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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
28/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	2029 On 07-August-25			Bond Future	139.1159	139.0179	139.1159	139.0179	3,706
28/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1705.9300	1607.9100	1.7059	1.6079	0
28/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2029 On 06-November-25			Bond Future	140.2926	140.1925	140.2926	140.1925	1,939
28/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	502.6200	402.5200	0.5026	0.4025	0
28/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2029 On 05-February-26			Bond Future	142.9380	142.8358	142.9380	142.8358	0
28/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2828.0100	2725.8200	2.8280	2.7258	0
28/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2029 On 07-May-26			Bond Future	144.1393	144.0348	144.1393	144.0348	0
28/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	2319.2500	2214.8300	2.3193	2.2148	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2029 On 06-August-26			Bond Future	146.8010	146.6942	146.8010	146.6942	0
28/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2701.0000	2594.1800	2.7010	2.5942	0
28/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2030 On 07-August-25			Bond Future	8.3265	8.3625	99.0582	98.9273	109,252
28/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1436.8100	1330.4400	1.4368	1.3304	300
28/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	16.6600	41.2000	0.0167	0.0412	0
28/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	3188.8900	3058.1500	3.1889	3.0582	300
28/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	0.0200	0.1900	0.0000	0.0002	0
28/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	5225.4800	5094.5700	5.2255	5.0946	0
28/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
28/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7473.8900	7342.9800	7.4739	7.3430	1,054
28/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9527.6000	9396.6900	9.5276	9.3967	0
28/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12702.4300	12571.5200	12.7024	12.5715	0
28/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
28/07/2025	2030 On 06-November-25			Bond Future	8.3787	8.4172	100.8957	100.7622	84,232
28/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1598.1400	1517.2300	1.5981	1.5172	300
28/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	423.1600	475.7600	0.4232	0.4758	0
28/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2993.2900	2882.2700	2.9933	2.8823	300
28/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	127.7900	150.2800	0.1278	0.1503	0
28/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3974.7900	3851.6500	3.9748	3.8517	0
28/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	46.2200	56.5900	0.0462	0.0566	0
28/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5695.4400	5563.7800	5.6954	5.5638	0
28/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	5.5900	7.4400	0.0056	0.0074	300
28/07/2025	2030 On 05-February-26			Bond Future	8.4374	8.4789	98.7659	98.6298	0
28/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3622.7400	3512.2800	3.6227	3.5123	0
28/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	235.6900	261.3500	0.2357	0.2614	0
28/07/2025	2030 On 07-May-26			Bond Future	8.5202	8.5650	100.5819	100.4430	0
28/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3166.5700	3066.6900	3.1666	3.0667	0
28/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	512.1600	551.1600	0.5122	0.5512	0
28/07/2025	2030 On 06-August-26			Bond Future	8.6288	8.6776	98.4054	98.2637	250
28/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2594.6300	2506.3000	2.5946	2.5063	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	892.9400	946.3200	0.8929	0.9463	0
28/07/2025	2031 On 07-August-25			Bond Future	107.6710	107.6165	107.6710	107.6165	0
28/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	113.2000	100.6900	0.1132	0.1007	0
28/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	92.2200	134.2300	0.0922	0.1342	0
28/07/2025	2031 On 06-November-25			Bond Future	109.6949	109.6392	109.6949	109.6392	680
28/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	269.5000	246.2700	0.2695	0.2463	0
28/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	264.5800	297.0400	0.2646	0.2970	0
28/07/2025	2031 On 05-February-26			Bond Future	109.3772	109.3203	109.3772	109.3203	0
28/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	0.0900	0.0700	0.0001	0.0001	0
28/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2382.8600	2439.7700	2.3829	2.4398	0
28/07/2025	2031 On 07-May-26			Bond Future	111.4144	111.3562	111.4144	111.3562	0
28/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
28/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2425.6300	2483.8600	2.4256	2.4839	0
28/07/2025	2031 On 06-August-26			Bond Future	111.0437	110.9842	111.0437	110.9842	0
28/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	2766.2600	2825.8000	2.7663	2.8258	0
28/07/2025	2032 On 07-August-25			Bond Future	9.0097	9.0558	99.2699	99.0488	91,754
28/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1884.6500	1711.3300	1.8847	1.7113	300
28/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	34.1000	81.8500	0.0341	0.0819	0
28/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	4156.8100	3937.9800	4.1568	3.9380	300
28/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	0.4100	2.6500	0.0004	0.0027	0
28/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	7223.2300	7002.1700	7.2232	7.0022	0
28/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	300
28/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	13138.5500	12917.4800	13.1386	12.9175	0
28/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2032 On 06-November-25			Bond Future	9.0862	9.1348	96.9510	96.7256	45,297
28/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2165.7600	2034.5800	2.1658	2.0346	300
28/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	721.4900	815.6800	0.7215	0.8157	0
28/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3948.4900	3768.9500	3.9485	3.7690	300
28/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	258.4300	304.2600	0.2584	0.3043	0
28/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	6035.2100	5828.2500	6.0352	5.8283	0
28/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	80.1000	98.5100	0.0801	0.0985	0
28/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7966.1500	7747.5600	7.9662	7.7476	0

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28/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	23.6600	30.4400	0.0237	0.0304	300
28/07/2025	2032 On 05-February-26			Bond Future	9.1691	9.2203	98.7557	98.5260	0
28/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4775.4800	4596.5700	4.7755	4.5966	0
28/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	450.2600	501.0200	0.4503	0.5010	0
28/07/2025	2032 On 07-May-26			Bond Future	9.2632	9.3173	96.4117	96.1776	0
28/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4538.0600	4371.6800	4.5381	4.3717	0
28/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	829.8600	897.6200	0.8299	0.8976	0
28/07/2025	2032 On 06-August-26			Bond Future	9.3741	9.4314	98.1674	97.9287	0
28/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4267.2400	4110.1200	4.2672	4.1101	0
28/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1217.2100	1298.8300	1.2172	1.2988	0
28/07/2025	2033 On 07-August-25			Bond Future	130.0881	130.0402	130.0881	130.0402	388
28/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1438.1300	1390.1600	1.4381	1.3902	0
28/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2033 On 06-November-25			Bond Future	130.9953	130.9462	130.9953	130.9462	6,548
28/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2144.7100	2193.7900	2.1447	2.1938	0
28/07/2025	2033 On 05-February-26			Bond Future	133.4654	133.4152	133.4654	133.4152	0
28/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	585.3800	535.2200	0.5854	0.5352	0
28/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2033 On 07-May-26			Bond Future	134.3884	134.3369	134.3884	134.3369	0
28/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	771.6300	823.0800	0.7716	0.8231	0
28/07/2025	2033 On 06-August-26			Bond Future	136.8701	136.8173	136.8701	136.8173	0
28/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2620.1400	2567.2800	2.6201	2.5673	0
28/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2037 On 07-August-25			Bond Future	10.3577	10.3940	87.9691	87.7498	127,143
28/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	505.4300	484.7900	0.5054	0.4848	2,541
28/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	612.4100	811.0400	0.6124	0.8110	0
28/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	1094.5400	1013.2100	1.0945	1.0132	300
28/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	239.3600	377.3000	0.2394	0.3773	0
28/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1322.8900	1220.3700	1.3229	1.2204	2,341
28/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	170.0300	286.7800	0.1700	0.2868	0
28/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1771.7700	1633.5900	1.7718	1.6336	200

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28/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	86.6400	167.7300	0.0866	0.1677	0
28/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3772.3700	3562.1800	3.7724	3.5622	300
28/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	3.0100	12.0900	0.0030	0.0121	0
28/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	4167.8500	3953.8700	4.1679	3.9539	0
28/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	1.4000	6.6900	0.0014	0.0067	2,541
28/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	6113.0300	5893.9200	6.1130	5.8939	0
28/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	0.0100	0.1700	0.0000	0.0002	2,541
28/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	6276.9200	6057.7600	6.2769	6.0578	7,500
28/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	0.0100	0.1200	0.0000	0.0001	7,500
28/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	8260.6800	8041.4100	8.2607	8.0414	0
28/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
28/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	8313.3500	8094.0800	8.3134	8.0941	0
28/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
28/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	10075.1000	9855.8300	10.0751	9.8558	0
28/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
28/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	14196.5100	13977.2400	14.1965	13.9772	0
28/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2037 On 06-November-25			Bond Future	10.4571	10.4948	89.6008	89.3774	88,989
28/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1922.0800	1831.6700	1.9221	1.8317	300
28/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	1667.7600	1800.8100	1.6678	1.8008	0
28/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3856.2900	3712.0300	3.8563	3.7120	300
28/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	714.4900	793.6900	0.7145	0.7937	0
28/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6810.4300	6620.5600	6.8104	6.6206	0
28/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	216.3000	249.8900	0.2163	0.2499	0
28/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	9404.8600	9193.5200	9.4049	9.1935	0
28/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	57.8300	69.9500	0.0578	0.0700	300
28/07/2025	2037 On 05-February-26			Bond Future	10.5632	10.6024	87.0103	86.7825	0
28/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2753.7100	2650.2900	2.7537	2.6503	1,930
28/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2250.8200	2375.1400	2.2508	2.3751	0
28/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3627.0200	3503.5500	3.6270	3.5036	1,970
28/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1698.5700	1802.8400	1.6986	1.8028	0
28/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4792.2100	4646.9000	4.7922	4.6469	0
28/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1195.6100	1278.0400	1.1956	1.2780	0
28/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5454.9400	5299.2600	5.4549	5.2993	0

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28/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	987.1600	1059.2200	0.9872	1.0592	1,930
28/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5624.2300	5466.1100	5.6242	5.4661	1,030
28/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	940.6300	1010.2500	0.9406	1.0103	0
28/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7626.9900	7444.2300	7.6270	7.4442	0
28/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	517.0500	562.0300	0.5171	0.5620	1,930
28/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	9451.1500	9250.5200	9.4512	9.2505	0
28/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	262.1100	289.2200	0.2621	0.2892	1,970
28/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11544.4900	11330.7000	11.5445	11.3307	0
28/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	112.3200	126.2700	0.1123	0.1263	1,030
28/07/2025	2037 On 07-May-26			Bond Future	10.6822	10.7231	88.6098	88.3776	0
28/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3814.1700	3692.8100	3.8142	3.6928	142
28/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2308.3100	2419.0900	2.3083	2.4191	0
28/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	5161.5200	5016.9700	5.1615	5.0170	0
28/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1633.6200	1721.2100	1.6336	1.7212	0
28/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9573.3000	9378.4600	9.5733	9.3785	0
28/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	511.1600	548.4600	0.5112	0.5485	142
28/07/2025	2037 On 06-August-26			Bond Future	10.8165	10.8592	85.9640	85.7273	3,500
28/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6471.3900	6314.4700	6.4714	6.3145	0
28/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1694.3100	1774.0700	1.6943	1.7741	0
28/07/2025	2038 On 07-August-25			Bond Future	138.6808	138.4608	138.6808	138.4608	308
28/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	879.1800	1099.1900	0.8792	1.0992	0
28/07/2025	2038 On 06-November-25			Bond Future	141.2878	141.0634	141.2878	141.0634	2,548
28/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2592.2400	2816.5700	2.5922	2.8166	0
28/07/2025	2038 On 05-February-26			Bond Future	141.7856	141.5567	141.7856	141.5567	0
28/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1414.3900	1643.2700	1.4144	1.6433	0
28/07/2025	2038 On 07-May-26			Bond Future	144.4268	144.1934	144.4268	144.1934	0
28/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	103.1900	336.6200	0.1032	0.3366	0
28/07/2025	2038 On 06-August-26			Bond Future	144.8898	144.6518	144.8898	144.6518	0
28/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	169.8400	0.0000	0.1698	0.0000	0
28/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	68.2100	0.0000	0.0682	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	2040 On 07-August-25			Bond Future	10.8286	10.8549	87.0720	86.9009	65,000
28/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	517.9000	526.8100	0.5179	0.5268	400
28/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	704.4000	884.4300	0.7044	0.8844	0
28/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	872.5200	854.3300	0.8725	0.8543	680
28/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	409.4800	562.4100	0.4095	0.5624	0
28/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1323.3700	1269.6500	1.3234	1.2697	0
28/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	217.9500	335.3500	0.2180	0.3354	0
28/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	1846.8600	1757.0200	1.8469	1.7570	0
28/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	106.1300	187.4100	0.1061	0.1874	0
28/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	2416.4500	2296.2700	2.4165	2.2963	0
28/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	47.3900	98.3300	0.0474	0.0983	680
28/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	3612.7000	3457.0600	3.6127	3.4571	400
28/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	7.5600	23.0400	0.0076	0.0230	0
28/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	4215.8000	4052.3200	4.2158	4.0523	0
28/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	2.7300	10.3700	0.0027	0.0104	0
28/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	5409.4200	5239.8500	5.4094	5.2399	0
28/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	0.3000	1.8500	0.0003	0.0019	0
28/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	7154.9400	6983.8900	7.1549	6.9839	0
28/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	0.0100	0.0800	0.0000	0.0001	400
28/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	9395.9700	9224.8500	9.3960	9.2249	0
28/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	10480.7200	10309.6000	10.4807	10.3096	0
28/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	14049.7300	13878.6100	14.0497	13.8786	0
28/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2040 On 06-November-25			Bond Future	10.9351	10.9624	88.6871	88.5127	20,564
28/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	5927.0400	5797.1600	5.9270	5.7972	0
28/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	413.4400	458.0300	0.4134	0.4580	0
28/07/2025	2040 On 05-February-26			Bond Future	11.0483	11.0766	85.8291	85.6512	0
28/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	4374.8400	4277.9700	4.3748	4.2780	0
28/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1666.1800	1747.1200	1.6662	1.7471	0
28/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5788.6800	5673.9200	5.7887	5.6739	475
28/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1138.5400	1201.5900	1.1385	1.2016	0
28/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	12356.9100	12192.2200	12.3569	12.1922	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	134.5600	147.6800	0.1346	0.1477	475
28/07/2025	2040 On 07-May-26			Bond Future	11.1732	11.2027	87.4067	87.2254	0
28/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1853.9700	1803.2600	1.8540	1.8033	1,460
28/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	4842.7800	4973.4100	4.8428	4.9734	0
28/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	3064.0000	2990.7200	3.0640	2.9907	820
28/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3392.3200	3500.3800	3.3923	3.5004	0
28/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	5055.0300	4953.4300	5.0550	4.9534	0
28/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2074.4200	2154.1600	2.0744	2.1542	0
28/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	5253.5000	5149.5300	5.2535	5.1495	0
28/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	1981.5100	2058.8800	1.9815	2.0589	1,460
28/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	6533.6000	6415.9400	6.5336	6.4159	0
28/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1488.9200	1552.6000	1.4889	1.5526	820
28/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	7351.0000	7225.8600	7.3510	7.2259	0
28/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1247.9800	1304.1800	1.2480	1.3042	1,460
28/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8713.8500	8577.8600	8.7139	8.5779	0
28/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	928.5100	973.8600	0.9285	0.9739	820
28/07/2025	2040 On 06-August-26			Bond Future	11.3125	11.3432	84.4882	84.3033	0
28/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	6984.6800	6866.8900	6.9847	6.8669	0
28/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	1930.3200	1997.4600	1.9303	1.9975	0
28/07/2025	2044 On 07-August-25			Bond Future	11.0685	11.0998	82.1965	81.9880	19,306
28/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	12.6700	19.8900	0.0127	0.0199	9,000
28/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	3020.7700	3236.4500	3.0208	3.2365	0
28/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1671.8600	1570.2400	1.6719	1.5702	9,000
28/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	150.8800	257.7200	0.1509	0.2577	0
28/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	4958.8100	4754.3200	4.9588	4.7543	0
28/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	1.0000	4.9700	0.0010	0.0050	9,000
28/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	7023.2200	6814.9600	7.0232	6.8150	0
28/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	0.0200	0.2200	0.0000	0.0002	5,600
28/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	13158.4600	12950.0000	13.1585	12.9500	0
28/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2044 On 06-November-25			Bond Future	11.1736	11.2060	83.7212	83.5088	119,033
28/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	2296.1000	2210.7200	2.2961	2.2107	11,000
28/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	1797.1800	1924.2500	1.7972	1.9243	0
28/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	4435.1400	4300.1000	4.4351	4.3001	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	788.9100	866.3200	0.7889	0.8663	11,000
28/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	5061.0900	4915.1700	5.0611	4.9152	0
28/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	628.6400	695.1700	0.6286	0.6952	0
28/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	5655.0200	5500.0300	5.6550	5.5000	0
28/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	508.1400	565.6000	0.5081	0.5656	5,800
28/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	6668.4700	6500.4700	6.6685	6.5005	0
28/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	354.4500	398.9000	0.3545	0.3989	5,600
28/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	6924.9400	6754.0800	6.9249	6.7541	0
28/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	323.6600	365.2500	0.3237	0.3653	5,800
28/07/2025	2044 On 05-February-26			Bond Future	11.2849	11.3186	80.8959	80.6794	0
28/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3836.3200	3726.7800	3.8363	3.7268	0
28/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2093.0900	2200.0500	2.0931	2.2001	0
28/07/2025	2044 On 07-May-26			Bond Future	11.4066	11.4415	82.3828	82.1621	0
28/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4808.4700	4687.9700	4.8085	4.6880	0
28/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2377.4200	2477.6300	2.3774	2.4776	0
28/07/2025	2044 On 06-August-26			Bond Future	11.5415	11.5779	79.4980	79.2730	0
28/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	7195.5800	7050.0000	7.1956	7.0500	0
28/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	2027.1500	2106.6200	2.0272	2.1066	0
28/07/2025	2046 On 07-August-25			Bond Future	119.2489	118.9012	119.2489	118.9012	4,963
28/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	558.8700	211.2100	0.5589	0.2112	0
28/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2046 On 06-November-25			Bond Future	119.2302	118.8759	119.2302	118.8759	19,630
28/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6179.7700	6534.1100	6.1798	6.5341	0
28/07/2025	2046 On 05-February-26			Bond Future	121.4784	121.1171	121.4784	121.1171	0
28/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	171.6100	532.8900	0.1716	0.5329	0
28/07/2025	2046 On 07-May-26			Bond Future	121.4441	121.0759	121.4441	121.0759	0
28/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3505.8600	3874.1000	3.5059	3.8741	0
28/07/2025	2046 On 06-August-26			Bond Future	123.6859	123.3104	123.6859	123.3104	0
28/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1305.8600	930.3800	1.3059	0.9304	0
28/07/2025	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
28/07/2025	2050 On 07-August-25			Bond Future	116.8764	117.3514	116.8764	117.3514	4,295
28/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	3013.5700	2538.5800	3.0136	2.5386	0
28/07/2025	2050 On 06-November-25			Bond Future	119.0735	119.5572	119.0735	119.5572	16,609
28/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	5346.5100	4862.7800	5.3465	4.8628	0
28/07/2025	2050 On 05-February-26			Bond Future	118.9052	119.3979	118.9052	119.3979	0
28/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	3914.7700	3422.0800	3.9148	3.4221	0
28/07/2025	2050 On 07-May-26			Bond Future	121.1202	121.6217	121.1202	121.6217	0
28/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	2949.8100	2448.3400	2.9498	2.4483	0
28/07/2025	2050 On 06-August-26			Bond Future	120.9005	121.4110	120.9005	121.4110	0
28/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	2369.4900	1858.9900	2.3695	1.8590	0
28/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	AL37 On 07-August-25			Index Future	1162.2670	1160.8050	1162.2670	1,160.8050	0
28/07/2025	AL37 On 06-November-25			Index Future	1183.8300	1182.3350	1183.8300	1,182.3350	0
28/07/2025	AL37 On 05-February-26			Index Future	1205.8740	1204.3470	1205.8740	1,204.3470	0
28/07/2025	AL37 On 07-May-26			Index Future	1228.0750	1226.5100	1228.0750	1,226.5100	0
28/07/2025	AL37 On 06-August-26			Index Future	1250.2550	1248.6520	1250.2550	1,248.6520	0
28/07/2025	AL7T On 07-August-25			Index Future	1406.3760	1404.1750	1406.3760	1,404.1750	0
28/07/2025	AL7T On 06-November-25			Index Future	1432.4680	1430.2200	1432.4680	1,430.2200	0
28/07/2025	AL7T On 05-February-26			Index Future	1459.1420	1456.8460	1459.1420	1,456.8460	0
28/07/2025	AL7T On 07-May-26			Index Future	1486.0050	1483.6560	1486.0050	1,483.6560	0
28/07/2025	AL7T On 06-August-26			Index Future	1512.8450	1510.4400	1512.8450	1,510.4400	0
28/07/2025	ALBI On 07-August-25			Index Future	1193.0740	1191.5960	1193.0740	1,191.5960	64
28/07/2025	ALBI On 06-November-25			Index Future	1215.2090	1213.6980	1215.2090	1,213.6980	15
28/07/2025	ALBI On 05-February-26			Index Future	1237.8380	1236.2940	1237.8380	1,236.2940	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	ALBI On 07-May-26			Index Future	1260.6270	1259.0450	1260.6270	1,259.0450	0
28/07/2025	ALBI On 06-August-26			Index Future	1283.3950	1281.7740	1283.3950	1,281.7740	0
28/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
28/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
28/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	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
28/07/2025	C442 On 25-April-42			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
28/07/2025	C446 On 31-March-46			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
28/07/2025	CI43 On 31-January-43			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
28/07/2025	CI58 On 31-January-58			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
28/07/2025	CR33 On 31-March-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
28/07/2025	CR38 On 31-March-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
28/07/2025	CS26 On 02-April-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
28/07/2025	CS33 On 15-September-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
28/07/2025	ES33 On 07-August-25			Bond Future	10.4457		10.4722	87.2136	87.0864	0
28/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	13408.9700		13281.7500	13.4090	13.2818	0
28/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
28/07/2025	ES33 On 06-November-25			Bond Future	10.5713		10.5990	85.0588	84.9290	0
28/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	6408.5800		6278.8100	6.4086	6.2788	0
28/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
28/07/2025	ES33 On 05-February-26			Bond Future	10.7084		10.7375	86.6625	86.5302	0
28/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	3467.0300		3334.7000	3.4670	3.3347	0
28/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
28/07/2025	ES33 On 07-May-26			Bond Future	10.8539		10.8844	84.4813	84.3463	0
28/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3600.7800		3465.7500	3.6008	3.4658	0
28/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
28/07/2025	ES33 On 06-August-26			Bond Future	11.0170		11.0491	86.0389	85.9011	0
28/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	4170.2400		4032.4200	4.1702	4.0324	0
28/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
28/07/2025	ES42 On 07-August-25			Bond Future	11.3152		11.3466	81.5816	81.3868	0
28/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	13309.3800		13114.6000	13.3094	13.1146	0
28/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
28/07/2025	ES42 On 06-November-25			Bond Future	11.4332		11.4658	78.8502	78.6516	0
28/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	5516.2800		5317.7300	5.5163	5.3177	0
28/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
28/07/2025	ES42 On 05-February-26			Bond Future	11.5551		11.5890	80.3365	80.1340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1736.7600	1534.2900	1.7368	1.5343	0
28/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	ES42 On 07-May-26			Bond Future	11.6872	11.7224	77.5675	77.3610	0
28/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2926.0500	2719.6000	2.9261	2.7196	0
28/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	ES42 On 06-August-26			Bond Future	11.8280	11.8646	78.9957	78.7852	0
28/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	4521.3900	4310.8400	4.5214	4.3108	0
28/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	GOVI On 07-August-25			GOVI	1174.3030	1172.9870	1174.3030	1,172.9870	38
28/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1633030.0000	1619870.0000	163.3030	161.9870	0
28/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	GOVI On 06-November-25			GOVI	1196.0890	1194.7440	1196.0890	1,194.7440	582
28/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	840890.0000	827440.0000	84.0890	82.7440	0
28/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	GOVI On 05-February-26			GOVI	1218.3620	1216.9860	1218.3620	1,216.9860	0
28/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	683620.0000	669860.0000	68.3620	66.9860	0
28/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	GOVI On 07-May-26			GOVI	1240.7920	1239.3820	1240.7920	1,239.3820	42
28/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	637920.0000	623820.0000	63.7920	62.3820	0
28/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	GOVI On 06-August-26			GOVI	1263.2030	1261.7560	1263.2030	1,261.7560	0
28/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	742030.0000	727560.0000	74.2030	72.7560	0
28/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
28/07/2025	IGOV On 07-August-25			Index Future	380.8590	379.9620	380.8590	379.9620	234
28/07/2025	IGOV On 06-November-25			Index Future	388.0190	387.1040	388.0190	387.1040	520
28/07/2025	IGOV On 05-February-26			Index Future	395.3380	394.4030	395.3380	394.4030	0
28/07/2025	IGOV On 07-May-26			Index Future	402.7070	401.7520	402.7070	401.7520	0
28/07/2025	IGOV On 06-August-26			Index Future	410.0700	409.0940	410.0700	409.0940	0
28/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
28/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
28/07/2025	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
28/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
28/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
28/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
28/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
28/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
28/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
28/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
28/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
28/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
28/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
28/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
28/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
28/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
28/07/2025	R033 On 07-August-25			Bond Future	9.1852	9.2313	108.0409	107.7847	7,150
28/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	6118.2400	5862.2900	6.1182	5.8623	0
28/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	0.0100	0.1800	0.0000	0.0002	0
28/07/2025	R033 On 06-November-25			Bond Future	9.2651	9.3135	105.0021	104.7411	6,231
28/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5668.9500	5435.9800	5.6690	5.4360	0
28/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	122.2800	150.2900	0.1223	0.1503	0
28/07/2025	R033 On 05-February-26			Bond Future	9.3509	9.4018	106.9566	106.6906	0
28/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	6141.9900	5923.9000	6.1420	5.9239	0
28/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	395.1200	443.1000	0.3951	0.4431	0
28/07/2025	R033 On 07-May-26			Bond Future	9.4472	9.5008	103.8798	103.6086	0
28/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	5419.0400	5219.6100	5.4190	5.2196	0
28/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	827.4700	899.2600	0.8275	0.8993	0
28/07/2025	R033 On 06-August-26			Bond Future	9.5585	9.6150	105.7710	105.4945	0
28/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4769.6500	4590.0400	4.7697	4.5900	0
28/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1452.9000	1549.7800	1.4529	1.5498	0
28/07/2025	R035 On 07-August-25			Bond Future	9.8067	9.8479	98.2759	98.0340	39,298
28/07/2025	R035 On 07-August-25	9.98	Call	Bond Future	1183.2000	1066.0000	1.1832	1.0660	0
28/07/2025	R035 On 07-August-25	9.98	Put	Bond Future	171.9000	296.5800	0.1719	0.2966	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1669.6100	1510.6400	1.6696	1.5106	300
28/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	81.3000	164.2100	0.0813	0.1642	0
28/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2304.2300	2107.3800	2.3042	2.1074	0
28/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	29.7800	74.8100	0.0298	0.0748	8,000
28/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	3129.9300	2905.8400	3.1299	2.9058	0
28/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	7.3100	25.1000	0.0073	0.0251	8,000
28/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3407.4500	3178.1600	3.4075	3.1782	0
28/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	4.4300	17.0200	0.0044	0.0170	50
28/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	4403.6000	4164.9300	4.4036	4.1649	300
28/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	0.6500	3.8600	0.0007	0.0039	0
28/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	6144.4600	5902.7700	6.1445	5.9028	0
28/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	0.0200	0.2100	0.0000	0.0002	8,500
28/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	8258.0400	8016.1600	8.2580	8.0162	0
28/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	17,500
28/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	8465.6200	8223.7400	8.4656	8.2237	0
28/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
28/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14904.1700	14662.2900	14.9042	14.6623	0
28/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	R035 On 06-November-25			Bond Future	9.9008	9.9438	95.5962	95.3497	90,408
28/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1244.3500	1163.2900	1.2444	1.1633	250
28/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	1999.7000	2165.1700	1.9997	2.1652	0
28/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1646.1900	1546.3600	1.6462	1.5464	2,000
28/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	1593.3000	1740.0000	1.5933	1.7400	0
28/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2212.3900	2089.7300	2.2124	2.0897	300
28/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1190.3300	1314.2000	1.1903	1.3142	0
28/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2468.3000	2336.5200	2.4683	2.3365	0
28/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1051.0300	1165.7800	1.0510	1.1658	250
28/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	3055.0400	2904.6800	3.0550	2.9047	0
28/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	798.4000	894.5700	0.7984	0.8946	50
28/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3514.1300	3351.2400	3.5141	3.3512	2,000
28/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	648.3900	732.0300	0.6484	0.7320	0
28/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3643.0100	3476.8700	3.6430	3.4769	2,000
28/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	612.0800	692.4700	0.6121	0.6925	0
28/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3904.9600	3732.5800	3.9050	3.7326	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	544.8700	619.0200	0.5449	0.6190	250
28/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	4262.1400	4081.9700	4.2621	4.0820	300
28/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	465.6300	531.9900	0.4656	0.5320	0
28/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4719.5200	4530.4500	4.7195	4.5305	0
28/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	381.4200	438.8800	0.3814	0.4389	8,500
28/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5949.3800	5741.3700	5.9494	5.7414	2,000
28/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	223.3800	261.9000	0.2234	0.2619	0
28/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5997.5800	5788.9600	5.9976	5.7890	250
28/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	218.7800	256.6900	0.2188	0.2567	0
28/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	6239.1300	6027.5700	6.2391	6.0276	0
28/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	196.9500	231.9200	0.1970	0.2319	0
28/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	7213.9000	6992.4500	7.2139	6.9925	0
28/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	128.6800	153.7600	0.1287	0.1538	0
28/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	8342.5600	8112.8600	8.3426	8.1129	0
28/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	78.3000	95.1300	0.0783	0.0951	2,000
28/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	8440.7200	8210.4400	8.4407	8.2104	0
28/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	74.9600	91.2100	0.0750	0.0912	250
28/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9518.0500	9282.4700	9.5181	9.2825	0
28/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	46.3700	57.3200	0.0464	0.0573	300
28/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10872.7900	10632.0400	10.8728	10.6320	0
28/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	21.3200	27.1000	0.0213	0.0271	250
28/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	11064.9100	10823.5900	11.0649	10.8236	0
28/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	18.8200	24.0300	0.0188	0.0240	2,000
28/07/2025	R035 On 05-February-26			Bond Future	10.0023	10.0471	97.3758	97.1246	0
28/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2729.7800	2604.1000	2.7298	2.6041	250
28/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	1795.6000	1921.1200	1.7956	1.9211	0
28/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3696.9200	3546.3000	3.6969	3.5463	2,000
28/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1284.9600	1385.5400	1.2850	1.3855	0
28/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4603.6900	4434.2800	4.6037	4.4343	0
28/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	957.5100	1039.3000	0.9575	1.0393	250
28/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	5100.4400	4922.2500	5.1004	4.9223	0
28/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	819.1500	892.1600	0.8192	0.8922	0
28/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5739.3400	5551.1900	5.7393	5.5512	2,000
28/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	672.5500	735.6000	0.6726	0.7356	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5999.5500	5807.7300	5.9996	5.8077	0
28/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	621.1400	680.5200	0.6211	0.6805	0
28/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6748.4700	6547.1700	6.7485	6.5472	0
28/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	495.0900	544.9900	0.4951	0.5450	250
28/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	12504.4100	12263.4500	12.5044	12.2635	0
28/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	69.5100	79.7500	0.0695	0.0798	2,000
28/07/2025	R035 On 07-May-26			Bond Future	10.1070	10.1539	94.6630	94.4069	0
28/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5305.9400	5135.2700	5.3059	5.1353	0
28/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1303.2600	1388.6900	1.3033	1.3887	0
28/07/2025	R035 On 06-August-26			Bond Future	10.2262	10.2752	96.3873	96.1262	0
28/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5895.3300	5722.1300	5.8953	5.7221	0
28/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1588.7500	1676.6600	1.5888	1.6767	0
28/07/2025	R038 On 07-August-25			Bond Future	10.4388	10.4651	106.9776	106.7915	6,386
28/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	5457.2100	5272.5100	5.4572	5.2725	0
28/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	0.2400	1.6100	0.0002	0.0016	0
28/07/2025	R038 On 06-November-25			Bond Future	10.5458	10.5731	103.4779	103.2883	1,127
28/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3811.6800	3699.7700	3.8117	3.6998	1,770
28/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	861.1400	938.8400	0.8611	0.9388	0
28/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	5172.8000	5038.4400	5.1728	5.0384	0
28/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	514.3500	569.6000	0.5144	0.5696	0
28/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	11420.4100	11240.1100	11.4204	11.2401	0
28/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	49.5300	58.8400	0.0495	0.0588	1,770
28/07/2025	R038 On 05-February-26			Bond Future	10.6580	10.6865	105.4039	105.2106	0
28/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	6219.7600	6091.5500	6.2198	6.0916	0
28/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1101.1100	1166.2000	1.1011	1.1662	0
28/07/2025	R038 On 07-May-26			Bond Future	10.7791	10.8088	101.8571	101.6600	0
28/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5796.2400	5676.4600	5.7962	5.6765	0
28/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	1788.4000	1865.7200	1.7884	1.8657	0
28/07/2025	R038 On 06-August-26			Bond Future	10.9123	10.9433	103.7109	103.5099	0
28/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7345.8700	7217.3100	7.3459	7.2173	0
28/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	1991.8400	2064.3400	1.9918	2.0643	0
28/07/2025	R053 On 07-August-25			Bond Future	10.9781	11.0144	109.8108	109.4829	22,712
28/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	16976.7500	16648.7800	16.9768	16.6488	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	R053 On 06-November-25			Bond Future	11.0789	11.1165	105.9854	105.6513	23,314
28/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	6514.4000	6274.3000	6.5144	6.2743	0
28/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	743.2600	837.3200	0.7433	0.8373	0
28/07/2025	R053 On 05-February-26			Bond Future	11.1835	11.2225	107.9582	107.6176	0
28/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	5162.0100	4978.4400	5.1620	4.9784	0
28/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	2537.6000	2694.5700	2.5376	2.6946	0
28/07/2025	R053 On 07-May-26			Bond Future	11.2943	11.3348	104.0811	103.7341	0
28/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	6367.2800	6171.6900	6.3673	6.1717	0
28/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	3061.3200	3212.8000	3.0613	3.2128	0
28/07/2025	R053 On 06-August-26			Bond Future	11.4142	11.4563	105.9752	105.6214	0
28/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	9566.7800	9334.8400	9.5668	9.3348	0
28/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	2702.8900	2824.7300	2.7029	2.8247	0
28/07/2025	R186 On 07-August-25			Bond Future	7.7356	7.7463	104.9712	104.9573	94,426
28/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1904.0300	1890.0600	1.9040	1.8901	1,983
28/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2484.1000	2470.1300	2.4841	2.4701	0
28/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3196.4500	3182.4800	3.1965	3.1825	0
28/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
28/07/2025	R186 On 06-November-25			Bond Future	7.7848	7.7982	106.9184	106.9041	74,203
28/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	436.7800	428.1700	0.4368	0.4282	0
28/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	69.2600	75.0200	0.0693	0.0750	0
28/07/2025	R186 On 05-February-26			Bond Future	7.8617	7.8795	103.6038	103.5890	0
28/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	561.0800	551.3800	0.5611	0.5514	0
28/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	89.6500	94.7500	0.0897	0.0948	0
28/07/2025	R186 On 07-May-26			Bond Future	8.0496	8.0754	105.5088	105.4935	0
28/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	493.4800	483.7000	0.4935	0.4837	0
28/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	114.6400	120.1900	0.1146	0.1202	0
28/07/2025	R186 On 06-August-26			Bond Future	8.5250	8.5698	102.1253	102.1094	0
28/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	187.9200	180.5400	0.1879	0.1805	0
28/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	171.9000	180.4700	0.1719	0.1805	0
28/07/2025	R202 On 07-August-25			Bond Future	268.3206	268.3120	268.3206	268.3120	320

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	3279.4200	3288.0400	3.2794	3.2880	0
28/07/2025	R202 On 06-November-25			Bond Future	273.3644	273.3553	273.3644	273.3553	780
28/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	2275.5700	2284.7400	2.2756	2.2847	0
28/07/2025	R202 On 05-February-26			Bond Future	273.1811	273.1714	273.1811	273.1714	0
28/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	4638.8900	4648.6400	4.6389	4.6486	0
28/07/2025	R202 On 07-May-26			Bond Future	278.2704	278.2596	278.2704	278.2596	0
28/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	720.3500	709.6400	0.7204	0.7096	0
28/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	R202 On 06-August-26			Bond Future	277.9780	277.9665	277.9780	277.9665	0
28/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	882.0300	893.5400	0.8820	0.8935	0
28/07/2025	R209 On 07-August-25			Bond Future	10.0917	10.1178	77.5673	77.4281	9,813
28/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	12289.0100	12149.8400	12.2890	12.1498	0
28/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	R209 On 06-November-25			Bond Future	10.1828	10.2099	75.8544	75.7125	7,947
28/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5617.7100	5500.5800	5.6177	5.5006	0
28/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	192.5800	217.3500	0.1926	0.2174	0
28/07/2025	R209 On 05-February-26			Bond Future	10.2787	10.3068	77.2663	77.1217	0
28/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	4219.3100	4128.7600	4.2193	4.1288	0
28/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	964.8300	1018.9200	0.9648	1.0189	0
28/07/2025	R209 On 07-May-26			Bond Future	10.3823	10.4116	75.5357	75.3882	0
28/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4657.4100	4565.6600	4.6574	4.5657	0
28/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1291.5600	1347.2700	1.2916	1.3473	0
28/07/2025	R209 On 06-August-26			Bond Future	10.4973	10.5278	76.9114	76.7610	0
28/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5666.4100	5568.4800	5.6664	5.5685	0
28/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1421.5300	1474.0300	1.4215	1.4740	0
28/07/2025	R210 On 07-August-25			Bond Future	250.9046	250.8386	250.9046	250.8386	123
28/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	2464.6000	2398.6300	2.4646	2.3986	0
28/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	R210 On 06-November-25			Bond Future	252.1948	252.1272	252.1948	252.1272	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
28/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	54.7500	0.0000	0.0548	0.0000	0
28/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	12.8500	0.0000	0.0129	0
28/07/2025	R210 On 05-February-26			Bond Future	256.9501	256.8808	256.9501	256.8808	0
28/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	3850.0900	3780.8300	3.8501	3.7808	0
28/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	R210 On 07-May-26			Bond Future	258.2549	258.1837	258.2549	258.1837	0
28/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	2854.9000	2783.7400	2.8549	2.7837	0
28/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	R210 On 06-August-26			Bond Future	263.0231	262.9498	263.0231	262.9498	0
28/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	3183.0700	3109.7700	3.1831	3.1098	0
28/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	R213 On 07-August-25			Bond Future	8.6680	8.7141	95.9024	95.7121	21,010
28/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11435.3500	11244.9800	11.4354	11.2450	0
28/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	R213 On 06-November-25			Bond Future	8.7365	8.7852	94.1300	93.9360	84,135
28/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	5123.2000	4944.2200	5.1232	4.9442	0
28/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	62.8600	77.8800	0.0629	0.0779	0
28/07/2025	R213 On 05-February-26			Bond Future	8.8129	8.8647	95.8823	95.6846	0
28/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4324.0900	4164.3500	4.3241	4.1644	0
28/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	311.9700	349.9900	0.3120	0.3500	0
28/07/2025	R213 On 07-May-26			Bond Future	8.8950	8.9500	94.0938	93.8921	0
28/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3889.4700	3743.4600	3.8895	3.7435	0
28/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	640.4800	696.0900	0.6405	0.6961	0
28/07/2025	R213 On 06-August-26			Bond Future	8.9961	9.0549	95.8085	95.6028	0
28/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3418.8200	3285.0900	3.4188	3.2851	0
28/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1026.4900	1098.3900	1.0265	1.0984	0
28/07/2025	R214 On 07-August-25			Bond Future	10.7826	10.8138	70.9455	70.7698	6,115
28/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	10858.5100	10682.7400	10.8585	10.6827	0
28/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	R214 On 06-November-25			Bond Future	10.8817	10.9140	68.9638	68.7847	36,246
28/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4442.2900	4311.3500	4.4423	4.3114	0
28/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	410.8400	459.0100	0.4108	0.4590	0
28/07/2025	R214 On 05-February-26			Bond Future	10.9866	11.0200	70.2476	70.0650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	3045.9100	2950.8800	3.0459	2.9509	0
28/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1573.4100	1660.9600	1.5734	1.6610	0
28/07/2025	R214 On 07-May-26			Bond Future	11.0928	11.1274	68.2410	68.0550	0
28/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	4091.4900	3985.8800	4.0915	3.9859	0
28/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	1793.9100	1874.3700	1.7939	1.8744	0
28/07/2025	R214 On 06-August-26			Bond Future	11.2097	11.2456	69.4841	69.2944	0
28/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5608.0500	5488.1000	5.6081	5.4881	0
28/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	1749.8000	1819.5500	1.7498	1.8196	0
28/07/2025	R248 On 07-August-25			Bond Future	11.0583	11.0896	84.8807	84.6648	36,747
28/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	12846.6600	12630.8100	12.8467	12.6308	0
28/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
28/07/2025	R248 On 06-November-25			Bond Future	11.1626	11.1950	82.0159	81.7959	216,689
28/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	4505.6800	4361.6900	4.5057	4.3617	0
28/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	732.0100	807.9800	0.7320	0.8080	0
28/07/2025	R248 On 05-February-26			Bond Future	11.2729	11.3065	83.5426	83.3185	0
28/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3408.3300	3299.1800	3.4083	3.2992	0
28/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2173.2100	2288.2200	2.1732	2.2882	0
28/07/2025	R248 On 07-May-26			Bond Future	11.3841	11.4189	80.6387	80.4101	260
28/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4619.5000	4496.6800	4.6195	4.4967	0
28/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2461.1500	2566.8500	2.4612	2.5669	0
28/07/2025	R248 On 06-August-26			Bond Future	11.5062	11.5424	82.1071	81.8742	0
28/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	7201.7400	7049.1700	7.2017	7.0492	0
28/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	1943.8300	2024.2200	1.9438	2.0242	0
28/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
28/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0