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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
25/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	2029 On 07-August-25			Bond Future	139.0179	138.9230	139.0179	138.9230	3,706
25/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1607.9100	1513.0000	1.6079	1.5130	0
25/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2029 On 06-November-25			Bond Future	140.1925	140.1106	140.1925	140.1106	1,939
25/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	402.5200	320.6400	0.4025	0.3206	0
25/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2029 On 05-February-26			Bond Future	142.8358	142.7532	142.8358	142.7532	0
25/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2725.8200	2643.1800	2.7258	2.6432	0
25/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2029 On 07-May-26			Bond Future	144.0348	143.9513	144.0348	143.9513	0
25/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	2214.8300	2131.3100	2.2148	2.1313	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2029 On 06-August-26			Bond Future	146.6942	146.6407	146.6942	146.6407	0
25/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2594.1800	2540.7300	2.5942	2.5407	0
25/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2030 On 07-August-25			Bond Future	8.3625	8.3525	98.9273	98.9638	109,252
25/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1330.4400	1372.7300	1.3304	1.3727	300
25/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	41.2000	46.9800	0.0412	0.0470	0
25/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	3058.1500	3095.2500	3.0582	3.0953	300
25/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	0.1900	0.7800	0.0002	0.0008	0
25/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	5094.5700	5131.0800	5.0946	5.1311	0
25/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
25/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7342.9800	7379.4900	7.3430	7.3795	1,054
25/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9396.6900	9433.2000	9.3967	9.4332	0
25/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12571.5200	12608.0300	12.5715	12.6080	0
25/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
25/07/2025	2030 On 06-November-25			Bond Future	8.4172	8.4034	100.7622	100.8100	63,142
25/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1517.2300	1581.6900	1.5172	1.5817	300
25/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	475.7600	492.3900	0.4758	0.4924	0
25/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2882.2700	2943.2800	2.8823	2.9433	300
25/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	150.2800	163.4600	0.1503	0.1635	0
25/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3851.6500	3907.3300	3.8517	3.9073	0
25/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	56.5900	64.4400	0.0566	0.0644	0
25/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5563.7800	5613.6000	5.5638	5.6136	0
25/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	7.4400	9.4300	0.0074	0.0094	300
25/07/2025	2030 On 05-February-26			Bond Future	8.4789	8.4638	98.6298	98.6791	0
25/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3512.2800	3579.9900	3.5123	3.5800	0
25/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	261.3500	279.7500	0.2614	0.2798	0
25/07/2025	2030 On 07-May-26			Bond Future	8.5650	8.5487	100.4430	100.4935	0
25/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3066.6900	3140.4100	3.0667	3.1404	0
25/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	551.1600	574.4600	0.5512	0.5745	0
25/07/2025	2030 On 06-August-26			Bond Future	8.6776	8.6522	98.2637	98.3373	0
25/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2506.3000	2604.1100	2.5063	2.6041	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	946.3200	970.5600	0.9463	0.9706	0
25/07/2025	2031 On 07-August-25			Bond Future	107.6165	107.4603	107.6165	107.4603	0
25/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	100.6900	49.7700	0.1007	0.0498	0
25/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	134.2300	239.4800	0.1342	0.2395	0
25/07/2025	2031 On 06-November-25			Bond Future	109.6392	109.4917	109.6392	109.4917	680
25/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	246.2700	188.7800	0.2463	0.1888	0
25/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	297.0400	387.1000	0.2970	0.3871	0
25/07/2025	2031 On 05-February-26			Bond Future	109.3203	109.1708	109.3203	109.1708	0
25/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	0.0700	0.0400	0.0001	0.0000	0
25/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2439.7700	2589.2000	2.4398	2.5892	0
25/07/2025	2031 On 07-May-26			Bond Future	111.3562	111.2042	111.3562	111.2042	0
25/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	0
25/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2483.8600	2635.8300	2.4839	2.6358	0
25/07/2025	2031 On 06-August-26			Bond Future	110.9842	110.8545	110.9842	110.8545	0
25/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	2825.8000	2955.5500	2.8258	2.9556	0
25/07/2025	2032 On 07-August-25			Bond Future	9.0558	9.0411	99.0488	99.1195	91,754
25/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1711.3300	1791.5700	1.7113	1.7916	300
25/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	81.8500	91.4700	0.0819	0.0915	0
25/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	3937.9800	4009.9200	3.9380	4.0099	300
25/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	2.6500	3.9700	0.0027	0.0040	0
25/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	7002.1700	7072.8100	7.0022	7.0728	0
25/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	300
25/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	12917.4800	12988.1000	12.9175	12.9881	0
25/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2032 On 06-November-25			Bond Future	9.1348	9.1170	96.7256	96.8080	45,297
25/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2034.5800	2095.8500	2.0346	2.0959	300
25/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	815.6800	794.5700	0.8157	0.7946	0
25/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3768.9500	3843.0700	3.7690	3.8431	300
25/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	304.2600	296.0000	0.3043	0.2960	0
25/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	5828.2500	5908.1500	5.8283	5.9082	0
25/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	98.5100	96.0300	0.0985	0.0960	0
25/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7747.5600	7832.4200	7.7476	7.8324	0

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25/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	30.4400	32.9200	0.0304	0.0329	300
25/07/2025	2032 On 05-February-26			Bond Future	9.2203	9.2015	98.5260	98.6103	0
25/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4596.5700	4707.2900	4.5966	4.7073	0
25/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	501.0200	527.3900	0.5010	0.5274	0
25/07/2025	2032 On 07-May-26			Bond Future	9.3173	9.2974	96.1776	96.2637	0
25/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4371.6800	4491.0900	4.3717	4.4911	0
25/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	897.6200	930.9400	0.8976	0.9309	0
25/07/2025	2032 On 06-August-26			Bond Future	9.4314	9.4051	97.9287	98.0380	0
25/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4110.1200	4190.5900	4.1101	4.1906	0
25/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1298.8300	1270.0400	1.2988	1.2700	0
25/07/2025	2033 On 07-August-25			Bond Future	130.0402	130.0393	130.0402	130.0393	388
25/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1390.1600	1389.2700	1.3902	1.3893	0
25/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2033 On 06-November-25			Bond Future	130.9462	130.9591	130.9462	130.9591	6,548
25/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2193.7900	2180.9200	2.1938	2.1809	0
25/07/2025	2033 On 05-February-26			Bond Future	133.4152	133.4292	133.4152	133.4292	0
25/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	535.2200	549.1700	0.5352	0.5492	0
25/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2033 On 07-May-26			Bond Future	134.3369	134.3517	134.3369	134.3517	0
25/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	823.0800	808.3400	0.8231	0.8083	0
25/07/2025	2033 On 06-August-26			Bond Future	136.8173	136.8619	136.8173	136.8619	0
25/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2567.2800	2611.8600	2.5673	2.6119	0
25/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2037 On 07-August-25			Bond Future	10.3940	10.3747	87.7498	87.8663	127,143
25/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	484.7900	575.8100	0.4848	0.5758	2,541
25/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	811.0400	785.5500	0.8110	0.7856	0
25/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	1013.2100	1128.0600	1.0132	1.1281	300
25/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	377.3000	375.6400	0.3773	0.3756	0
25/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1220.3700	1339.2800	1.2204	1.3393	2,341
25/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	286.7800	289.1800	0.2868	0.2892	0
25/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1633.5900	1756.3500	1.6336	1.7564	200

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25/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	167.7300	173.9800	0.1677	0.1740	0
25/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3562.1800	3680.9700	3.5622	3.6810	300
25/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	12.0900	14.3700	0.0121	0.0144	0
25/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	3953.8700	4071.8600	3.9539	4.0719	0
25/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	6.6900	8.1700	0.0067	0.0082	2,541
25/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	5893.9200	6010.6100	5.8939	6.0106	0
25/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	0.1700	0.3500	0.0002	0.0004	2,541
25/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	6057.7600	6174.4100	6.0578	6.1744	7,500
25/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	0.1200	0.2600	0.0001	0.0003	7,500
25/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	8041.4100	8157.9200	8.0414	8.1579	0
25/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
25/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	8094.0800	8210.5900	8.0941	8.2106	0
25/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
25/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	9855.8300	9972.3400	9.8558	9.9723	0
25/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
25/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	13977.2400	14093.7500	13.9772	14.0938	0
25/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2037 On 06-November-25			Bond Future	10.4948	10.4731	89.3774	89.5055	88,989
25/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1831.6700	1898.2000	1.8317	1.8982	300
25/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	1800.8100	1739.2300	1.8008	1.7392	0
25/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3712.0300	3809.2200	3.7120	3.8092	300
25/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	793.6900	762.7700	0.7937	0.7628	0
25/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6620.5600	6738.2100	6.6206	6.7382	0
25/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	249.8900	239.4300	0.2499	0.2394	0
25/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	9193.5200	9329.7000	9.1935	9.3297	0
25/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	69.9500	78.0200	0.0700	0.0780	300
25/07/2025	2037 On 05-February-26			Bond Future	10.6024	10.5798	86.7825	86.9136	0
25/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2650.2900	2722.3800	2.6503	2.7224	1,930
25/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2375.1400	2316.2200	2.3751	2.3162	0
25/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3503.5500	3587.8000	3.5036	3.5878	1,970
25/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1802.8400	1756.0800	1.8028	1.7561	0
25/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4646.9000	4743.9000	4.6469	4.7439	0
25/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1278.0400	1244.0300	1.2780	1.2440	0
25/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5299.2600	5401.6500	5.2993	5.4017	0

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25/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	1059.2200	1030.6000	1.0592	1.0306	1,930
25/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5466.1100	5569.6900	5.4661	5.5697	1,030
25/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	1010.2500	982.8200	1.0103	0.9828	0
25/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7444.2300	7578.4800	7.4442	7.5785	0
25/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	562.0300	565.2700	0.5620	0.5653	1,930
25/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	9250.5200	9402.2300	9.2505	9.4022	0
25/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	289.2200	309.9200	0.2892	0.3099	1,970
25/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11330.7000	11474.7200	11.3307	11.4747	0
25/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	126.2700	139.2800	0.1263	0.1393	1,030
25/07/2025	2037 On 07-May-26			Bond Future	10.7231	10.6996	88.3776	88.5112	0
25/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3692.8100	3858.7800	3.6928	3.8588	142
25/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2419.0900	2451.5400	2.4191	2.4515	0
25/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	5016.9700	5189.6000	5.0170	5.1896	0
25/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1721.2100	1760.3200	1.7212	1.7603	0
25/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9378.4600	9543.7600	9.3785	9.5438	0
25/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	548.4600	580.2400	0.5485	0.5802	142
25/07/2025	2037 On 06-August-26			Bond Future	10.8592	10.8311	85.7273	85.8829	0
25/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6314.4700	6453.7500	6.3145	6.4538	0
25/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1774.0700	1757.7400	1.7741	1.7577	0
25/07/2025	2038 On 07-August-25			Bond Future	138.4608	138.3159	138.4608	138.3159	308
25/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	1099.1900	1244.1100	1.0992	1.2441	0
25/07/2025	2038 On 06-November-25			Bond Future	141.0634	140.9306	141.0634	140.9306	2,548
25/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2816.5700	2949.4300	2.8166	2.9494	0
25/07/2025	2038 On 05-February-26			Bond Future	141.5567	141.4226	141.5567	141.4226	0
25/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1643.2700	1777.4400	1.6433	1.7774	0
25/07/2025	2038 On 07-May-26			Bond Future	144.1934	144.0571	144.1934	144.0571	0
25/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	336.6200	472.9400	0.3366	0.4729	0
25/07/2025	2038 On 06-August-26			Bond Future	144.6518	144.5451	144.6518	144.5451	0
25/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	68.2100	174.9500	0.0682	0.1750	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2025	2040 On 07-August-25			Bond Future	10.8549	10.8257	86.9009	87.0911	65,000
25/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	526.8100	653.5500	0.5268	0.6536	400
25/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	884.4300	820.9700	0.8844	0.8210	0
25/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	854.3300	1008.1800	0.8543	1.0082	680
25/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	562.4100	526.0600	0.5624	0.5261	0
25/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1269.6500	1442.9000	1.2697	1.4429	0
25/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	335.3500	318.4000	0.3354	0.3184	0
25/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	1757.0200	1941.8600	1.7570	1.9419	0
25/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	187.4100	182.0500	0.1874	0.1821	0
25/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	2296.2700	2486.6800	2.2963	2.4867	0
25/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	98.3300	98.5400	0.0983	0.0985	680
25/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	3457.0600	3648.7800	3.4571	3.6488	400
25/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	23.0400	24.5600	0.0230	0.0246	0
25/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	4052.3200	4243.5200	4.0523	4.2435	0
25/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	10.3700	11.3700	0.0104	0.0114	0
25/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	5239.8500	5430.3400	5.2399	5.4303	0
25/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	1.8500	2.1400	0.0019	0.0021	0
25/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	6983.8900	7174.1400	6.9839	7.1741	0
25/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	0.0800	0.1300	0.0001	0.0001	400
25/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	9224.8500	9415.0500	9.2249	9.4151	0
25/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	10309.6000	10499.8000	10.3096	10.4998	0
25/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	13878.6100	14068.8100	13.8786	14.0688	0
25/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2040 On 06-November-25			Bond Future	10.9624	10.9306	88.5127	88.7158	20,564
25/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	5797.1600	6009.8900	5.7972	6.0099	0
25/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	458.0300	467.6200	0.4580	0.4676	0
25/07/2025	2040 On 05-February-26			Bond Future	11.0766	11.0436	85.6512	85.8586	0
25/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	4277.9700	4415.4100	4.2780	4.4154	0
25/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1747.1200	1677.1700	1.7471	1.6772	0
25/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5673.9200	5830.5400	5.6739	5.8305	475
25/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1201.5900	1150.8200	1.2016	1.1508	0
25/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	12192.2200	12410.6800	12.1922	12.4107	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	147.6800	158.7500	0.1477	0.1588	475
25/07/2025	2040 On 07-May-26			Bond Future	11.2027	11.1683	87.2254	87.4368	0
25/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1803.2600	1970.6200	1.8033	1.9706	1,460
25/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	4973.4100	4929.3700	4.9734	4.9294	0
25/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	2990.7200	3191.5000	2.9907	3.1915	820
25/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3500.3800	3489.7600	3.5004	3.4898	0
25/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	4953.4300	5180.3100	4.9534	5.1803	0
25/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2154.1600	2169.6400	2.1542	2.1696	0
25/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	5149.5300	5377.8100	5.1495	5.3778	0
25/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	2058.8800	2075.7600	2.0589	2.0758	1,460
25/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	6415.9400	6651.0400	6.4159	6.6510	0
25/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1552.6000	1576.3000	1.5526	1.5763	820
25/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	7225.8600	7463.2200	7.2259	7.4632	0
25/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1304.1800	1330.1400	1.3042	1.3301	1,460
25/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8577.8600	8816.4900	8.5779	8.8165	0
25/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	973.8600	1001.0900	0.9739	1.0011	820
25/07/2025	2040 On 06-August-26			Bond Future	11.3432	11.3043	84.3033	84.5379	0
25/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	6866.8900	7058.5800	6.8669	7.0586	0
25/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	1997.4600	1954.5300	1.9975	1.9545	0
25/07/2025	2044 On 07-August-25			Bond Future	11.0998	11.0806	81.9880	82.1156	19,306
25/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	19.8900	33.4200	0.0199	0.0334	9,000
25/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	3236.4500	3122.4000	3.2365	3.1224	0
25/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1570.2400	1702.7300	1.5702	1.7027	9,000
25/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	257.7200	262.6300	0.2577	0.2626	0
25/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	4754.3200	4883.0800	4.7543	4.8831	0
25/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	4.9700	6.1500	0.0050	0.0062	9,000
25/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	6814.9600	6942.6200	6.8150	6.9426	0
25/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	0.2200	0.3000	0.0002	0.0003	5,600
25/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	12950.0000	13077.5800	12.9500	13.0776	0
25/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2044 On 06-November-25			Bond Future	11.2060	11.1848	83.5088	83.6475	119,033
25/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	2210.7200	2281.2500	2.2107	2.2813	11,000
25/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	1924.2500	1856.0200	1.9243	1.8560	0
25/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	4300.1000	4403.5500	4.3001	4.4036	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	866.3200	831.0100	0.8663	0.8310	11,000
25/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	4915.1700	5024.9300	4.9152	5.0249	0
25/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	695.1700	666.1700	0.6952	0.6662	0
25/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	5500.0300	5614.7200	5.5000	5.6147	0
25/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	565.6000	541.5300	0.5656	0.5415	5,800
25/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	6500.4700	6622.0200	6.5005	6.6220	0
25/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	398.9000	381.6900	0.3989	0.3817	5,600
25/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	6754.0800	6877.0400	6.7541	6.8770	0
25/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	365.2500	349.4500	0.3653	0.3495	5,800
25/07/2025	2044 On 05-February-26			Bond Future	11.3186	11.2965	80.6794	80.8212	0
25/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3726.7800	3809.9800	3.7268	3.8100	0
25/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2200.0500	2141.4200	2.2001	2.1414	0
25/07/2025	2044 On 07-May-26			Bond Future	11.4415	11.4186	82.1621	82.3067	0
25/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4687.9700	4781.2600	4.6880	4.7813	0
25/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2477.6300	2426.3300	2.4776	2.4263	0
25/07/2025	2044 On 06-August-26			Bond Future	11.5779	11.5511	79.2730	79.4385	0
25/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	7050.0000	7190.5600	7.0500	7.1906	0
25/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2106.6200	2081.6800	2.1066	2.0817	0
25/07/2025	2046 On 07-August-25			Bond Future	118.9012	119.2441	118.9012	119.2441	4,963
25/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	211.2100	554.0500	0.2112	0.5541	0
25/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2046 On 06-November-25			Bond Future	118.8759	119.2378	118.8759	119.2378	19,630
25/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6534.1100	6172.2100	6.5341	6.1722	0
25/07/2025	2046 On 05-February-26			Bond Future	121.1171	121.4866	121.1171	121.4866	0
25/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	532.8900	163.4200	0.5329	0.1634	0
25/07/2025	2046 On 07-May-26			Bond Future	121.0759	121.4529	121.0759	121.4529	0
25/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3874.1000	3497.1100	3.8741	3.4971	0
25/07/2025	2046 On 06-August-26			Bond Future	123.3104	123.7210	123.3104	123.7210	0
25/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	930.3800	1340.9700	0.9304	1.3410	0
25/07/2025	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
25/07/2025	2050 On 07-August-25			Bond Future	117.3514	117.7352	117.3514	117.7352	4,295
25/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	2538.5800	2154.7800	2.5386	2.1548	0
25/07/2025	2050 On 06-November-25			Bond Future	119.5572	119.9607	119.5572	119.9607	16,609
25/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	4862.7800	4459.2900	4.8628	4.4593	0
25/07/2025	2050 On 05-February-26			Bond Future	119.3979	119.8100	119.3979	119.8100	0
25/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	3422.0800	3009.9600	3.4221	3.0100	0
25/07/2025	2050 On 07-May-26			Bond Future	121.6217	122.0418	121.6217	122.0418	0
25/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	2448.3400	2028.1800	2.4483	2.0282	0
25/07/2025	2050 On 06-August-26			Bond Future	121.4110	121.8662	121.4110	121.8662	0
25/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	1858.9900	1403.7600	1.8590	1.4038	0
25/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	AL37 On 07-August-25			Index Future	1160.8050	1161.5100	1160.8050	1,161.5100	0
25/07/2025	AL37 On 06-November-25			Index Future	1182.3350	1183.1780	1182.3350	1,183.1780	0
25/07/2025	AL37 On 05-February-26			Index Future	1204.3470	1205.2130	1204.3470	1,205.2130	0
25/07/2025	AL37 On 07-May-26			Index Future	1226.5100	1227.3970	1226.5100	1,227.3970	0
25/07/2025	AL37 On 06-August-26			Index Future	1248.6520	1249.8220	1248.6520	1,249.8220	0
25/07/2025	AL7T On 07-August-25			Index Future	1404.1750	1405.8520	1404.1750	1,405.8520	0
25/07/2025	AL7T On 06-November-25			Index Future	1430.2200	1432.0790	1430.2200	1,432.0790	0
25/07/2025	AL7T On 05-February-26			Index Future	1456.8460	1458.7490	1456.8460	1,458.7490	0
25/07/2025	AL7T On 07-May-26			Index Future	1483.6560	1485.5990	1483.6560	1,485.5990	0
25/07/2025	AL7T On 06-August-26			Index Future	1510.4400	1512.7410	1510.4400	1,512.7410	0
25/07/2025	ALBI On 07-August-25			Index Future	1191.5960	1192.9080	1191.5960	1,192.9080	77
25/07/2025	ALBI On 06-November-25			Index Future	1213.6980	1215.1620	1213.6980	1,215.1620	15
25/07/2025	ALBI On 05-February-26			Index Future	1236.2940	1237.7920	1236.2940	1,237.7920	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2025	ALBI On 07-May-26			Index Future	1259.0450	1260.5760	1259.0450	1,260.5760	0
25/07/2025	ALBI On 06-August-26			Index Future	1281.7740	1283.6070	1281.7740	1,283.6070	0
25/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	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
25/07/2025	C442 On 25-April-42			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
25/07/2025	C446 On 31-March-46			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
25/07/2025	CI43 On 31-January-43			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
25/07/2025	CI58 On 31-January-58			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
25/07/2025	CR33 On 31-March-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
25/07/2025	CR38 On 31-March-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
25/07/2025	CS26 On 02-April-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
25/07/2025	CS33 On 15-September-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
25/07/2025	ES33 On 07-August-25			Bond Future	10.4722		10.4529	87.0864	87.1788	0
25/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	13281.7500		13374.1500	13.2818	13.3742	0
25/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
25/07/2025	ES33 On 06-November-25			Bond Future	10.5990		10.5770	84.9290	85.0323	0
25/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	6278.8100		6382.0200	6.2788	6.3820	0
25/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
25/07/2025	ES33 On 05-February-26			Bond Future	10.7375		10.7143	86.5302	86.6357	0
25/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	3334.7000		3440.2400	3.3347	3.4402	0
25/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
25/07/2025	ES33 On 07-May-26			Bond Future	10.8844		10.8600	84.3463	84.4540	0
25/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3465.7500		3573.4200	3.4658	3.5734	0
25/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
25/07/2025	ES33 On 06-August-26			Bond Future	11.0491		11.0192	85.9011	86.0296	0
25/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	4032.4200		4160.9600	4.0324	4.1610	0
25/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
25/07/2025	ES42 On 07-August-25			Bond Future	11.3466		11.3124	81.3868	81.5989	0
25/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	13114.6000		13326.7700	13.1146	13.3268	0
25/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
25/07/2025	ES42 On 06-November-25			Bond Future	11.4658		11.4289	78.6516	78.8764	0
25/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	5317.7300		5542.5200	5.3177	5.5425	0
25/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
25/07/2025	ES42 On 05-February-26			Bond Future	11.5890		11.5507	80.1340	80.3633	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1534.2900	1763.6200	1.5343	1.7636	0
25/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	ES42 On 07-May-26			Bond Future	11.7224	11.6826	77.3610	77.5947	0
25/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2719.6000	2953.3300	2.7196	2.9533	0
25/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	ES42 On 06-August-26			Bond Future	11.8646	11.8202	78.7852	79.0408	0
25/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	4310.8400	4566.4900	4.3108	4.5665	0
25/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	GOVI On 07-August-25			GOVI	1172.9870	1174.2010	1172.9870	1,174.2010	38
25/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1619870.0000	1632010.0000	161.9870	163.2010	0
25/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	GOVI On 06-November-25			GOVI	1194.7440	1196.1060	1194.7440	1,196.1060	582
25/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	827440.0000	841060.0000	82.7440	84.1060	0
25/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	GOVI On 05-February-26			GOVI	1216.9860	1218.3810	1216.9860	1,218.3810	0
25/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	669860.0000	683810.0000	66.9860	68.3810	0
25/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	GOVI On 07-May-26			GOVI	1239.3820	1240.8080	1239.3820	1,240.8080	42
25/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	623820.0000	638080.0000	62.3820	63.8080	0
25/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	GOVI On 06-August-26			GOVI	1261.7560	1263.4780	1261.7560	1,263.4780	0
25/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	727560.0000	744780.0000	72.7560	74.4780	0
25/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/07/2025	IGOV On 07-August-25			Index Future	379.9620	380.2090	379.9620	380.2090	234
25/07/2025	IGOV On 06-November-25			Index Future	387.1040	387.3970	387.1040	387.3970	520
25/07/2025	IGOV On 05-February-26			Index Future	394.4030	394.7040	394.4030	394.7040	0
25/07/2025	IGOV On 07-May-26			Index Future	401.7520	402.0600	401.7520	402.0600	0
25/07/2025	IGOV On 06-August-26			Index Future	409.0940	409.4940	409.0940	409.4940	0
25/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/07/2025	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
25/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
25/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
25/07/2025	R033 On 07-August-25			Bond Future	9.2313	9.2217	107.7847	107.8382	7,150
25/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	5862.2900	5915.9200	5.8623	5.9159	0
25/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	0.1800	0.3900	0.0002	0.0004	0
25/07/2025	R033 On 06-November-25			Bond Future	9.3135	9.3013	104.7411	104.8068	6,231
25/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5435.9800	5519.2100	5.4360	5.5192	0
25/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	150.2900	167.8200	0.1503	0.1678	0
25/07/2025	R033 On 05-February-26			Bond Future	9.4018	9.3889	106.6906	106.7580	0
25/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	5923.9000	5990.3800	5.9239	5.9904	0
25/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	443.1000	442.1600	0.4431	0.4422	0
25/07/2025	R033 On 07-May-26			Bond Future	9.5008	9.4871	103.6086	103.6775	0
25/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	5219.6100	5286.2200	5.2196	5.2862	0
25/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	899.2600	896.9900	0.8993	0.8970	0
25/07/2025	R033 On 06-August-26			Bond Future	9.6150	9.5959	105.4945	105.5879	0
25/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4590.0400	4678.8700	4.5900	4.6789	0
25/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1549.7800	1545.2200	1.5498	1.5452	0
25/07/2025	R035 On 07-August-25			Bond Future	9.8479	9.8284	98.0340	98.1484	39,298
25/07/2025	R035 On 07-August-25	9.98	Call	Bond Future	1066.0000	1180.9900	1.0660	1.1810	0
25/07/2025	R035 On 07-August-25	9.98	Put	Bond Future	296.5800	297.1900	0.2966	0.2972	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1510.6400	1630.9400	1.5106	1.6309	300
25/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	164.2100	170.1300	0.1642	0.1701	0
25/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2107.3800	2228.6100	2.1074	2.2286	0
25/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	74.8100	81.6600	0.0748	0.0817	8,000
25/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	2905.8400	3024.8300	2.9058	3.0248	0
25/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	25.1000	29.7100	0.0251	0.0297	8,000
25/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3178.1600	3296.2900	3.1782	3.2963	0
25/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	17.0200	20.7700	0.0170	0.0208	50
25/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	4164.9300	4280.7800	4.1649	4.2808	300
25/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	3.8600	5.3300	0.0039	0.0053	0
25/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	5902.7700	6017.3100	5.9028	6.0173	0
25/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	0.2100	0.3700	0.0002	0.0004	8,500
25/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	8016.1600	8130.5500	8.0162	8.1306	0
25/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	17,500
25/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	8223.7400	8338.1300	8.2237	8.3381	0
25/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	300
25/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14662.2900	14776.6700	14.6623	14.7767	0
25/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R035 On 06-November-25			Bond Future	9.9438	9.9217	95.3497	95.4764	90,408
25/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1163.2900	1223.4400	1.1633	1.2234	250
25/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2165.1700	2098.6400	2.1652	2.0986	0
25/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1546.3600	1614.4100	1.5464	1.6144	2,000
25/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	1740.0000	1681.3700	1.7400	1.6814	0
25/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2089.7300	2167.4800	2.0897	2.1675	300
25/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1314.2000	1265.2700	1.3142	1.2653	0
25/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2336.5200	2418.1600	2.3365	2.4182	0
25/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1165.7800	1120.7400	1.1658	1.1207	250
25/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	2904.6800	2994.4100	2.9047	2.9944	0
25/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	894.5700	857.6200	0.8946	0.8576	50
25/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3351.2400	3446.6900	3.3512	3.4467	2,000
25/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	732.0300	700.8000	0.7320	0.7008	0
25/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3476.8700	3573.7700	3.4769	3.5738	2,000
25/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	692.4700	662.6900	0.6925	0.6627	0
25/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3732.5800	3832.2200	3.7326	3.8322	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	619.0200	591.9800	0.6190	0.5920	250
25/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	4081.9700	4185.2400	4.0820	4.1852	300
25/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	531.9900	508.5800	0.5320	0.5086	0
25/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4530.4500	4637.6700	4.5305	4.6377	0
25/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	438.8800	419.4200	0.4389	0.4194	8,500
25/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5741.3700	5857.1700	5.7414	5.8572	2,000
25/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	261.9000	251.0200	0.2619	0.2510	0
25/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5788.9600	5904.9800	5.7890	5.9050	250
25/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	256.6900	246.0300	0.2567	0.2460	0
25/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	6027.5700	6144.8500	6.0276	6.1449	0
25/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	231.9200	222.5200	0.2319	0.2225	0
25/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	6992.4500	7113.0200	6.9925	7.1130	0
25/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	153.7600	147.6500	0.1538	0.1477	0
25/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	8112.8600	8235.9000	8.1129	8.2359	0
25/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	95.1300	91.4900	0.0951	0.0915	2,000
25/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	8210.4400	8333.6800	8.2104	8.3337	0
25/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	91.2100	87.7700	0.0912	0.0878	250
25/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9282.4700	9407.1100	9.2825	9.4071	0
25/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	57.3200	55.2800	0.0573	0.0553	300
25/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10632.0400	10762.2800	10.6320	10.7623	0
25/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	27.1000	30.6600	0.0271	0.0307	250
25/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	10823.5900	10954.4100	10.8236	10.9544	0
25/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	24.0300	28.1700	0.0240	0.0282	2,000
25/07/2025	R035 On 05-February-26			Bond Future	10.0471	10.0240	97.1246	97.2541	0
25/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2604.1000	2752.9100	2.6041	2.7529	250
25/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	1921.1200	1940.4400	1.9211	1.9404	0
25/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3546.3000	3702.4300	3.5463	3.7024	2,000
25/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1385.5400	1412.1800	1.3855	1.4122	0
25/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4434.2800	4592.7600	4.4343	4.5928	0
25/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	1039.3000	1068.2900	1.0393	1.0683	250
25/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	4922.2500	5080.8700	4.9223	5.0809	0
25/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	892.1600	921.2900	0.8922	0.9213	0
25/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5551.1900	5709.2400	5.5512	5.7092	2,000
25/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	735.6000	764.1600	0.7356	0.7642	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5807.7300	5965.3600	5.8077	5.9654	0
25/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	680.5200	708.6600	0.6805	0.7087	0
25/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6547.1700	6703.5200	6.5472	6.7035	0
25/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	544.9900	571.8500	0.5450	0.5719	250
25/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	12263.4500	12402.8800	12.2635	12.4029	0
25/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	79.7500	89.6900	0.0798	0.0897	2,000
25/07/2025	R035 On 07-May-26			Bond Future	10.1539	10.1297	94.4069	94.5389	0
25/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5135.2700	5302.2900	5.1353	5.3023	0
25/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1388.6900	1423.6500	1.3887	1.4237	0
25/07/2025	R035 On 06-August-26			Bond Future	10.2752	10.2460	96.1262	96.2818	0
25/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5722.1300	5851.2300	5.7221	5.8512	0
25/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1676.6600	1650.1900	1.6767	1.6502	0
25/07/2025	R038 On 07-August-25			Bond Future	10.4651	10.4458	106.7915	106.9280	6,386
25/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	5272.5100	5409.7400	5.2725	5.4097	0
25/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	1.6100	2.3400	0.0016	0.0023	0
25/07/2025	R038 On 06-November-25			Bond Future	10.5731	10.5514	103.2883	103.4385	127
25/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3699.7700	3806.7300	3.6998	3.8067	1,770
25/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	938.8400	895.5900	0.9388	0.8956	0
25/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	5038.4400	5160.9800	5.0384	5.1610	0
25/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	569.6000	541.9300	0.5696	0.5419	0
25/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	11240.1100	11387.6400	11.2401	11.3876	0
25/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	58.8400	56.1600	0.0588	0.0562	1,770
25/07/2025	R038 On 05-February-26			Bond Future	10.6865	10.6639	105.2106	105.3641	0
25/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	6091.5500	6211.6400	6.0916	6.2116	0
25/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1166.2000	1132.7900	1.1662	1.1328	0
25/07/2025	R038 On 07-May-26			Bond Future	10.8088	10.7852	101.6600	101.8164	0
25/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5676.4600	5875.6800	5.6765	5.8757	0
25/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	1865.7200	1908.5000	1.8657	1.9085	0
25/07/2025	R038 On 06-August-26			Bond Future	10.9433	10.9151	103.5099	103.6922	0
25/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7217.3100	7377.9600	7.2173	7.3780	0
25/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	2064.3400	2042.6900	2.0643	2.0427	0
25/07/2025	R053 On 07-August-25			Bond Future	11.0144	10.9901	109.4829	109.7023	22,712
25/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	16648.7800	16868.2500	16.6488	16.8683	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R053 On 06-November-25			Bond Future	11.1165	11.0901	105.6513	105.8863	23,314
25/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	6274.3000	6452.2700	6.2743	6.4523	0
25/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	837.3200	780.2400	0.8373	0.7802	0
25/07/2025	R053 On 05-February-26			Bond Future	11.2225	11.1950	107.6176	107.8574	0
25/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	4978.4400	5223.0500	4.9784	5.2231	0
25/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	2694.5700	2699.3800	2.6946	2.6994	0
25/07/2025	R053 On 07-May-26			Bond Future	11.3348	11.3063	103.7341	103.9785	0
25/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	6171.6900	6315.0600	6.1717	6.3151	0
25/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3212.8000	3111.7200	3.2128	3.1117	0
25/07/2025	R053 On 06-August-26			Bond Future	11.4563	11.4239	105.6214	105.8938	0
25/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	9334.8400	9541.7800	9.3348	9.5418	0
25/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	2824.7300	2759.2500	2.8247	2.7593	0
25/07/2025	R186 On 07-August-25			Bond Future	7.7463	7.7450	104.9573	104.9590	94,426
25/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1890.0600	1891.8000	1.8901	1.8918	1,983
25/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2470.1300	2471.8700	2.4701	2.4719	0
25/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3182.4800	3184.2200	3.1825	3.1842	0
25/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
25/07/2025	R186 On 06-November-25			Bond Future	7.7982	7.7860	106.9041	106.9171	35,102
25/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	428.1700	446.9000	0.4282	0.4469	0
25/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	75.0200	80.7300	0.0750	0.0807	0
25/07/2025	R186 On 05-February-26			Bond Future	7.8795	7.8630	103.5890	103.6028	0
25/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	551.3800	569.4500	0.5514	0.5695	0
25/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	94.7500	99.0700	0.0948	0.0991	0
25/07/2025	R186 On 07-May-26			Bond Future	8.0754	8.0515	105.4935	105.5077	0
25/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	483.7000	488.8800	0.4837	0.4889	0
25/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	120.1900	111.1600	0.1202	0.1112	0
25/07/2025	R186 On 06-August-26			Bond Future	8.5698	8.4642	102.1094	102.1470	0
25/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	180.5400	196.0900	0.1805	0.1961	0
25/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	180.4700	158.4500	0.1805	0.1585	0
25/07/2025	R202 On 07-August-25			Bond Future	268.3120	268.3095	268.3120	268.3095	320

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	3288.0400	3290.4900	3.2880	3.2905	0
25/07/2025	R202 On 06-November-25			Bond Future	273.3553	273.3813	273.3553	273.3813	780
25/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	2284.7400	2258.6800	2.2847	2.2587	0
25/07/2025	R202 On 05-February-26			Bond Future	273.1714	273.1998	273.1714	273.1998	0
25/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	4648.6400	4620.2300	4.6486	4.6202	0
25/07/2025	R202 On 07-May-26			Bond Future	278.2596	278.2894	278.2596	278.2894	0
25/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	709.6400	739.3800	0.7096	0.7394	0
25/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R202 On 06-August-26			Bond Future	277.9665	278.0585	277.9665	278.0585	0
25/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	893.5400	801.4600	0.8935	0.8015	0
25/07/2025	R209 On 07-August-25			Bond Future	10.1178	10.0984	77.4281	77.5318	9,813
25/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	12149.8400	12253.4800	12.1498	12.2535	0
25/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R209 On 06-November-25			Bond Future	10.2099	10.1882	75.7125	75.8262	7,947
25/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5500.5800	5629.9000	5.5006	5.6299	0
25/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	217.3500	232.9600	0.2174	0.2330	0
25/07/2025	R209 On 05-February-26			Bond Future	10.3068	10.2842	77.1217	77.2379	0
25/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	4128.7600	4216.1400	4.1288	4.2161	0
25/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	1018.9200	990.0900	1.0189	0.9901	0
25/07/2025	R209 On 07-May-26			Bond Future	10.4116	10.3881	75.3882	75.5068	0
25/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4565.6600	4722.5500	4.5657	4.7226	0
25/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1347.2700	1385.6400	1.3473	1.3856	0
25/07/2025	R209 On 06-August-26			Bond Future	10.5278	10.4999	76.7610	76.8985	0
25/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5568.4800	5690.1400	5.5685	5.6901	0
25/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1474.0300	1458.1000	1.4740	1.4581	0
25/07/2025	R210 On 07-August-25			Bond Future	250.8386	250.6836	250.8386	250.6836	123
25/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	2398.6300	2243.6200	2.3986	2.2436	0
25/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R210 On 06-November-25			Bond Future	252.1272	251.9959	252.1272	251.9959	2,147

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	12.8500	144.0700	0.0129	0.1441	0
25/07/2025	R210 On 05-February-26			Bond Future	256.8808	256.7486	256.8808	256.7486	0
25/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	3780.8300	3648.5800	3.7808	3.6486	0
25/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R210 On 07-May-26			Bond Future	258.1837	258.0502	258.1837	258.0502	0
25/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	2783.7400	2650.2300	2.7837	2.6502	0
25/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R210 On 06-August-26			Bond Future	262.9498	262.8706	262.9498	262.8706	0
25/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	3109.7700	3030.5800	3.1098	3.0306	0
25/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R213 On 07-August-25			Bond Future	8.7141	8.6941	95.7121	95.7947	21,010
25/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11244.9800	11327.6200	11.2450	11.3276	0
25/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R213 On 06-November-25			Bond Future	8.7852	8.7616	93.9360	94.0301	82,855
25/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	4944.2200	5034.9800	4.9442	5.0350	0
25/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	77.8800	74.5500	0.0779	0.0746	0
25/07/2025	R213 On 05-February-26			Bond Future	8.8647	8.8394	95.6846	95.7810	0
25/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4164.3500	4278.8300	4.1644	4.2788	0
25/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	349.9900	368.0800	0.3500	0.3681	0
25/07/2025	R213 On 07-May-26			Bond Future	8.9500	8.9232	93.8921	93.9905	0
25/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3743.4600	3820.5300	3.7435	3.8205	0
25/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	696.0900	674.8200	0.6961	0.6748	0
25/07/2025	R213 On 06-August-26			Bond Future	9.0549	9.0203	95.6028	95.7239	0
25/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3285.0900	3375.2300	3.2851	3.3752	0
25/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1098.3900	1067.4900	1.0984	1.0675	0
25/07/2025	R214 On 07-August-25			Bond Future	10.8138	10.7794	70.7698	70.9636	6,115
25/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	10682.7400	10876.5700	10.6827	10.8766	0
25/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R214 On 06-November-25			Bond Future	10.9140	10.8771	68.7847	68.9894	36,246
25/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4311.3500	4479.3100	4.3114	4.4793	0
25/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	459.0100	422.2200	0.4590	0.4222	0
25/07/2025	R214 On 05-February-26			Bond Future	11.0200	10.9818	70.0650	70.2740	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	2950.8800	3149.3600	2.9509	3.1494	0
25/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1660.9600	1650.4700	1.6610	1.6505	0
25/07/2025	R214 On 07-May-26			Bond Future	11.1274	11.0878	68.0550	68.2678	0
25/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	3985.8800	4131.9800	3.9859	4.1320	0
25/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	1874.3700	1807.6000	1.8744	1.8076	0
25/07/2025	R214 On 06-August-26			Bond Future	11.2456	11.2017	69.2944	69.5264	0
25/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5488.1000	5670.8200	5.4881	5.6708	0
25/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	1819.5500	1770.2600	1.8196	1.7703	0
25/07/2025	R248 On 07-August-25			Bond Future	11.0896	11.0704	84.6648	84.7976	36,747
25/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	12630.8100	12763.6400	12.6308	12.7636	0
25/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/07/2025	R248 On 06-November-25			Bond Future	11.1950	11.1738	81.7959	81.9399	216,689
25/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	4361.6900	4463.5300	4.3617	4.4635	0
25/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	807.9800	765.8300	0.8080	0.7658	0
25/07/2025	R248 On 05-February-26			Bond Future	11.3065	11.2844	83.3185	83.4656	0
25/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3299.1800	3462.9200	3.2992	3.4629	0
25/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2288.2200	2304.8700	2.2882	2.3049	0
25/07/2025	R248 On 07-May-26			Bond Future	11.4189	11.3961	80.4101	80.5601	260
25/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4496.6800	4586.7300	4.4967	4.5867	0
25/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2566.8500	2506.9800	2.5669	2.5070	0
25/07/2025	R248 On 06-August-26			Bond Future	11.5424	11.5158	81.8742	82.0449	0
25/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	7049.1700	7318.9200	7.0492	7.3189	0
25/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	2024.2200	2123.2600	2.0242	2.1233	0
25/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0