 05-February-26			Index Future	1224.3000	1226.5950	1224.3000	1,226.5950	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2025	ALBI On 07-May-26			Index Future	1246.8260	1249.1540	1246.8260	1,249.1540	0
21/07/2025	ALBI On 06-August-26			Index Future	1269.5960	1271.9570	1269.5960	1,271.9570	0
21/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	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
21/07/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	ES33 On 07-August-25			Bond Future	10.6461	10.6020	86.2564	86.4657	0
21/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	12451.8300	12661.0600	12.4518	12.6611	0
21/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	ES33 On 06-November-25			Bond Future	10.7792	10.7332	84.0917	84.3047	0
21/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	5441.4400	5654.4600	5.4414	5.6545	0
21/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	ES33 On 05-February-26			Bond Future	10.9264	10.8782	85.6765	85.8933	0
21/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	2481.0000	2697.8400	2.4810	2.6978	0
21/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	ES33 On 07-May-26			Bond Future	11.0827	11.0322	83.4756	83.6962	0
21/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	2595.0800	2815.6800	2.5951	2.8157	0
21/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	ES33 On 06-August-26			Bond Future	11.2533	11.2003	85.0318	85.2563	0
21/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3163.1100	3387.6300	3.1631	3.3876	0
21/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	ES42 On 07-August-25			Bond Future	11.5654	11.5214	80.0504	80.3163	0
21/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11778.2100	12044.1600	11.7782	12.0442	0
21/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	ES42 On 06-November-25			Bond Future	11.6916	11.6460	77.2978	77.5686	0
21/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3963.8900	4234.6900	3.9639	4.2347	0
21/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	ES42 On 05-February-26			Bond Future	11.8234	11.7760	78.7541	79.0298	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	154.3800	430.0700	0.1544	0.4301	0
21/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	ES42 On 07-May-26			Bond Future	11.9661	11.9169	75.9544	76.2350	0
21/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1312.9700	1593.6200	1.3130	1.5936	0
21/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	ES42 On 06-August-26			Bond Future	12.1150	12.0639	77.3687	77.6543	0
21/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2894.3600	3179.9600	2.8944	3.1800	0
21/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	GOVI On 07-August-25			GOVI	1161.9760	1164.1100	1161.9760	1,164.1100	27
21/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1509760.0000	1531100.0000	150.9760	153.1100	0
21/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	GOVI On 06-November-25			GOVI	1183.6470	1185.8140	1183.6470	1,185.8140	582
21/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	716470.0000	738140.0000	71.6470	73.8140	0
21/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	GOVI On 05-February-26			GOVI	1205.6830	1207.8830	1205.6830	1,207.8830	0
21/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	556830.0000	578830.0000	55.6830	57.8830	0
21/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	GOVI On 07-May-26			GOVI	1227.8660	1230.0980	1227.8660	1,230.0980	42
21/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	508660.0000	530980.0000	50.8660	53.0980	0
21/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	GOVI On 06-August-26			GOVI	1250.2900	1252.5530	1250.2900	1,252.5530	0
21/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	612900.0000	635530.0000	61.2900	63.5530	0
21/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/07/2025	IGOV On 07-August-25			Index Future	379.1780	378.9530	379.1780	378.9530	234
21/07/2025	IGOV On 06-November-25			Index Future	386.3440	386.1120	386.3440	386.1120	520
21/07/2025	IGOV On 05-February-26			Index Future	393.6280	393.3900	393.6280	393.3900	0
21/07/2025	IGOV On 07-May-26			Index Future	400.9610	400.7150	400.9610	400.7150	0
21/07/2025	IGOV On 06-August-26			Index Future	408.3720	408.1180	408.3720	408.1180	0
21/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
21/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
21/07/2025	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
21/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
21/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
21/07/2025	R033 On 07-August-25			Bond Future	9.3572	9.3531	107.0905	107.1132	7,150
21/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5171.6600	5197.9100	5.1717	5.1979	0
21/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	3.8300	7.3400	0.0038	0.0073	0
21/07/2025	R033 On 06-November-25			Bond Future	9.4437	9.4394	104.0442	104.0671	1,484
21/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	4847.0800	4878.9400	4.8471	4.8789	0
21/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	258.3700	267.2400	0.2584	0.2672	0
21/07/2025	R033 On 05-February-26			Bond Future	9.5386	9.5341	105.9800	106.0032	0
21/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	5352.6700	5382.8100	5.3527	5.3828	0
21/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	582.4000	589.3700	0.5824	0.5894	0
21/07/2025	R033 On 07-May-26			Bond Future	9.6449	9.6402	102.8837	102.9071	0
21/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	4703.6100	4731.5400	4.7036	4.7315	0
21/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	1108.1000	1112.7000	1.1081	1.1127	0
21/07/2025	R033 On 06-August-26			Bond Future	9.7625	9.7576	104.7781	104.8016	0
21/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4153.4300	4179.0600	4.1534	4.1791	0
21/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1829.6000	1831.7600	1.8296	1.8318	0
21/07/2025	R035 On 07-August-25			Bond Future	9.9896	9.9553	97.2091	97.4078	61,442
21/07/2025	R035 On 07-August-25	9.98	Call	Bond Future	679.9900	841.8000	0.6800	0.8418	0
21/07/2025	R035 On 07-August-25	9.98	Put	Bond Future	735.5300	698.5900	0.7355	0.6986	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1012.2600	1195.8500	1.0123	1.1959	300
21/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	490.7900	475.6300	0.4908	0.4756	0
21/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	1494.2900	1693.8700	1.4943	1.6939	0
21/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	286.6800	287.5100	0.2867	0.2875	8,000
21/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	2191.3300	2398.5900	2.1913	2.3986	0
21/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	135.5500	144.0600	0.1356	0.1441	8,000
21/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	2439.9300	2647.7600	2.4399	2.6478	0
21/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	103.7500	112.8300	0.1038	0.1128	50
21/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	3373.3400	3579.4500	3.3733	3.5795	300
21/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	37.2300	44.5900	0.0372	0.0446	0
21/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	5082.4300	5283.5600	5.0824	5.2836	0
21/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	4.8300	7.2100	0.0048	0.0072	8,500
21/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	7191.4800	7390.5300	7.1915	7.3905	0
21/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.2800	0.5800	0.0003	0.0006	17,500
21/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	7398.9900	7597.9800	7.3990	7.5980	0
21/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.2100	0.4500	0.0002	0.0005	300
21/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	13837.3300	14036.0800	13.8373	14.0361	0
21/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	R035 On 06-November-25			Bond Future	10.0898	10.0541	94.5186	94.7208	65,335
21/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	882.4500	973.0800	0.8825	0.9731	250
21/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2715.4400	2603.8100	2.7154	2.6038	0
21/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1200.2700	1307.9200	1.2003	1.3079	2,000
21/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	2225.0200	2130.4100	2.2250	2.1304	0
21/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	1665.5100	1792.6800	1.6655	1.7927	300
21/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1721.0900	1646.0000	1.7211	1.6460	0
21/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	1881.3800	2015.9900	1.8814	2.0160	0
21/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1541.7500	1474.1000	1.5418	1.4741	250
21/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	2387.3300	2536.4300	2.3873	2.5364	0
21/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	1208.3300	1155.1700	1.2083	1.1552	50
21/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	2792.6200	2950.9700	2.7926	2.9510	2,000
21/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	1004.5200	960.6100	1.0045	0.9606	0
21/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	2907.6100	3068.2800	2.9076	3.0683	2,000
21/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	954.3200	912.7300	0.9543	0.9127	0
21/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3142.8800	3307.9100	3.1429	3.3079	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	860.4300	823.2000	0.8604	0.8232	250
21/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	3467.0700	3637.3900	3.4671	3.6374	300
21/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	748.2000	716.2600	0.7482	0.7163	0
21/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	3886.7600	4062.8600	3.8868	4.0629	0
21/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	626.3000	600.1400	0.6263	0.6001	8,500
21/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5037.4700	5224.8100	5.0375	5.2248	2,000
21/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	389.1100	374.1900	0.3891	0.3742	0
21/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5083.0600	5270.7400	5.0831	5.2707	250
21/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	381.9000	367.3200	0.3819	0.3673	0
21/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	5312.3500	5501.6100	5.3124	5.5016	0
21/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	347.8100	334.8100	0.3478	0.3348	0
21/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	6244.8200	6439.1000	6.2448	6.4391	0
21/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	237.2400	229.2600	0.2372	0.2293	0
21/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	7338.1200	7536.0700	7.3381	7.5361	0
21/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	151.5000	147.1900	0.1515	0.1472	2,000
21/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	7433.8200	7632.0100	7.4338	7.6320	0
21/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	145.7000	141.6300	0.1457	0.1416	250
21/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	8488.3400	8688.5100	8.4883	8.6885	0
21/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	94.3000	92.2100	0.0943	0.0922	300
21/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	9827.8400	10029.3600	9.8278	10.0294	0
21/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	54.0100	53.2700	0.0540	0.0533	250
21/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	10018.3000	10219.9400	10.0183	10.2199	0
21/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	49.8500	49.2300	0.0499	0.0492	2,000
21/07/2025	R035 On 05-February-26			Bond Future	10.1997	10.1625	96.2775	96.4833	0
21/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2248.8800	2370.9300	2.2489	2.3709	250
21/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	2413.0400	2329.2600	2.4130	2.3293	0
21/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3104.4200	3246.4500	3.1044	3.2465	2,000
21/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1790.8000	1727.0000	1.7908	1.7270	0
21/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	3924.1900	4080.5600	3.9242	4.0806	0
21/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1376.3500	1326.8900	1.3764	1.3269	250
21/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	4379.3900	4542.2200	4.3794	4.5422	0
21/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	1196.4400	1153.4400	1.1964	1.1534	0
21/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	4970.4300	5140.3900	4.9704	5.1404	2,000
21/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	1001.9800	966.1100	1.0020	0.9661	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5212.7700	5385.3100	5.2128	5.3853	0
21/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	932.7000	899.4100	0.9327	0.8994	0
21/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	5915.4700	6094.4800	5.9155	6.0945	0
21/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	760.4300	733.6100	0.7604	0.7336	250
21/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	11466.6600	11668.6500	11.4667	11.6687	0
21/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	130.1000	126.2600	0.1301	0.1263	2,000
21/07/2025	R035 On 07-May-26			Bond Future	10.3133	10.2745	93.5430	93.7523	0
21/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	4629.5900	4784.0400	4.6296	4.7840	0
21/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1746.8900	1691.9900	1.7469	1.6920	0
21/07/2025	R035 On 06-August-26			Bond Future	10.4382	10.3977	95.2662	95.4792	0
21/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5166.0500	5320.6800	5.1661	5.3207	0
21/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1980.6200	1922.2700	1.9806	1.9223	0
21/07/2025	R038 On 07-August-25			Bond Future	10.6330	10.5989	105.6153	105.8526	6,386
21/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	4122.6500	4366.2300	4.1227	4.3662	0
21/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	27.9500	34.2300	0.0280	0.0342	0
21/07/2025	R038 On 06-November-25			Bond Future	10.7462	10.7108	102.1003	102.3418	127
21/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	2924.7600	3105.6500	2.9248	3.1057	1,770
21/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	1351.8400	1291.1500	1.3518	1.2912	0
21/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	4137.8000	4342.0200	4.1378	4.3420	0
21/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	856.9700	819.6100	0.8570	0.8196	0
21/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	10098.2200	10337.4300	10.0982	10.3374	0
21/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	104.9600	102.5900	0.1050	0.1026	1,770
21/07/2025	R038 On 05-February-26			Bond Future	10.8668	10.8299	103.9999	104.2457	0
21/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	5233.1100	5426.6500	5.2331	5.4267	0
21/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1518.4800	1466.1800	1.5185	1.4662	0
21/07/2025	R038 On 07-May-26			Bond Future	10.9967	10.9584	100.4257	100.6757	0
21/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	4974.8700	5151.4000	4.9749	5.1514	0
21/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	2398.4300	2324.9000	2.3984	2.3249	0
21/07/2025	R038 On 06-August-26			Bond Future	11.1358	11.0959	102.2743	102.5287	0
21/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	6415.7000	6601.1500	6.4157	6.6012	0
21/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2498.2900	2429.3900	2.4983	2.4294	0
21/07/2025	R053 On 07-August-25			Bond Future	11.2524	11.2133	107.3754	107.7166	22,750
21/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	14541.2800	14882.5600	14.5413	14.8826	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	R053 On 06-November-25			Bond Future	11.3621	11.3215	103.5149	103.8624	23,170
21/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	4696.6800	4974.6500	4.6967	4.9747	0
21/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	1396.1000	1326.5700	1.3961	1.3266	0
21/07/2025	R053 On 05-February-26			Bond Future	11.4772	11.4352	105.4407	105.7945	0
21/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	3868.9800	4085.0800	3.8690	4.0851	0
21/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	3762.0100	3624.3500	3.7620	3.6244	0
21/07/2025	R053 On 07-May-26			Bond Future	11.5993	11.5557	101.5158	101.8757	0
21/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	4883.6600	5106.4000	4.8837	5.1064	0
21/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	4143.0000	4005.8200	4.1430	4.0058	0
21/07/2025	R053 On 06-August-26			Bond Future	11.7284	11.6831	103.3843	103.7505	0
21/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	7853.9100	8113.2700	7.8539	8.1133	0
21/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	3580.9200	3474.0200	3.5809	3.4740	0
21/07/2025	R186 On 07-August-25			Bond Future	7.7574	7.7786	104.9430	104.9154	160,655
21/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1875.7600	1848.1500	1.8758	1.8482	1,983
21/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2455.8300	2428.2200	2.4558	2.4282	0
21/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3168.1800	3140.5700	3.1682	3.1406	0
21/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
21/07/2025	R186 On 06-November-25			Bond Future	7.8023	7.8288	106.8998	106.8714	20,058
21/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	436.4900	418.3800	0.4365	0.4184	0
21/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	87.6300	97.8500	0.0876	0.0979	0
21/07/2025	R186 On 05-February-26			Bond Future	7.8855	7.9204	103.5840	103.5550	0
21/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	557.0400	537.2700	0.5570	0.5373	0
21/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	105.3800	114.6800	0.1054	0.1147	0
21/07/2025	R186 On 07-May-26			Bond Future	8.0860	8.1364	105.4872	105.4573	0
21/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	475.3300	455.5100	0.4753	0.4555	0
21/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	118.1100	128.1800	0.1181	0.1282	0
21/07/2025	R186 On 06-August-26			Bond Future	8.5268	8.6133	102.1247	102.0939	0
21/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	185.0900	170.4000	0.1851	0.1704	0
21/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	169.7400	185.7800	0.1697	0.1858	0
21/07/2025	R202 On 07-August-25			Bond Future	267.5142	268.6381	267.5142	268.6381	320

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	4085.8000	2961.9300	4.0858	2.9619	0
21/07/2025	R202 On 06-November-25			Bond Future	272.5685	273.7131	272.5685	273.7131	780
21/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	3071.5300	1926.9000	3.0715	1.9269	0
21/07/2025	R202 On 05-February-26			Bond Future	272.3706	273.5366	272.3706	273.5366	0
21/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	5449.4200	4283.3700	5.4494	4.2834	0
21/07/2025	R202 On 07-May-26			Bond Future	277.4410	278.6281	277.4410	278.6281	0
21/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	0.0000	1078.1400	0.0000	1.0781	0
21/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	108.9800	0.0000	0.1090	0.0000	0
21/07/2025	R202 On 06-August-26			Bond Future	277.1923	278.4023	277.1923	278.4023	0
21/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	1667.7300	457.7200	1.6677	0.4577	0
21/07/2025	R209 On 07-August-25			Bond Future	10.2896	10.2453	76.5208	76.7536	9,813
21/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	11242.5500	11475.3000	11.2426	11.4753	0
21/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	R209 On 06-November-25			Bond Future	10.3867	10.3407	74.7957	75.0326	7,867
21/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	4745.1900	4961.2400	4.7452	4.9612	0
21/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	378.7100	357.8400	0.3787	0.3578	0
21/07/2025	R209 On 05-February-26			Bond Future	10.4904	10.4427	76.1875	76.4287	0
21/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	3498.8800	3676.3400	3.4989	3.6763	0
21/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	1323.2700	1259.5300	1.3233	1.2595	0
21/07/2025	R209 On 07-May-26			Bond Future	10.6025	10.5530	74.4359	74.6813	0
21/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4012.4100	4186.0000	4.0124	4.1860	0
21/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1746.3200	1674.5200	1.7463	1.6745	0
21/07/2025	R209 On 06-August-26			Bond Future	10.7231	10.6717	75.8069	76.0567	0
21/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	4937.7300	5118.9000	4.9377	5.1189	0
21/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1797.3100	1728.7400	1.7973	1.7287	0
21/07/2025	R210 On 07-August-25			Bond Future	250.4481	250.1597	250.4481	250.1597	123
21/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	2008.0700	1719.7400	2.0081	1.7197	0
21/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	R210 On 06-November-25			Bond Future	251.7555	251.4614	251.7555	251.4614	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
21/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	384.4900	678.5900	0.3845	0.6786	0
21/07/2025	R210 On 05-February-26			Bond Future	256.5010	256.2007	256.5010	256.2007	0
21/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	3400.9600	3100.7200	3.4010	3.1007	0
21/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	R210 On 07-May-26			Bond Future	257.7953	257.4894	257.7953	257.4894	0
21/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	2395.2600	2089.4200	2.3953	2.0894	0
21/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	R210 On 06-August-26			Bond Future	262.6074	262.2951	262.6074	262.2951	0
21/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	2767.3600	2455.0700	2.7674	2.4551	0
21/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	R213 On 07-August-25			Bond Future	8.8188	8.8144	95.2810	95.2988	21,010
21/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	10813.9100	10831.7000	10.8139	10.8317	0
21/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	R213 On 06-November-25			Bond Future	8.8937	8.8892	93.5059	93.5238	81,901
21/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	4550.8400	4573.8900	4.5508	4.5739	0
21/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	114.5700	119.7000	0.1146	0.1197	0
21/07/2025	R213 On 05-February-26			Bond Future	8.9799	8.9751	95.2461	95.2641	0
21/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	3849.0800	3872.3000	3.8491	3.8723	0
21/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	473.2300	478.3900	0.4732	0.4784	0
21/07/2025	R213 On 07-May-26			Bond Future	9.0728	9.0678	93.4444	93.4626	0
21/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3423.3800	3444.5800	3.4234	3.4446	0
21/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	823.7200	826.7700	0.8237	0.8268	0
21/07/2025	R213 On 06-August-26			Bond Future	9.1802	9.1749	95.1664	95.1847	0
21/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3011.4800	3030.7200	3.0115	3.0307	0
21/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1261.1800	1262.1800	1.2612	1.2622	0
21/07/2025	R214 On 07-August-25			Bond Future	11.0313	10.9871	69.5628	69.8056	6,095
21/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	9475.7900	9718.5500	9.4758	9.7186	0
21/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	R214 On 06-November-25			Bond Future	11.1377	11.0920	67.5619	67.8091	31,589
21/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	3377.0900	3580.8200	3.3771	3.5808	0
21/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	747.5600	704.0900	0.7476	0.7041	0
21/07/2025	R214 On 05-February-26			Bond Future	11.2517	11.2044	68.8191	69.0708	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	2338.7700	2489.1400	2.3388	2.4891	0
21/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	2294.7600	2193.5000	2.2948	2.1935	0
21/07/2025	R214 On 07-May-26			Bond Future	11.3672	11.3183	66.7853	67.0413	0
21/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	3243.2500	3404.9500	3.2433	3.4050	0
21/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	2401.4200	2307.0600	2.4014	2.3071	0
21/07/2025	R214 On 06-August-26			Bond Future	11.4914	11.4407	68.0155	68.2761	0
21/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	4673.1800	4852.9300	4.6732	4.8529	0
21/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	2283.5100	2202.6400	2.2835	2.2026	0
21/07/2025	R248 On 07-August-25			Bond Future	11.3428	11.2836	82.9521	83.3474	37,949
21/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	10918.1400	11313.4200	10.9181	11.3134	0
21/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/07/2025	R248 On 06-November-25			Bond Future	11.4561	11.3947	80.0592	80.4617	218,072
21/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	3157.4400	3450.0000	3.1574	3.4500	0
21/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	1340.5100	1230.5100	1.3405	1.2305	0
21/07/2025	R248 On 05-February-26			Bond Future	11.5774	11.5137	81.5490	81.9589	0
21/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	2471.9000	2692.5300	2.4719	2.6925	0
21/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	3230.4500	3041.2000	3.2305	3.0412	0
21/07/2025	R248 On 07-May-26			Bond Future	11.6998	11.6339	78.6070	79.0242	260
21/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	3486.8400	3728.6400	3.4868	3.7286	0
21/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	3360.1200	3184.7300	3.3601	3.1847	0
21/07/2025	R248 On 06-August-26			Bond Future	11.8313	11.7629	80.0546	80.4793	0
21/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	5983.3000	6275.8800	5.9833	6.2759	0
21/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2777.8700	2645.8000	2.7779	2.6458	0
21/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0