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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
22/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	2029 On 07-August-25			Bond Future	138.8192	138.6727	138.8192	138.6727	4,314
22/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1409.1600	1262.7300	1.4092	1.2627	0
22/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2029 On 06-November-25			Bond Future	140.0046	139.8552	140.0046	139.8552	1,331
22/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	214.5600	65.1700	0.2146	0.0652	0
22/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2029 On 05-February-26			Bond Future	142.6439	142.4914	142.6439	142.4914	0
22/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2533.9000	2381.4000	2.5339	2.3814	0
22/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2029 On 07-May-26			Bond Future	143.8388	143.6830	143.8388	143.6830	0
22/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	2018.8000	1863.0300	2.0188	1.8630	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2029 On 06-August-26			Bond Future	146.5246	146.3655	146.5246	146.3655	0
22/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2424.5700	2265.4900	2.4246	2.2655	0
22/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2030 On 07-August-25			Bond Future	8.3499	8.4570	98.9730	98.5845	130,644
22/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1393.8300	1072.2100	1.3938	1.0722	300
22/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	58.8100	125.7000	0.0588	0.1257	0
22/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	3105.2300	2720.3500	3.1052	2.7204	300
22/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	1.4900	5.1200	0.0015	0.0051	0
22/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	5140.3500	4751.8500	5.1404	4.7519	0
22/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	300
22/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7388.7600	7000.2500	7.3888	7.0003	1,054
22/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9442.4700	9053.9600	9.4425	9.0540	0
22/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12617.3000	12228.7900	12.6173	12.2288	0
22/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
22/07/2025	2030 On 06-November-25			Bond Future	8.4009	8.5155	100.8187	100.4228	56,402
22/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1595.6100	1341.6700	1.5956	1.3417	300
22/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	497.6200	639.6100	0.4976	0.6396	0
22/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2955.8800	2621.3300	2.9559	2.6213	300
22/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	167.3700	228.7500	0.1674	0.2288	0
22/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3918.3400	3552.0100	3.9183	3.5520	0
22/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	66.7600	96.3600	0.0668	0.0964	0
22/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5622.8900	5232.9900	5.6229	5.2330	0
22/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	10.0300	16.0600	0.0100	0.0161	300
22/07/2025	2030 On 05-February-26			Bond Future	8.4614	8.5846	98.6872	98.2836	0
22/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3590.9000	3258.8600	3.5909	3.2589	0
22/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	282.6100	354.0900	0.2826	0.3541	0
22/07/2025	2030 On 07-May-26			Bond Future	8.5464	8.6794	100.5006	100.0894	0
22/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3150.0400	2848.9600	3.1500	2.8490	0
22/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	576.9500	687.0800	0.5770	0.6871	0
22/07/2025	2030 On 06-August-26			Bond Future	8.6501	8.7946	98.3434	97.9244	0
22/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2612.2400	2345.2500	2.6122	2.3453	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	972.5300	1124.5900	0.9725	1.1246	0
22/07/2025	2031 On 07-August-25			Bond Future	107.5030	107.3963	107.5030	107.3963	0
22/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	69.7700	43.8300	0.0698	0.0438	0
22/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	216.7700	297.5200	0.2168	0.2975	0
22/07/2025	2031 On 06-November-25			Bond Future	109.5343	109.4255	109.5343	109.4255	680
22/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	208.4100	167.8900	0.2084	0.1679	0
22/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	364.1000	432.4300	0.3641	0.4324	0
22/07/2025	2031 On 05-February-26			Bond Future	109.2134	109.1024	109.2134	109.1024	0
22/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	0.0600	0.0300	0.0001	0.0000	0
22/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2546.6500	2657.6700	2.5467	2.6577	0
22/07/2025	2031 On 07-May-26			Bond Future	111.2464	111.1329	111.2464	111.1329	0
22/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2593.6300	2707.1100	2.5936	2.7071	0
22/07/2025	2031 On 06-August-26			Bond Future	110.8975	110.7818	110.8975	110.7818	0
22/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	2912.5000	3028.1900	2.9125	3.0282	0
22/07/2025	2032 On 07-August-25			Bond Future	9.0493	9.1562	99.0799	98.5699	91,754
22/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1779.5400	1378.8400	1.7795	1.3788	300
22/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	118.9500	228.3300	0.1190	0.2283	0
22/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	3973.6700	3475.5300	3.9737	3.4755	300
22/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	7.2300	19.1700	0.0072	0.0192	0
22/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	7033.3500	6523.5200	7.0334	6.5235	0
22/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	0.0800	0.3300	0.0001	0.0003	300
22/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	12948.5900	12438.5100	12.9486	12.4385	0
22/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2032 On 06-November-25			Bond Future	9.1259	9.2384	96.7670	96.2472	44,973
22/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2080.9300	1763.6400	2.0809	1.7636	300
22/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	820.6400	1023.1500	0.8206	1.0232	0
22/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3816.7400	3393.8200	3.8167	3.3938	300
22/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	310.6600	407.5400	0.3107	0.4075	0
22/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	5873.8600	5392.5600	5.8739	5.3926	0
22/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	102.7300	141.2300	0.1027	0.1412	0
22/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7794.3900	7289.8900	7.7944	7.2899	0

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22/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	35.8800	51.1800	0.0359	0.0512	300
22/07/2025	2032 On 05-February-26			Bond Future	9.2110	9.3296	98.5678	98.0381	0
22/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4679.7100	4263.3100	4.6797	4.2633	0
22/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	542.3500	655.6600	0.5424	0.6557	0
22/07/2025	2032 On 07-May-26			Bond Future	9.3077	9.4329	96.2193	95.6795	0
22/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4464.7500	4077.1700	4.4648	4.0772	0
22/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	948.9800	1101.1300	0.9490	1.1011	0
22/07/2025	2032 On 06-August-26			Bond Future	9.4162	9.5488	97.9917	97.4417	0
22/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4164.3700	3796.3200	4.1644	3.7963	0
22/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1290.1200	1472.0200	1.2901	1.4720	0
22/07/2025	2033 On 07-August-25			Bond Future	129.9806	130.0654	129.9806	130.0654	1,648
22/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1330.5900	1415.3600	1.3306	1.4154	0
22/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2033 On 06-November-25			Bond Future	130.8983	130.9845	130.8983	130.9845	5,288
22/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2241.7300	2155.5500	2.2417	2.1556	0
22/07/2025	2033 On 05-February-26			Bond Future	133.3660	133.4535	133.3660	133.4535	0
22/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	486.0300	573.5400	0.4860	0.5735	0
22/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2033 On 07-May-26			Bond Future	134.2861	134.3749	134.2861	134.3749	0
22/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	873.9400	785.1100	0.8739	0.7851	0
22/07/2025	2033 On 06-August-26			Bond Future	136.7935	136.8837	136.7935	136.8837	0
22/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2543.5400	2633.7100	2.5435	2.6337	0
22/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2037 On 07-August-25			Bond Future	10.4194	10.5717	87.5967	86.6874	127,143
22/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	506.5600	243.4100	0.5066	0.2434	2,541
22/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	985.9300	1632.0000	0.9859	1.6320	0
22/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	1000.1800	558.2300	1.0002	0.5582	300
22/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	517.3900	984.6600	0.5174	0.9847	0
22/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1192.5600	693.6700	1.1926	0.6937	2,341
22/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	412.0900	822.4200	0.4121	0.8224	0
22/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1577.8500	982.1100	1.5779	0.9821	200

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22/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	265.1100	578.5900	0.2651	0.5786	0
22/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3427.6300	2586.8500	3.4276	2.5869	300
22/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	30.6600	99.1000	0.0307	0.0991	0
22/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	3812.8900	2950.8000	3.8129	2.9508	0
22/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	18.8300	65.9600	0.0188	0.0660	2,541
22/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	5741.8700	4837.9400	5.7419	4.8379	0
22/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	1.2400	6.5300	0.0012	0.0065	2,541
22/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	5905.4800	5000.5500	5.9055	5.0006	7,500
22/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	0.9600	5.2500	0.0010	0.0053	7,500
22/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	7888.3200	6979.3300	7.8883	6.9793	0
22/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.0300	0.2600	0.0000	0.0003	2,541
22/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	7940.9900	7031.9800	7.9410	7.0320	0
22/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.0300	0.2400	0.0000	0.0002	300
22/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	9702.7100	8793.5000	9.7027	8.7935	0
22/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	2,541
22/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	13824.1200	12914.9000	13.8241	12.9149	0
22/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2037 On 06-November-25			Bond Future	10.5197	10.6779	89.2302	88.3038	81,990
22/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1774.4300	1356.6600	1.7744	1.3567	300
22/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	1890.7600	2399.3800	1.8908	2.3994	0
22/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3621.6300	2987.5500	3.6216	2.9876	300
22/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	850.4800	1142.7900	0.8505	1.1428	0
22/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6499.3000	5692.6100	6.4993	5.6926	0
22/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	275.8200	395.5200	0.2758	0.3955	0
22/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	9069.0700	8190.7100	9.0691	8.1907	0
22/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	92.6900	140.7200	0.0927	0.1407	300
22/07/2025	2037 On 05-February-26			Bond Future	10.6284	10.7929	86.6324	85.6886	0
22/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2585.7700	2127.1100	2.5858	2.1271	1,930
22/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2460.7700	2945.9000	2.4608	2.9459	0
22/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3426.7100	2884.6900	3.4267	2.8847	1,970
22/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1876.1500	2277.9200	1.8762	2.2779	0
22/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4556.6500	3925.5900	4.5567	3.9256	0
22/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1337.9400	1650.6700	1.3379	1.6507	0
22/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5202.1400	4529.4600	5.2021	4.5295	0

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22/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1112.2500	1383.3600	1.1123	1.3834	1,930
22/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5367.3100	4684.8800	5.3673	4.6849	1,030
22/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	1061.6000	1322.9600	1.0616	1.3230	0
22/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7348.4800	6572.7200	7.3485	6.5727	0
22/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	616.4300	784.4600	0.6164	0.7845	1,930
22/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	9153.0800	8314.1700	9.1531	8.3142	0
22/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	341.9300	446.8100	0.3419	0.4468	1,970
22/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11210.4500	10322.1900	11.2105	10.3222	0
22/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	156.1700	211.7000	0.1562	0.2117	1,030
22/07/2025	2037 On 07-May-26			Bond Future	10.7502	10.9215	88.2239	87.2625	0
22/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3702.3000	3178.5600	3.7023	3.1786	142
22/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2582.3000	3019.9500	2.5823	3.0200	0
22/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	5005.5400	4388.0300	5.0055	4.3880	0
22/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1863.5000	2207.3800	1.8635	2.2074	0
22/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9300.8600	8485.7900	9.3009	8.4858	0
22/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	624.5800	770.9000	0.6246	0.7709	142
22/07/2025	2037 On 06-August-26			Bond Future	10.8841	11.0627	85.5894	84.6101	0
22/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6253.7600	5586.3100	6.2538	5.5863	0
22/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1851.3000	2163.1700	1.8513	2.1632	0
22/07/2025	2038 On 07-August-25			Bond Future	138.5854	138.5810	138.5854	138.5810	1,020
22/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	974.5700	979.0000	0.9746	0.9790	0
22/07/2025	2038 On 06-November-25			Bond Future	141.2040	141.1994	141.2040	141.1994	1,528
22/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2676.0100	2680.6300	2.6760	2.6806	0
22/07/2025	2038 On 05-February-26			Bond Future	141.6999	141.6949	141.6999	141.6949	0
22/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1500.0600	1505.0600	1.5001	1.5051	0
22/07/2025	2038 On 07-May-26			Bond Future	144.3381	144.3326	144.3381	144.3326	0
22/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	191.9100	197.3600	0.1919	0.1974	0
22/07/2025	2038 On 06-August-26			Bond Future	144.8310	144.8250	144.8310	144.8250	0
22/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	111.0200	105.0400	0.1110	0.1050	0
22/07/2025	2038 On 06-August-26	144.72	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
22/07/2025	2040 On 07-August-25			Bond Future	10.8707	11.0582	86.7988	85.5958	67,169
22/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	575.1100	230.4100	0.5751	0.2304	400
22/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	1034.8200	1893.1200	1.0348	1.8931	0
22/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	890.7900	403.0800	0.8908	0.4031	680
22/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	700.9600	1416.2500	0.7010	1.4163	0
22/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1284.8200	647.6800	1.2848	0.6477	0
22/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	452.6100	1018.4700	0.4526	1.0185	0
22/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	1746.0800	967.4000	1.7461	0.9674	0
22/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	278.5600	702.8800	0.2786	0.7029	0
22/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	2259.4900	1358.1900	2.2595	1.3582	0
22/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	163.6400	465.3400	0.1636	0.4653	680
22/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	3381.1200	2308.7000	3.3811	2.3087	400
22/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	49.1900	179.7700	0.0492	0.1798	0
22/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	3965.1500	2841.9900	3.9652	2.8420	0
22/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	25.2900	105.1300	0.0253	0.1051	0
22/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	5141.8800	3965.0500	5.1419	3.9651	0
22/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	5.9700	32.1400	0.0060	0.0321	0
22/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	6882.2600	5682.9700	6.8823	5.6830	0
22/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	0.5400	4.2500	0.0005	0.0043	400
22/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	9122.7700	7919.9200	9.1228	7.9199	0
22/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.0100	0.1600	0.0000	0.0002	0
22/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	10207.5100	9004.5300	10.2075	9.0045	0
22/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
22/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	13776.5200	12573.5200	13.7765	12.5735	0
22/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2040 On 06-November-25			Bond Future	10.9774	11.1718	88.4174	87.1918	11,995
22/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	5772.2000	4793.7400	5.7722	4.7937	0
22/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	528.3600	775.4500	0.5284	0.7755	0
22/07/2025	2040 On 05-February-26			Bond Future	11.0922	11.2942	85.5540	84.3054	0
22/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	4228.6900	3466.0100	4.2287	3.4660	0
22/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1795.1000	2281.0300	1.7951	2.2810	0
22/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5615.4000	4733.9600	5.6154	4.7340	475
22/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1240.3300	1607.5000	1.2403	1.6075	0
22/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	12124.8500	10953.0900	12.1249	10.9531	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	177.5700	254.4200	0.1776	0.2544	475
22/07/2025	2040 On 07-May-26			Bond Future	11.2189	11.4288	87.1255	85.8537	0
22/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1866.5800	1449.8100	1.8666	1.4498	1,460
22/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	5136.5900	5991.5900	5.1366	5.9916	0
22/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	3048.2200	2469.1200	3.0482	2.4691	820
22/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3657.7400	4350.4100	3.6577	4.3504	0
22/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	4990.1700	4215.9700	4.9902	4.2160	0
22/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2290.7600	2788.3300	2.2908	2.7883	0
22/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	5183.8600	4393.6900	5.1839	4.3937	0
22/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2193.0700	2674.6700	2.1931	2.6747	1,460
22/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	6435.2800	5554.1900	6.4353	5.5542	0
22/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1671.8000	2062.4800	1.6718	2.0625	820
22/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	7235.7400	6305.8000	7.2357	6.3058	0
22/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1413.9200	1755.7500	1.4139	1.7558	1,460
22/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8572.2800	7572.8800	8.5723	7.5729	0
22/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	1068.1400	1340.5100	1.0681	1.3405	820
22/07/2025	2040 On 06-August-26			Bond Future	11.3571	11.5755	84.2200	82.9245	0
22/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	6842.1300	5962.7900	6.8421	5.9628	0
22/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	2055.9800	2472.1300	2.0560	2.4721	0
22/07/2025	2044 On 07-August-25			Bond Future	11.1708	11.3483	81.5183	80.3639	19,706
22/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	21.2800	4.7700	0.0213	0.0048	9,000
22/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	3707.5500	4845.4400	3.7076	4.8454	0
22/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1319.5500	703.7900	1.3196	0.7038	9,000
22/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	476.7400	1015.3800	0.4767	1.0154	0
22/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	4300.8100	3208.8700	4.3008	3.2089	0
22/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	21.1700	83.6300	0.0212	0.0836	9,000
22/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	6346.6900	5200.5300	6.3467	5.2005	0
22/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	1.6600	9.9000	0.0017	0.0099	5,600
22/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	12480.2900	11325.8900	12.4803	11.3259	0
22/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2044 On 06-November-25			Bond Future	11.2784	11.4622	83.0384	81.8623	118,102
22/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	1982.9800	1459.2500	1.9830	1.4593	11,000
22/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	2166.8300	2819.2100	2.1668	2.8192	0
22/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	3971.8600	3180.9800	3.9719	3.1810	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	1008.4000	1393.6300	1.0084	1.3936	11,000
22/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	4566.0100	3718.6000	4.5660	3.7186	0
22/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	816.3300	1145.0300	0.8163	1.1450	0
22/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	5133.6200	4239.6000	5.1336	4.2396	0
22/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	669.5100	951.6000	0.6695	0.9516	5,800
22/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	6109.9400	5149.9000	6.1099	5.1499	0
22/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	478.6900	694.7600	0.4787	0.6948	5,600
22/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	6358.3000	5383.9300	6.3583	5.3839	0
22/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	439.7900	641.5300	0.4398	0.6415	5,800
22/07/2025	2044 On 05-February-26			Bond Future	11.3936	11.5842	80.2001	79.0020	0
22/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3456.8600	2813.8700	3.4569	2.8139	0
22/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2409.4200	2964.5900	2.4094	2.9646	0
22/07/2025	2044 On 07-May-26			Bond Future	11.5195	11.7173	81.6733	80.4529	0
22/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4404.6100	3712.4100	4.4046	3.7124	0
22/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2683.1100	3211.3000	2.6831	3.2113	0
22/07/2025	2044 On 06-August-26			Bond Future	11.6560	11.8618	78.7925	77.5493	0
22/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	6747.3100	5919.9500	6.7473	5.9200	0
22/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2284.4200	2700.2100	2.2844	2.7002	0
22/07/2025	2046 On 07-August-25			Bond Future	119.3157	118.3678	119.3157	118.3678	4,963
22/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	625.7300	0.0000	0.6257	0.0000	0
22/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	322.2400	0.0000	0.3222	0
22/07/2025	2046 On 06-November-25			Bond Future	119.3113	118.3452	119.3113	118.3452	19,493
22/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6098.7200	7064.7900	6.0987	7.0648	0
22/07/2025	2046 On 05-February-26			Bond Future	121.5603	120.5759	121.5603	120.5759	0
22/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	89.7000	1074.0800	0.0897	1.0741	0
22/07/2025	2046 On 07-May-26			Bond Future	121.5273	120.5240	121.5273	120.5240	0
22/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3422.6800	4425.9600	3.4227	4.4260	0
22/07/2025	2046 On 06-August-26			Bond Future	123.7955	122.7732	123.7955	122.7732	0
22/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1415.5200	393.2200	1.4155	0.3932	0
22/07/2025	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
22/07/2025	2050 On 07-August-25			Bond Future	117.7212	116.8536	117.7212	116.8536	4,295
22/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	2168.8200	3036.4300	2.1688	3.0364	0
22/07/2025	2050 On 06-November-25			Bond Future	119.9455	119.0613	119.9455	119.0613	16,609
22/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	4474.4900	5358.7300	4.4745	5.3587	0
22/07/2025	2050 On 05-February-26			Bond Future	119.7937	118.8926	119.7937	118.8926	0
22/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	3026.2900	3927.4000	3.0263	3.9274	0
22/07/2025	2050 On 07-May-26			Bond Future	122.0241	121.1057	122.0241	121.1057	0
22/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	2045.9400	2964.3200	2.0459	2.9643	0
22/07/2025	2050 On 06-August-26			Bond Future	121.8479	120.9120	121.8479	120.9120	0
22/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	1422.1400	2357.9800	1.4221	2.3580	0
22/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	AL37 On 07-August-25			Index Future	1161.1800	1156.0320	1161.1800	1,156.0320	0
22/07/2025	AL37 On 06-November-25			Index Future	1182.8380	1177.5920	1182.8380	1,177.5920	0
22/07/2025	AL37 On 05-February-26			Index Future	1204.8620	1199.5160	1204.8620	1,199.5160	0
22/07/2025	AL37 On 07-May-26			Index Future	1227.0330	1221.5850	1227.0330	1,221.5850	0
22/07/2025	AL37 On 06-August-26			Index Future	1249.4450	1243.8950	1249.4450	1,243.8950	0
22/07/2025	AL7T On 07-August-25			Index Future	1402.6350	1390.3990	1402.6350	1,390.3990	0
22/07/2025	AL7T On 06-November-25			Index Future	1428.7970	1416.3300	1428.7970	1,416.3300	0
22/07/2025	AL7T On 05-February-26			Index Future	1455.4000	1442.6980	1455.4000	1,442.6980	0
22/07/2025	AL7T On 07-May-26			Index Future	1482.1810	1469.2420	1482.1810	1,469.2420	0
22/07/2025	AL7T On 06-August-26			Index Future	1509.2540	1496.0740	1509.2540	1,496.0740	0
22/07/2025	ALBI On 07-August-25			Index Future	1189.9200	1179.9180	1189.9200	1,179.9180	77
22/07/2025	ALBI On 06-November-25			Index Future	1212.1140	1201.9240	1212.1140	1,201.9240	15
22/07/2025	ALBI On 05-February-26			Index Future	1234.6830	1224.3000	1234.6830	1,224.3000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2025	ALBI On 07-May-26			Index Future	1257.4030	1246.8260	1257.4030	1,246.8260	0
22/07/2025	ALBI On 06-August-26			Index Future	1280.3690	1269.5960	1280.3690	1,269.5960	0
22/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	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
22/07/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	ES33 On 07-August-25			Bond Future	10.4934	10.6461	86.9845	86.2564	0
22/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	13179.8900	12451.8300	13.1799	12.4518	0
22/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	ES33 On 06-November-25			Bond Future	10.6194	10.7792	84.8337	84.0917	0
22/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	6183.4300	5441.4400	6.1834	5.4414	0
22/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	ES33 On 05-February-26			Bond Future	10.7589	10.9264	86.4326	85.6765	0
22/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	3237.1700	2481.0000	3.2372	2.4810	0
22/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	ES33 On 07-May-26			Bond Future	10.9071	11.0827	84.2461	83.4756	0
22/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3365.5500	2595.0800	3.3656	2.5951	0
22/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	ES33 On 06-August-26			Bond Future	11.0688	11.2533	85.8169	85.0318	0
22/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3948.2400	3163.1100	3.9482	3.1631	0
22/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	ES42 On 07-August-25			Bond Future	11.3828	11.5654	81.1631	80.0504	0
22/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12890.9300	11778.2100	12.8909	11.7782	0
22/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	ES42 On 06-November-25			Bond Future	11.5021	11.6916	78.4317	77.2978	0
22/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	5097.8000	3963.8900	5.0978	3.9639	0
22/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	ES42 On 05-February-26			Bond Future	11.6267	11.8234	79.9095	78.7541	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1309.8100	154.3800	1.3098	0.1544	0
22/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	ES42 On 07-May-26			Bond Future	11.7617	11.9661	77.1316	75.9544	0
22/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2490.2200	1312.9700	2.4902	1.3130	0
22/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	ES42 On 06-August-26			Bond Future	11.9025	12.1150	78.5681	77.3687	0
22/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	4093.7600	2894.3600	4.0938	2.8944	0
22/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	GOVI On 07-August-25			GOVI	1171.4560	1161.9760	1171.4560	1,161.9760	27
22/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1604560.0000	1509760.0000	160.4560	150.9760	0
22/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	GOVI On 06-November-25			GOVI	1193.3060	1183.6470	1193.3060	1,183.6470	582
22/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	813060.0000	716470.0000	81.3060	71.6470	0
22/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	GOVI On 05-February-26			GOVI	1215.5240	1205.6830	1215.5240	1,205.6830	0
22/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	655240.0000	556830.0000	65.5240	55.6830	0
22/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	GOVI On 07-May-26			GOVI	1237.8920	1227.8660	1237.8920	1,227.8660	42
22/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	608920.0000	508660.0000	60.8920	50.8660	0
22/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	GOVI On 06-August-26			GOVI	1260.5020	1250.2900	1260.5020	1,250.2900	0
22/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	715020.0000	612900.0000	71.5020	61.2900	0
22/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/07/2025	IGOV On 07-August-25			Index Future	380.3240	379.1780	380.3240	379.1780	234
22/07/2025	IGOV On 06-November-25			Index Future	387.5120	386.3440	387.5120	386.3440	520
22/07/2025	IGOV On 05-February-26			Index Future	394.8200	393.6280	394.8200	393.6280	0
22/07/2025	IGOV On 07-May-26			Index Future	402.1760	400.9610	402.1760	400.9610	0
22/07/2025	IGOV On 06-August-26			Index Future	409.6110	408.3720	409.6110	408.3720	0
22/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
22/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/07/2025	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
22/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
22/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
22/07/2025	R033 On 07-August-25			Bond Future	9.2402	9.3572	107.7356	107.0905	7,150
22/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5814.0000	5171.6600	5.8140	5.1717	0
22/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	1.0200	3.8300	0.0010	0.0038	0
22/07/2025	R033 On 06-November-25			Bond Future	9.3209	9.4437	104.7016	104.0442	1,484
22/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5429.7800	4847.0800	5.4298	4.8471	0
22/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	183.6700	258.3700	0.1837	0.2584	0
22/07/2025	R033 On 05-February-26			Bond Future	9.4096	9.5386	106.6499	105.9800	0
22/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	5905.3800	5352.6700	5.9054	5.3527	0
22/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	465.2600	582.4000	0.4653	0.5824	0
22/07/2025	R033 On 07-May-26			Bond Future	9.5092	9.6449	103.5662	102.8837	0
22/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	5208.0000	4703.6100	5.2080	4.7036	0
22/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	930.0700	1108.1000	0.9301	1.1081	0
22/07/2025	R033 On 06-August-26			Bond Future	9.6194	9.7625	105.4734	104.7781	0
22/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4607.9400	4153.4300	4.6079	4.1534	0
22/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1588.7700	1829.6000	1.5888	1.8296	0
22/07/2025	R035 On 07-August-25			Bond Future	9.8625	9.9896	97.9486	97.2091	39,298
22/07/2025	R035 On 07-August-25	9.98	Call	Bond Future	1084.2500	679.9900	1.0843	0.6800	0
22/07/2025	R035 On 07-August-25	9.98	Put	Bond Future	400.2400	735.5300	0.4002	0.7355	100

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1506.1000	1012.2600	1.5061	1.0123	300
22/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	245.0800	490.7900	0.2451	0.4908	0
22/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2075.9300	1494.2900	2.0759	1.4943	0
22/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	128.7700	286.6800	0.1288	0.2867	8,000
22/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	2848.5000	2191.3300	2.8485	2.1913	0
22/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	53.1700	135.5500	0.0532	0.1356	8,000
22/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3114.6200	2439.9300	3.1146	2.4399	0
22/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	38.8900	103.7500	0.0389	0.1038	50
22/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	4087.5200	3373.3400	4.0875	3.3733	300
22/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	11.8600	37.2300	0.0119	0.0372	0
22/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	5818.3100	5082.4300	5.8183	5.0824	0
22/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	1.1600	4.8300	0.0012	0.0048	8,500
22/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	7930.8000	7191.4800	7.9308	7.1915	0
22/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.0500	0.2800	0.0001	0.0003	17,500
22/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	8138.3600	7398.9900	8.1384	7.3990	0
22/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.0300	0.2100	0.0000	0.0002	300
22/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14576.8800	13837.3300	14.5769	13.8373	0
22/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	R035 On 06-November-25			Bond Future	9.9574	10.0898	95.2720	94.5186	88,434
22/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1153.8300	882.4500	1.1538	0.8825	250
22/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2233.3500	2715.4400	2.2334	2.7154	0
22/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1529.3800	1200.2700	1.5294	1.2003	2,000
22/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	1800.6600	2225.0200	1.8007	2.2250	0
22/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2063.8000	1665.5100	2.0638	1.6655	300
22/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1365.9100	1721.0900	1.3659	1.7211	0
22/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2307.0500	1881.3800	2.3071	1.8814	0
22/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1213.9500	1541.7500	1.2140	1.5418	250
22/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	2868.2000	2387.3300	2.8682	2.3873	0
22/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	935.7300	1208.3300	0.9357	1.2083	50
22/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3310.3200	2792.6200	3.3103	2.7926	2,000
22/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	768.7500	1004.5200	0.7688	1.0045	0
22/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3434.7800	2907.6100	3.4348	2.9076	2,000
22/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	728.0200	954.3200	0.7280	0.9543	0
22/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3688.1900	3142.8800	3.6882	3.1429	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	652.2700	860.4300	0.6523	0.8604	250
22/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	4034.9300	3467.0700	4.0349	3.4671	300
22/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	562.5900	748.2000	0.5626	0.7482	0
22/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4480.1800	3886.7600	4.4802	3.8868	0
22/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	466.2500	626.3000	0.4663	0.6263	8,500
22/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5684.4800	5037.4700	5.6845	5.0375	2,000
22/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	282.6500	389.1100	0.2827	0.3891	0
22/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5731.7900	5083.0600	5.7318	5.0831	250
22/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	277.1600	381.9000	0.2772	0.3819	0
22/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	5969.3000	5312.3500	5.9693	5.3124	0
22/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	251.2900	347.8100	0.2513	0.3478	0
22/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	6929.4500	6244.8200	6.9295	6.2448	0
22/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	168.4000	237.2400	0.1684	0.2372	0
22/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	8045.6200	7338.1200	8.0456	7.3381	0
22/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	105.5300	151.5000	0.1055	0.1515	2,000
22/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	8142.9300	7433.8200	8.1429	7.4338	0
22/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	101.3400	145.7000	0.1013	0.1457	250
22/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9212.0200	8488.3400	9.2120	8.4883	0
22/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	64.5100	94.3000	0.0645	0.0943	300
22/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10563.5500	9827.8400	10.5636	9.8278	0
22/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	36.2500	54.0100	0.0363	0.0540	250
22/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	10755.2900	10018.3000	10.7553	10.0183	0
22/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	33.3700	49.8500	0.0334	0.0499	2,000
22/07/2025	R035 On 05-February-26			Bond Future	10.0614	10.1997	97.0452	96.2775	0
22/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2647.6300	2248.8800	2.6476	2.2489	250
22/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	2044.0400	2413.0400	2.0440	2.4130	0
22/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3577.1600	3104.4200	3.5772	3.1044	2,000
22/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1495.7900	1790.8000	1.4958	1.7908	0
22/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4452.3800	3924.1900	4.4524	3.9242	0
22/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1136.7900	1376.3500	1.1368	1.3764	250
22/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	4933.4100	4379.3900	4.9334	4.3794	0
22/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	982.7100	1196.4400	0.9827	1.1964	0
22/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5553.7000	4970.4300	5.5537	4.9704	2,000
22/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	817.5000	1001.9800	0.8175	1.0020	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5806.8300	5212.7700	5.8068	5.2128	0
22/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	759.0100	932.7000	0.7590	0.9327	0
22/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6537.2600	5915.4700	6.5373	5.9155	0
22/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	614.4700	760.4300	0.6145	0.7604	250
22/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	12203.4500	11466.6600	12.2035	11.4667	0
22/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	99.1400	130.1000	0.0991	0.1301	2,000
22/07/2025	R035 On 07-May-26			Bond Future	10.1689	10.3133	94.3251	93.5430	0
22/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5160.0500	4629.5900	5.1601	4.6296	0
22/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1495.2500	1746.8900	1.4953	1.7469	0
22/07/2025	R035 On 06-August-26			Bond Future	10.2872	10.4382	96.0630	95.2662	0
22/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5705.2500	5166.0500	5.7053	5.1661	0
22/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1722.9900	1980.6200	1.7230	1.9806	0
22/07/2025	R038 On 07-August-25			Bond Future	10.4906	10.6330	106.6113	105.6153	6,386
22/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	5097.3200	4122.6500	5.0973	4.1227	0
22/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	6.6600	27.9500	0.0067	0.0280	0
22/07/2025	R038 On 06-November-25			Bond Future	10.5982	10.7462	103.1150	102.1003	127
22/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3592.5000	2924.7600	3.5925	2.9248	1,770
22/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	1004.8600	1351.8400	1.0049	1.3518	0
22/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	4913.0300	4137.8000	4.9130	4.1378	0
22/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	617.4800	856.9700	0.6175	0.8570	0
22/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	11076.0200	10098.2200	11.0760	10.0982	0
22/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	68.0400	104.9600	0.0680	0.1050	1,770
22/07/2025	R038 On 05-February-26			Bond Future	10.7127	10.8668	105.0337	103.9999	0
22/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	5975.0700	5233.1100	5.9751	5.2331	0
22/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1226.6800	1518.4800	1.2267	1.5185	0
22/07/2025	R038 On 07-May-26			Bond Future	10.8362	10.9967	101.4787	100.4257	0
22/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5656.8400	4974.8700	5.6568	4.9749	0
22/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	2027.3200	2398.4300	2.0273	2.3984	0
22/07/2025	R038 On 06-August-26			Bond Future	10.9684	11.1358	103.3471	102.2743	0
22/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7143.8100	6415.7000	7.1438	6.4157	0
22/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2153.6100	2498.2900	2.1536	2.4983	0
22/07/2025	R053 On 07-August-25			Bond Future	11.0699	11.2524	108.9842	107.3754	22,750
22/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	16150.1100	14541.2800	16.1501	14.5413	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	R053 On 06-November-25			Bond Future	11.1729	11.3621	105.1539	103.5149	23,170
22/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	5892.8100	4696.6800	5.8928	4.6967	0
22/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	953.1700	1396.1000	0.9532	1.3961	0
22/07/2025	R053 On 05-February-26			Bond Future	11.2810	11.4772	107.1105	105.4407	0
22/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	4789.3800	3868.9800	4.7894	3.8690	0
22/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	3012.6500	3762.0100	3.0127	3.7620	0
22/07/2025	R053 On 07-May-26			Bond Future	11.3956	11.5993	103.2166	101.5158	0
22/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	5858.4300	4883.6600	5.8584	4.8837	0
22/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3416.9700	4143.0000	3.4170	4.1430	0
22/07/2025	R053 On 06-August-26			Bond Future	11.5167	11.7284	105.1167	103.3843	0
22/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	9008.9400	7853.9100	9.0089	7.8539	0
22/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	3003.5600	3580.9200	3.0036	3.5809	0
22/07/2025	R186 On 07-August-25			Bond Future	7.7258	7.7574	104.9840	104.9430	134,548
22/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1916.7600	1875.7600	1.9168	1.8758	1,983
22/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2496.8300	2455.8300	2.4968	2.4558	0
22/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3209.1800	3168.1800	3.2092	3.1682	0
22/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
22/07/2025	R186 On 06-November-25			Bond Future	7.7629	7.8023	106.9417	106.8998	35,102
22/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	467.1900	436.4900	0.4672	0.4365	0
22/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	76.3600	87.6300	0.0764	0.0876	0
22/07/2025	R186 On 05-February-26			Bond Future	7.8339	7.8855	103.6270	103.5840	0
22/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	588.9700	557.0400	0.5890	0.5570	0
22/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	94.3500	105.3800	0.0944	0.1054	0
22/07/2025	R186 On 07-May-26			Bond Future	8.0118	8.0860	105.5312	105.4872	0
22/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	506.7600	475.3300	0.5068	0.4753	0
22/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	105.4900	118.1100	0.1055	0.1181	0
22/07/2025	R186 On 06-August-26			Bond Future	8.4000	8.5268	102.1698	102.1247	0
22/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	209.0000	185.0900	0.2090	0.1851	0
22/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	148.5100	169.7400	0.1485	0.1697	0
22/07/2025	R202 On 07-August-25			Bond Future	268.4654	267.5142	268.4654	267.5142	320

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	3134.6300	4085.8000	3.1346	4.0858	0
22/07/2025	R202 On 06-November-25			Bond Future	273.5383	272.5685	273.5383	272.5685	780
22/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	2101.7200	3071.5300	2.1017	3.0715	0
22/07/2025	R202 On 05-February-26			Bond Future	273.3590	272.3706	273.3590	272.3706	0
22/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	4461.0000	5449.4200	4.4610	5.4494	0
22/07/2025	R202 On 07-May-26			Bond Future	278.4485	277.4410	278.4485	277.4410	0
22/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	898.4600	0.0000	0.8985	0.0000	0
22/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	108.9800	0.0000	0.1090	0
22/07/2025	R202 On 06-August-26			Bond Future	278.2199	277.1923	278.2199	277.1923	0
22/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	640.1000	1667.7300	0.6401	1.6677	0
22/07/2025	R209 On 07-August-25			Bond Future	10.1375	10.2896	77.3236	76.5208	9,813
22/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	12045.3200	11242.5500	12.0453	11.2426	0
22/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	R209 On 06-November-25			Bond Future	10.2289	10.3867	75.6136	74.7957	7,867
22/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5448.7100	4745.1900	5.4487	4.7452	0
22/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	264.3600	378.7100	0.2644	0.3787	0
22/07/2025	R209 On 05-February-26			Bond Future	10.3265	10.4904	77.0207	76.1875	0
22/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	4069.0000	3498.8800	4.0690	3.4989	0
22/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	1060.1400	1323.2700	1.0601	1.3233	0
22/07/2025	R209 On 07-May-26			Bond Future	10.4322	10.6025	75.2847	74.4359	0
22/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4576.2600	4012.4100	4.5763	4.0124	0
22/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1461.4000	1746.3200	1.4614	1.7463	0
22/07/2025	R209 On 06-August-26			Bond Future	10.5460	10.7231	76.6716	75.8069	0
22/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5534.3500	4937.7300	5.5344	4.9377	0
22/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1529.2900	1797.3100	1.5293	1.7973	0
22/07/2025	R210 On 07-August-25			Bond Future	250.6094	250.4481	250.6094	250.4481	123
22/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	2169.3800	2008.0700	2.1694	2.0081	0
22/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	R210 On 06-November-25			Bond Future	251.9203	251.7555	251.9203	251.7555	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
22/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	219.6900	384.4900	0.2197	0.3845	0
22/07/2025	R210 On 05-February-26			Bond Future	256.6694	256.5010	256.6694	256.5010	0
22/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	3569.3700	3400.9600	3.5694	3.4010	0
22/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	R210 On 07-May-26			Bond Future	257.9676	257.7953	257.9676	257.7953	0
22/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	2567.6400	2395.2600	2.5676	2.3953	0
22/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	R210 On 06-August-26			Bond Future	262.7836	262.6074	262.7836	262.6074	0
22/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	2943.6400	2767.3600	2.9436	2.7674	0
22/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	R213 On 07-August-25			Bond Future	8.7169	8.8188	95.7003	95.2810	21,010
22/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11233.2100	10813.9100	11.2332	10.8139	0
22/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	R213 On 06-November-25			Bond Future	8.7859	8.8937	93.9332	93.5059	81,901
22/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	4947.0500	4550.8400	4.9471	4.5508	0
22/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	83.5000	114.5700	0.0835	0.1146	0
22/07/2025	R213 On 05-February-26			Bond Future	8.8655	8.9799	95.6815	95.2461	0
22/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4201.3100	3849.0800	4.2013	3.8491	0
22/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	390.0100	473.2300	0.3900	0.4732	0
22/07/2025	R213 On 07-May-26			Bond Future	8.9511	9.0728	93.8881	93.4444	0
22/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3748.1400	3423.3800	3.7481	3.4234	0
22/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	704.7600	823.7200	0.7048	0.8237	0
22/07/2025	R213 On 06-August-26			Bond Future	9.0504	9.1802	95.6186	95.1664	0
22/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3308.2900	3011.4800	3.3083	3.0115	0
22/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1105.7900	1261.1800	1.1058	1.2612	0
22/07/2025	R214 On 07-August-25			Bond Future	10.8490	11.0313	70.5725	69.5628	6,115
22/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	10485.4700	9475.7900	10.4855	9.4758	0
22/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	R214 On 06-November-25			Bond Future	10.9491	11.1377	68.5905	67.5619	31,589
22/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4164.2500	3377.0900	4.1643	3.3771	0
22/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	506.1100	747.5600	0.5061	0.7476	0
22/07/2025	R214 On 05-February-26			Bond Future	11.0564	11.2517	69.8670	68.8191	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	2914.9800	2338.7700	2.9150	2.3388	0
22/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1823.0900	2294.7600	1.8231	2.2948	0
22/07/2025	R214 On 07-May-26			Bond Future	11.1652	11.3672	67.8526	66.7853	0
22/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	3876.5900	3243.2500	3.8766	3.2433	0
22/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	1967.4000	2401.4200	1.9674	2.4014	0
22/07/2025	R214 On 06-August-26			Bond Future	11.2820	11.4914	69.1028	68.0155	0
22/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5386.0600	4673.1800	5.3861	4.6732	0
22/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	1909.1100	2283.5100	1.9091	2.2835	0
22/07/2025	R248 On 07-August-25			Bond Future	11.1503	11.3428	84.2488	82.9521	37,949
22/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	12214.7700	10918.1400	12.2148	10.9181	0
22/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/07/2025	R248 On 06-November-25			Bond Future	11.2566	11.4561	81.3802	80.0592	218,072
22/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	4060.2000	3157.4400	4.0602	3.1574	0
22/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	922.2300	1340.5100	0.9222	1.3405	0
22/07/2025	R248 On 05-February-26			Bond Future	11.3704	11.5774	82.8948	81.5490	0
22/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3154.4000	2471.9000	3.1544	2.4719	0
22/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2567.1400	3230.4500	2.5671	3.2305	0
22/07/2025	R248 On 07-May-26			Bond Future	11.4853	11.6998	79.9778	78.6070	260
22/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4247.3000	3486.8400	4.2473	3.4868	0
22/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2749.8000	3360.1200	2.7498	3.3601	0
22/07/2025	R248 On 06-August-26			Bond Future	11.6086	11.8313	81.4509	80.0546	0
22/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	6912.0900	5983.3000	6.9121	5.9833	0
22/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2310.3900	2777.8700	2.3104	2.7779	0
22/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0