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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
29/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	2029 On 07-August-25			Bond Future	138.8782	139.1159	138.8782	139.1159	3,706
29/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1468.1800	1705.9300	1.4682	1.7059	0
29/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2029 On 06-November-25			Bond Future	140.0506	140.2926	140.0506	140.2926	1,939
29/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	260.5900	502.6200	0.2606	0.5026	0
29/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2029 On 05-February-26			Bond Future	142.6916	142.9380	142.6916	142.9380	0
29/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2581.6200	2828.0100	2.5816	2.8280	0
29/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2029 On 07-May-26			Bond Future	143.8886	144.1393	143.8886	144.1393	0
29/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	2068.5900	2319.2500	2.0686	2.3193	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2029 On 06-August-26			Bond Future	146.5462	146.8010	146.5462	146.8010	0
29/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2446.1500	2701.0000	2.4462	2.7010	0
29/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2030 On 07-August-25			Bond Future	8.3260	8.3265	99.0602	99.0582	92,311
29/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1434.7500	1436.8100	1.4348	1.4368	300
29/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	12.5900	16.6600	0.0126	0.0167	0
29/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	3190.8900	3188.8900	3.1909	3.1889	300
29/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
29/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	5227.4900	5225.4800	5.2275	5.2255	0
29/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
29/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7475.9000	7473.8900	7.4759	7.4739	1,054
29/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9529.6100	9527.6000	9.5296	9.5276	0
29/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12704.4400	12702.4300	12.7044	12.7024	0
29/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
29/07/2025	2030 On 06-November-25			Bond Future	8.3781	8.3787	100.8979	100.8957	91,231
29/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1595.8500	1598.1400	1.5959	1.5981	300
29/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	418.6800	423.1600	0.4187	0.4232	0
29/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	2993.0300	2993.2900	2.9930	2.9933	300
29/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	125.3400	127.7900	0.1253	0.1278	0
29/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3975.7300	3974.7900	3.9757	3.9748	0
29/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	44.9700	46.2200	0.0450	0.0462	0
29/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5697.3900	5695.4400	5.6974	5.6954	0
29/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	5.3500	5.5900	0.0054	0.0056	300
29/07/2025	2030 On 05-February-26			Bond Future	8.4367	8.4374	98.7683	98.7659	6,330
29/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3622.9000	3622.7400	3.6229	3.6227	0
29/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	233.4800	235.6900	0.2335	0.2357	0
29/07/2025	2030 On 07-May-26			Bond Future	8.5193	8.5202	100.5846	100.5819	0
29/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3166.6100	3166.5700	3.1666	3.1666	0
29/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	509.5300	512.1600	0.5095	0.5122	0
29/07/2025	2030 On 06-August-26			Bond Future	8.6278	8.6288	98.4084	98.4054	0
29/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2594.7100	2594.6300	2.5947	2.5946	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	889.9900	892.9400	0.8900	0.8929	0
29/07/2025	2031 On 07-August-25			Bond Future	107.7252	107.6710	107.7252	107.6710	0
29/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	139.3200	113.2000	0.1393	0.1132	0
29/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	64.1500	92.2200	0.0642	0.0922	0
29/07/2025	2031 On 06-November-25			Bond Future	109.7503	109.6949	109.7503	109.6949	680
29/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	297.0200	269.5000	0.2970	0.2695	0
29/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	236.6900	264.5800	0.2367	0.2646	0
29/07/2025	2031 On 05-February-26			Bond Future	109.4339	109.3772	109.4339	109.3772	0
29/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	0.1200	0.0900	0.0001	0.0001	0
29/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2326.1900	2382.8600	2.3262	2.3829	0
29/07/2025	2031 On 07-May-26			Bond Future	111.4724	111.4144	111.4724	111.4144	0
29/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.0100	0.0100	0.0000	0.0000	0
29/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2367.6000	2425.6300	2.3676	2.4256	0
29/07/2025	2031 On 06-August-26			Bond Future	111.1032	111.0437	111.1032	111.0437	0
29/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	2706.8100	2766.2600	2.7068	2.7663	0
29/07/2025	2032 On 07-August-25			Bond Future	9.0089	9.0097	99.2738	99.2699	91,226
29/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1880.9900	1884.6500	1.8810	1.8847	300
29/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	26.5000	34.1000	0.0265	0.0341	0
29/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	4160.5500	4156.8100	4.1606	4.1568	300
29/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	0.2100	0.4100	0.0002	0.0004	0
29/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	7227.1700	7223.2300	7.2272	7.2232	0
29/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
29/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	13142.4900	13138.5500	13.1425	13.1386	0
29/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2032 On 06-November-25			Bond Future	9.0854	9.0862	96.9551	96.9510	49,197
29/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2162.5700	2165.7600	2.1626	2.1658	300
29/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	714.2100	721.4900	0.7142	0.7215	0
29/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3948.0900	3948.4900	3.9481	3.9485	300
29/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	253.9400	258.4300	0.2539	0.2584	0
29/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	6037.1800	6035.2100	6.0372	6.0352	0
29/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	77.9800	80.1000	0.0780	0.0801	0
29/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	7969.3800	7966.1500	7.9694	7.9662	0

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29/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	22.8000	23.6600	0.0228	0.0237	300
29/07/2025	2032 On 05-February-26			Bond Future	9.1681	9.1691	98.7600	98.7557	0
29/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4775.9100	4775.4800	4.7759	4.7755	0
29/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	446.3300	450.2600	0.4463	0.4503	0
29/07/2025	2032 On 07-May-26			Bond Future	9.2621	9.2632	96.4164	96.4117	0
29/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4538.5100	4538.0600	4.5385	4.5381	0
29/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	825.6200	829.8600	0.8256	0.8299	0
29/07/2025	2032 On 06-August-26			Bond Future	9.3728	9.3741	98.1725	98.1674	0
29/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4267.9200	4267.2400	4.2679	4.2672	0
29/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1212.8000	1217.2100	1.2128	1.2172	0
29/07/2025	2033 On 07-August-25			Bond Future	130.0478	130.0881	130.0478	130.0881	388
29/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1397.8000	1438.1300	1.3978	1.4381	0
29/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2033 On 06-November-25			Bond Future	130.9544	130.9953	130.9544	130.9953	6,548
29/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2185.6300	2144.7100	2.1856	2.1447	0
29/07/2025	2033 On 05-February-26			Bond Future	133.4239	133.4654	133.4239	133.4654	0
29/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	543.9300	585.3800	0.5439	0.5854	0
29/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2033 On 07-May-26			Bond Future	134.3465	134.3884	134.3465	134.3884	0
29/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	813.5400	771.6300	0.8135	0.7716	0
29/07/2025	2033 On 06-August-26			Bond Future	136.8279	136.8701	136.8279	136.8701	0
29/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2577.9300	2620.1400	2.5779	2.6201	0
29/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2037 On 07-August-25			Bond Future	10.3616	10.3577	87.9451	87.9691	125,966
29/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	465.7300	505.4300	0.4657	0.5054	2,541
29/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	596.6600	612.4100	0.5967	0.6124	0
29/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	1052.8400	1094.5400	1.0528	1.0945	300
29/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	221.6100	239.3600	0.2216	0.2394	0
29/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1282.9000	1322.8900	1.2829	1.3229	2,341
29/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	153.9900	170.0300	0.1540	0.1700	0
29/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1736.0200	1771.7700	1.7360	1.7718	200

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29/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	74.8400	86.6400	0.0748	0.0866	0
29/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3747.3700	3772.3700	3.7474	3.7724	300
29/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	1.9600	3.0100	0.0020	0.0030	0
29/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	4143.3500	4167.8500	4.1434	4.1679	0
29/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	0.8500	1.4000	0.0009	0.0014	2,541
29/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	6089.0700	6113.0300	6.0891	6.1130	0
29/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	2,541
29/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	6252.9600	6276.9200	6.2530	6.2769	7,500
29/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	7,500
29/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	8236.7300	8260.6800	8.2367	8.2607	0
29/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
29/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	8289.4000	8313.3500	8.2894	8.3134	0
29/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
29/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	10051.1500	10075.1000	10.0512	10.0751	0
29/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
29/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	14172.5600	14196.5100	14.1726	14.1965	0
29/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2037 On 06-November-25			Bond Future	10.4612	10.4571	89.5766	89.6008	88,989
29/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1900.3100	1922.0800	1.9003	1.9221	300
29/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	1670.2500	1667.7600	1.6703	1.6678	0
29/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3830.4700	3856.2900	3.8305	3.8563	300
29/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	712.9300	714.4900	0.7129	0.7145	0
29/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6784.2000	6810.4300	6.7842	6.8104	0
29/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	214.3300	216.3000	0.2143	0.2163	0
29/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	9379.6000	9404.8600	9.3796	9.4049	0
29/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	56.8300	57.8300	0.0568	0.0578	300
29/07/2025	2037 On 05-February-26			Bond Future	10.5674	10.5632	86.9857	87.0103	0
29/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2733.8100	2753.7100	2.7338	2.7537	1,930
29/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2255.5100	2250.8200	2.2555	2.2508	0
29/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3605.1300	3627.0200	3.6051	3.6270	1,970
29/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1701.2700	1698.5700	1.7013	1.6986	0
29/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4768.6200	4792.2100	4.7686	4.7922	0
29/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1196.6100	1195.6100	1.1966	1.1956	0
29/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5430.7200	5454.9400	5.4307	5.4549	0

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29/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	987.5300	987.1600	0.9875	0.9872	1,930
29/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5599.8700	5624.2300	5.5999	5.6242	1,030
29/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	940.8600	940.6300	0.9409	0.9406	0
29/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7601.7300	7626.9900	7.6017	7.6270	0
29/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	516.3800	517.0500	0.5164	0.5171	1,930
29/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	9425.7800	9451.1500	9.4258	9.4512	0
29/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	261.3300	262.1100	0.2613	0.2621	1,970
29/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11519.3100	11544.4900	11.5193	11.5445	0
29/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	111.7300	112.3200	0.1117	0.1123	1,030
29/07/2025	2037 On 07-May-26			Bond Future	10.6866	10.6822	88.5850	88.6098	0
29/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3794.2000	3814.1700	3.7942	3.8142	142
29/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2313.1500	2308.3100	2.3132	2.3083	0
29/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	5139.4600	5161.5200	5.1395	5.1615	0
29/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1636.3700	1633.6200	1.6364	1.6336	0
29/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9548.4700	9573.3000	9.5485	9.5733	0
29/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	511.1400	511.1600	0.5111	0.5112	142
29/07/2025	2037 On 06-August-26			Bond Future	10.8210	10.8165	85.9390	85.9640	0
29/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6449.2000	6471.3900	6.4492	6.4714	0
29/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1697.1400	1694.3100	1.6971	1.6943	0
29/07/2025	2038 On 07-August-25			Bond Future	138.6851	138.6808	138.6851	138.6808	308
29/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	874.9000	879.1800	0.8749	0.8792	0
29/07/2025	2038 On 06-November-25			Bond Future	141.2923	141.2878	141.2923	141.2878	2,548
29/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2587.7000	2592.2400	2.5877	2.5922	0
29/07/2025	2038 On 05-February-26			Bond Future	141.7904	141.7856	141.7904	141.7856	0
29/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1409.6200	1414.3900	1.4096	1.4144	0
29/07/2025	2038 On 07-May-26			Bond Future	144.4322	144.4268	144.4322	144.4268	0
29/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	97.8400	103.1900	0.0978	0.1032	0
29/07/2025	2038 On 06-August-26			Bond Future	144.8957	144.8898	144.8957	144.8898	0
29/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	175.7200	169.8400	0.1757	0.1698	0
29/07/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2025	2040 On 07-August-25			Bond Future	10.8074	10.8286	87.2103	87.0720	52,457
29/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	552.1600	517.9000	0.5522	0.5179	400
29/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	600.3400	704.4000	0.6003	0.7044	0
29/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	931.7900	872.5200	0.9318	0.8725	680
29/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	330.4300	409.4800	0.3304	0.4095	0
29/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1408.1800	1323.3700	1.4082	1.3234	0
29/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	164.4400	217.9500	0.1644	0.2180	0
29/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	1953.0000	1846.8600	1.9530	1.8469	0
29/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	73.9500	106.1300	0.0740	0.1061	0
29/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	2537.5200	2416.4500	2.5375	2.4165	0
29/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	30.1400	47.3900	0.0301	0.0474	680
29/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	3747.3500	3612.7000	3.7474	3.6127	400
29/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	3.8900	7.5600	0.0039	0.0076	0
29/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	4352.6400	4215.8000	4.3526	4.2158	0
29/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	1.2500	2.7300	0.0013	0.0027	0
29/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	5547.5500	5409.4200	5.5476	5.4094	0
29/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	0.1100	0.3000	0.0001	0.0003	0
29/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	7293.2500	7154.9400	7.2933	7.1549	0
29/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	400
29/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	9534.2900	9395.9700	9.5343	9.3960	0
29/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	10619.0400	10480.7200	10.6190	10.4807	0
29/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	14188.0500	14049.7300	14.1881	14.0497	0
29/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2040 On 06-November-25			Bond Future	10.9131	10.9351	88.8282	88.6871	33,572
29/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	6042.3600	5927.0400	6.0424	5.9270	0
29/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	387.7000	413.4400	0.3877	0.4134	0
29/07/2025	2040 On 05-February-26			Bond Future	11.0254	11.0483	85.9728	85.8291	0
29/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	4464.1800	4374.8400	4.4642	4.3748	0
29/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1611.7400	1666.1800	1.6117	1.6662	0
29/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	5891.4100	5788.6800	5.8914	5.7887	475
29/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1097.4900	1138.5400	1.0975	1.1385	0
29/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	12493.1500	12356.9100	12.4932	12.3569	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	127.0200	134.5600	0.1270	0.1346	475
29/07/2025	2040 On 07-May-26			Bond Future	11.1494	11.1732	87.5533	87.4067	0
29/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1903.2600	1853.9700	1.9033	1.8540	1,460
29/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	4745.4400	4842.7800	4.7454	4.8428	0
29/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	3132.4700	3064.0000	3.1325	3.0640	820
29/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3314.1600	3392.3200	3.3142	3.3923	0
29/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	5146.2200	5055.0300	5.1462	5.0550	0
29/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	2018.9800	2074.4200	2.0190	2.0744	0
29/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	5346.5400	5253.5000	5.3465	5.2535	0
29/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	1927.9200	1981.5100	1.9279	1.9815	1,460
29/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	6637.0700	6533.6000	6.6371	6.5336	0
29/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1445.7600	1488.9200	1.4458	1.4889	820
29/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	7460.0300	7351.0000	7.4600	7.3510	0
29/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1210.3800	1247.9800	1.2104	1.2480	1,460
29/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8830.7600	8713.8500	8.8308	8.7139	0
29/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	898.7900	928.5100	0.8988	0.9285	820
29/07/2025	2040 On 06-August-26			Bond Future	11.2877	11.3125	84.6378	84.4882	0
29/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	7087.4700	6984.6800	7.0875	6.9847	0
29/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	1883.5600	1930.3200	1.8836	1.9303	0
29/07/2025	2044 On 07-August-25			Bond Future	11.0472	11.0685	82.3381	82.1965	17,905
29/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	11.8000	12.6700	0.0118	0.0127	9,000
29/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	2878.2900	3020.7700	2.8783	3.0208	0
29/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1771.7400	1671.8600	1.7717	1.6719	9,000
29/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	109.1500	150.8800	0.1092	0.1509	0
29/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	5099.8300	4958.8100	5.0998	4.9588	0
29/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	0.4100	1.0000	0.0004	0.0010	9,000
29/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	7164.8100	7023.2200	7.1648	7.0232	0
29/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	5,600
29/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	13300.0700	13158.4600	13.3001	13.1585	0
29/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2044 On 06-November-25			Bond Future	11.1516	11.1736	83.8655	83.7212	123,363
29/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	2366.3700	2296.1000	2.3664	2.2961	11,000
29/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	1723.1700	1797.1800	1.7232	1.7972	0
29/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	4537.4800	4435.1400	4.5375	4.4351	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	746.9700	788.9100	0.7470	0.7889	11,000
29/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	5169.9800	5061.0900	5.1700	5.0611	0
29/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	593.2500	628.6400	0.5933	0.6286	0
29/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	5769.2300	5655.0200	5.7692	5.6550	0
29/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	478.0700	508.1400	0.4781	0.5081	5,800
29/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	6790.0900	6668.4700	6.7901	6.6685	0
29/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	331.7900	354.4500	0.3318	0.3545	5,600
29/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	7048.1500	6924.9400	7.0482	6.9249	0
29/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	302.5900	323.6600	0.3026	0.3237	5,800
29/07/2025	2044 On 05-February-26			Bond Future	11.2621	11.2849	81.0431	80.8959	0
29/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3919.7900	3836.3200	3.9198	3.8363	0
29/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	2029.4100	2093.0900	2.0294	2.0931	0
29/07/2025	2044 On 07-May-26			Bond Future	11.3830	11.4066	82.5329	82.3828	0
29/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4897.7500	4808.4700	4.8978	4.8085	0
29/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2316.6500	2377.4200	2.3167	2.3774	0
29/07/2025	2044 On 06-August-26			Bond Future	11.5169	11.5415	79.6510	79.4980	0
29/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	7300.5800	7195.5800	7.3006	7.1956	0
29/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	1979.1700	2027.1500	1.9792	2.0272	0
29/07/2025	2046 On 07-August-25			Bond Future	119.2527	119.2489	119.2527	119.2489	4,963
29/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	562.6600	558.8700	0.5627	0.5589	0
29/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2046 On 06-November-25			Bond Future	119.2343	119.2302	119.2343	119.2302	19,630
29/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	6175.7400	6179.7700	6.1757	6.1798	0
29/07/2025	2046 On 05-February-26			Bond Future	121.4828	121.4784	121.4828	121.4784	0
29/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	167.2400	171.6100	0.1672	0.1716	0
29/07/2025	2046 On 07-May-26			Bond Future	121.4489	121.4441	121.4489	121.4441	0
29/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3501.1500	3505.8600	3.5012	3.5059	0
29/07/2025	2046 On 06-August-26			Bond Future	123.6909	123.6859	123.6909	123.6859	0
29/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1310.8700	1305.8600	1.3109	1.3059	0
29/07/2025	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
29/07/2025	2050 On 07-August-25			Bond Future	118.2269	116.8764	118.2269	116.8764	4,295
29/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	1663.1400	3013.5700	1.6631	3.0136	0
29/07/2025	2050 On 06-November-25			Bond Future	120.4494	119.0735	120.4494	119.0735	16,609
29/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	3970.6100	5346.5100	3.9706	5.3465	0
29/07/2025	2050 On 05-February-26			Bond Future	120.3074	118.9052	120.3074	118.9052	0
29/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	2512.6300	3914.7700	2.5126	3.9148	0
29/07/2025	2050 On 07-May-26			Bond Future	122.5487	121.1202	122.5487	121.1202	0
29/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	1521.2600	2949.8100	1.5213	2.9498	0
29/07/2025	2050 On 06-August-26			Bond Future	122.3558	120.9005	122.3558	120.9005	0
29/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	914.1800	2369.4900	0.9142	2.3695	0
29/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	AL37 On 07-August-25			Index Future	1163.1270	1162.2670	1163.1270	1,162.2670	0
29/07/2025	AL37 On 06-November-25			Index Future	1184.7070	1183.8300	1184.7070	1,183.8300	0
29/07/2025	AL37 On 05-February-26			Index Future	1206.7700	1205.8740	1206.7700	1,205.8740	0
29/07/2025	AL37 On 07-May-26			Index Future	1228.9900	1228.0750	1228.9900	1,228.0750	0
29/07/2025	AL37 On 06-August-26			Index Future	1251.1900	1250.2550	1251.1900	1,250.2550	0
29/07/2025	AL7T On 07-August-25			Index Future	1407.3000	1406.3760	1407.3000	1,406.3760	0
29/07/2025	AL7T On 06-November-25			Index Future	1433.4110	1432.4680	1433.4110	1,432.4680	0
29/07/2025	AL7T On 05-February-26			Index Future	1460.1050	1459.1420	1460.1050	1,459.1420	0
29/07/2025	AL7T On 07-May-26			Index Future	1486.9890	1486.0050	1486.9890	1,486.0050	0
29/07/2025	AL7T On 06-August-26			Index Future	1513.8510	1512.8450	1513.8510	1,512.8450	0
29/07/2025	ALBI On 07-August-25			Index Future	1194.6960	1193.0740	1194.6960	1,193.0740	41
29/07/2025	ALBI On 06-November-25			Index Future	1216.8620	1215.2090	1216.8620	1,215.2090	36
29/07/2025	ALBI On 05-February-26			Index Future	1239.5230	1237.8380	1239.5230	1,237.8380	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2025	ALBI On 07-May-26			Index Future	1262.3460	1260.6270	1262.3460	1,260.6270	0
29/07/2025	ALBI On 06-August-26			Index Future	1285.1500	1283.3950	1285.1500	1,283.3950	0
29/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	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
29/07/2025	C442 On 25-April-42			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/07/2025	C446 On 31-March-46			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/07/2025	CI43 On 31-January-43			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/07/2025	CI58 On 31-January-58			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/07/2025	CR33 On 31-March-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/07/2025	CR38 On 31-March-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/07/2025	CS26 On 02-April-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/07/2025	CS33 On 15-September-33			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
29/07/2025	ES33 On 07-August-25			Bond Future	10.4494		10.4457	87.1957	87.2136	0
29/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	13391.1300		13408.9700	13.3911	13.4090	0
29/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
29/07/2025	ES33 On 06-November-25			Bond Future	10.5752		10.5713	85.0407	85.0588	0
29/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	6390.5000		6408.5800	6.3905	6.4086	0
29/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
29/07/2025	ES33 On 05-February-26			Bond Future	10.7124		10.7084	86.6442	86.6625	0
29/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	3448.7600		3467.0300	3.4488	3.4670	0
29/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
29/07/2025	ES33 On 07-May-26			Bond Future	10.8580		10.8539	84.4630	84.4813	0
29/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3582.4100		3600.7800	3.5824	3.6008	0
29/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
29/07/2025	ES33 On 06-August-26			Bond Future	11.0213		11.0170	86.0204	86.0389	0
29/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	4151.7700		4170.2400	4.1518	4.1702	0
29/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
29/07/2025	ES42 On 07-August-25			Bond Future	11.2988		11.3152	81.6831	81.5816	0
29/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	13410.9000		13309.3800	13.4109	13.3094	0
29/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
29/07/2025	ES42 On 06-November-25			Bond Future	11.4162		11.4332	78.9537	78.8502	0
29/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	5619.8500		5516.2800	5.6199	5.5163	0
29/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0
29/07/2025	ES42 On 05-February-26			Bond Future	11.5375		11.5551	80.4421	80.3365	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1842.4100	1736.7600	1.8424	1.7368	0
29/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	ES42 On 07-May-26			Bond Future	11.6689	11.6872	77.6753	77.5675	0
29/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	3033.8600	2926.0500	3.0339	2.9261	0
29/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	ES42 On 06-August-26			Bond Future	11.8090	11.8280	79.1058	78.9957	0
29/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	4631.4400	4521.3900	4.6314	4.5214	0
29/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	GOVI On 07-August-25			GOVI	1175.9290	1174.3030	1175.9290	1,174.3030	38
29/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1649290.0000	1633030.0000	164.9290	163.3030	0
29/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	GOVI On 06-November-25			GOVI	1197.7470	1196.0890	1197.7470	1,196.0890	582
29/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	857470.0000	840890.0000	85.7470	84.0890	0
29/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	GOVI On 05-February-26			GOVI	1220.0530	1218.3620	1220.0530	1,218.3620	0
29/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	700530.0000	683620.0000	70.0530	68.3620	0
29/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	GOVI On 07-May-26			GOVI	1242.5170	1240.7920	1242.5170	1,240.7920	42
29/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	655170.0000	637920.0000	65.5170	63.7920	0
29/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	GOVI On 06-August-26			GOVI	1264.9620	1263.2030	1264.9620	1,263.2030	0
29/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	759620.0000	742030.0000	75.9620	74.2030	0
29/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/07/2025	IGOV On 07-August-25			Index Future	380.7170	380.8590	380.7170	380.8590	234
29/07/2025	IGOV On 06-November-25			Index Future	387.8750	388.0190	387.8750	388.0190	520
29/07/2025	IGOV On 05-February-26			Index Future	395.1910	395.3380	395.1910	395.3380	0
29/07/2025	IGOV On 07-May-26			Index Future	402.5590	402.7070	402.5590	402.7070	0
29/07/2025	IGOV On 06-August-26			Index Future	409.9200	410.0700	409.9200	410.0700	0
29/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
29/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/07/2025	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
29/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
29/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
29/07/2025	R033 On 07-August-25			Bond Future	9.1793	9.1852	108.0735	108.0409	7,150
29/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	6150.9200	6118.2400	6.1509	6.1182	0
29/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
29/07/2025	R033 On 06-November-25			Bond Future	9.2589	9.2651	105.0356	105.0021	6,231
29/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5697.5500	5668.9500	5.6976	5.6690	0
29/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	117.4100	122.2800	0.1174	0.1223	0
29/07/2025	R033 On 05-February-26			Bond Future	9.3443	9.3509	106.9909	106.9566	0
29/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	6168.4000	6141.9900	6.1684	6.1420	0
29/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	387.2900	395.1200	0.3873	0.3951	0
29/07/2025	R033 On 07-May-26			Bond Future	9.4402	9.4472	103.9149	103.8798	0
29/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	5443.1400	5419.0400	5.4431	5.4190	0
29/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	816.4400	827.4700	0.8164	0.8275	0
29/07/2025	R033 On 06-August-26			Bond Future	9.5511	9.5585	105.8071	105.7710	0
29/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4791.3800	4769.6500	4.7914	4.7697	0
29/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1438.5100	1452.9000	1.4385	1.4529	0
29/07/2025	R035 On 07-August-25			Bond Future	9.8108	9.8067	98.2521	98.2759	20,609
29/07/2025	R035 On 07-August-25	9.98	Call	Bond Future	1144.3300	1183.2000	1.1443	1.1832	0
29/07/2025	R035 On 07-August-25	9.98	Put	Bond Future	156.8300	171.9000	0.1568	0.1719	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1634.8700	1669.6100	1.6349	1.6696	300
29/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	70.3600	81.3000	0.0704	0.0813	0
29/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2274.4800	2304.2300	2.2745	2.3042	0
29/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	23.8300	29.7800	0.0238	0.0298	8,000
29/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	3104.0100	3129.9300	3.1040	3.1299	0
29/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	5.1900	7.3100	0.0052	0.0073	8,000
29/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3382.2300	3407.4500	3.3822	3.4075	0
29/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	3.0100	4.4300	0.0030	0.0044	50
29/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	4379.5200	4403.6000	4.3795	4.4036	300
29/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	0.3700	0.6500	0.0004	0.0007	0
29/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	6120.6500	6144.4600	6.1207	6.1445	0
29/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	8,500
29/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	8234.2400	8258.0400	8.2342	8.2580	0
29/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	17,500
29/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	8441.8200	8465.6200	8.4418	8.4656	0
29/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
29/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14880.3700	14904.1700	14.8804	14.9042	0
29/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R035 On 06-November-25			Bond Future	9.9050	9.9008	95.5721	95.5962	109,580
29/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1226.1700	1244.3500	1.2262	1.2444	250
29/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	2005.6400	1999.7000	2.0056	1.9997	0
29/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1625.8000	1646.1900	1.6258	1.6462	2,000
29/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	1597.0300	1593.3000	1.5970	1.5933	0
29/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2189.8400	2212.3900	2.1898	2.2124	300
29/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1191.9000	1190.3300	1.1919	1.1903	0
29/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2445.0500	2468.3000	2.4451	2.4683	0
29/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1051.9000	1051.0300	1.0519	1.0510	250
29/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	3030.6200	3055.0400	3.0306	3.0550	0
29/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	798.1000	798.4000	0.7981	0.7984	50
29/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3489.1200	3514.1300	3.4891	3.5141	2,000
29/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	647.5000	648.3900	0.6475	0.6484	0
29/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3617.8700	3643.0100	3.6179	3.6430	2,000
29/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	611.0600	612.0800	0.6111	0.6121	0
29/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3879.6100	3904.9600	3.8796	3.9050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	543.6400	544.8700	0.5436	0.5449	250
29/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	4236.5700	4262.1400	4.2366	4.2621	300
29/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	464.1800	465.6300	0.4642	0.4656	0
29/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4693.7900	4719.5200	4.6938	4.7195	0
29/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	379.8100	381.4200	0.3798	0.3814	8,500
29/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5923.6000	5949.3800	5.9236	5.9494	2,000
29/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	221.7200	223.3800	0.2217	0.2234	0
29/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	5971.8100	5997.5800	5.9718	5.9976	250
29/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	217.1300	218.7800	0.2171	0.2188	0
29/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	6213.3900	6239.1300	6.2134	6.2391	0
29/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	195.3300	196.9500	0.1953	0.1970	0
29/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	7188.3700	7213.9000	7.1884	7.2139	0
29/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	127.2700	128.6800	0.1273	0.1287	0
29/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	8317.3100	8342.5600	8.3173	8.3426	0
29/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	77.1700	78.3000	0.0772	0.0783	2,000
29/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	8415.5000	8440.7200	8.4155	8.4407	0
29/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	73.8600	74.9600	0.0739	0.0750	250
29/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9493.0900	9518.0500	9.4931	9.5181	0
29/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	45.5300	46.3700	0.0455	0.0464	300
29/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10848.1700	10872.7900	10.8482	10.8728	0
29/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	20.8200	21.3200	0.0208	0.0213	250
29/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	11040.3300	11064.9100	11.0403	11.0649	0
29/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	18.3600	18.8200	0.0184	0.0188	2,000
29/07/2025	R035 On 05-February-26			Bond Future	10.0066	10.0023	97.3514	97.3758	0
29/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2709.9800	2729.7800	2.7100	2.7298	250
29/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	1800.1800	1795.6000	1.8002	1.7956	0
29/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3675.0400	3696.9200	3.6750	3.6969	2,000
29/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1287.4600	1284.9600	1.2875	1.2850	0
29/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4580.5600	4603.6900	4.5806	4.6037	0
29/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	958.7600	957.5100	0.9588	0.9575	250
29/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	5076.8100	5100.4400	5.0768	5.1004	0
29/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	819.9000	819.1500	0.8199	0.8192	0
29/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5715.2300	5739.3400	5.7152	5.7393	2,000
29/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	672.8200	672.5500	0.6728	0.6726	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	5975.2900	5999.5500	5.9753	5.9996	0
29/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	621.2600	621.1400	0.6213	0.6211	0
29/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6723.8600	6748.4700	6.7239	6.7485	0
29/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	494.8600	495.0900	0.4949	0.4951	250
29/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	12479.5700	12504.4100	12.4796	12.5044	0
29/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	69.0500	69.5100	0.0691	0.0695	2,000
29/07/2025	R035 On 07-May-26			Bond Future	10.1115	10.1070	94.6384	94.6630	0
29/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5283.8200	5305.9400	5.2838	5.3059	0
29/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1305.7000	1303.2600	1.3057	1.3033	0
29/07/2025	R035 On 06-August-26			Bond Future	10.2308	10.2262	96.3626	96.3873	0
29/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5873.8400	5895.3300	5.8738	5.8953	0
29/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1591.9800	1588.7500	1.5920	1.5888	0
29/07/2025	R038 On 07-August-25			Bond Future	10.4377	10.4388	106.9858	106.9776	6,386
29/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	5465.2300	5457.2100	5.4652	5.4572	0
29/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	0.1100	0.2400	0.0001	0.0002	0
29/07/2025	R038 On 06-November-25			Bond Future	10.5445	10.5458	103.4864	103.4779	1,127
29/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3809.5400	3811.6800	3.8095	3.8117	1,770
29/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	850.5300	861.1400	0.8505	0.8611	0
29/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	5173.0200	5172.8000	5.1730	5.1728	0
29/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	506.1000	514.3500	0.5061	0.5144	0
29/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	11427.1600	11420.4100	11.4272	11.4204	0
29/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	47.8100	49.5300	0.0478	0.0495	1,770
29/07/2025	R038 On 05-February-26			Bond Future	10.6567	10.6580	105.4128	105.4039	0
29/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	6220.3500	6219.7600	6.2204	6.2198	0
29/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1092.8700	1101.1100	1.0929	1.1011	0
29/07/2025	R038 On 07-May-26			Bond Future	10.7777	10.7791	101.8663	101.8571	0
29/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5797.2300	5796.2400	5.7972	5.7962	0
29/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	1780.1600	1788.4000	1.7802	1.7884	0
29/07/2025	R038 On 06-August-26			Bond Future	10.9108	10.9123	103.7207	103.7109	0
29/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7348.0100	7345.8700	7.3480	7.3459	0
29/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	1984.2400	1991.8400	1.9842	1.9918	0
29/07/2025	R053 On 07-August-25			Bond Future	10.9569	10.9781	110.0031	109.8108	22,239
29/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	17169.0500	16976.7500	17.1691	16.9768	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R053 On 06-November-25			Bond Future	11.0570	11.0789	106.1815	105.9854	23,628
29/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	6665.1700	6514.4000	6.6652	6.5144	0
29/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	697.9900	743.2600	0.6980	0.7433	0
29/07/2025	R053 On 05-February-26			Bond Future	11.1607	11.1835	108.1580	107.9582	0
29/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	5279.0300	5162.0100	5.2790	5.1620	0
29/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	2454.8300	2537.6000	2.4548	2.5376	0
29/07/2025	R053 On 07-May-26			Bond Future	11.2707	11.2943	104.2849	104.0811	0
29/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	6489.8600	6367.2800	6.4899	6.3673	0
29/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	2980.1200	3061.3200	2.9801	3.0613	0
29/07/2025	R053 On 06-August-26			Bond Future	11.3896	11.4142	106.1830	105.9752	0
29/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	9709.5000	9566.7800	9.7095	9.5668	0
29/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	2637.7600	2702.8900	2.6378	2.7029	0
29/07/2025	R186 On 07-August-25			Bond Future	7.7402	7.7356	104.9652	104.9712	94,425
29/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1898.0200	1904.0300	1.8980	1.9040	1,983
29/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2478.0900	2484.1000	2.4781	2.4841	0
29/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3190.4400	3196.4500	3.1904	3.1965	0
29/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
29/07/2025	R186 On 06-November-25			Bond Future	7.7904	7.7848	106.9125	106.9184	84,463
29/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	431.4500	436.7800	0.4315	0.4368	0
29/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	69.8900	69.2600	0.0699	0.0693	0
29/07/2025	R186 On 05-February-26			Bond Future	7.8688	7.8617	103.5979	103.6038	0
29/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	556.0200	561.0800	0.5560	0.5611	0
29/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	90.5200	89.6500	0.0905	0.0897	0
29/07/2025	R186 On 07-May-26			Bond Future	8.0593	8.0496	105.5030	105.5088	0
29/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	488.9400	493.4800	0.4889	0.4935	0
29/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	115.8700	114.6400	0.1159	0.1146	0
29/07/2025	R186 On 06-August-26			Bond Future	8.5406	8.5250	102.1198	102.1253	0
29/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	184.8400	187.9200	0.1848	0.1879	0
29/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	174.3700	171.9000	0.1744	0.1719	0
29/07/2025	R202 On 07-August-25			Bond Future	268.3292	268.3206	268.3292	268.3206	320

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	3270.8000	3279.4200	3.2708	3.2794	0
29/07/2025	R202 On 06-November-25			Bond Future	273.3735	273.3644	273.3735	273.3644	780
29/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	2266.4600	2275.5700	2.2665	2.2756	0
29/07/2025	R202 On 05-February-26			Bond Future	273.1912	273.1811	273.1912	273.1811	0
29/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	4628.8000	4638.8900	4.6288	4.6389	0
29/07/2025	R202 On 07-May-26			Bond Future	278.2812	278.2704	278.2812	278.2704	0
29/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	731.1800	720.3500	0.7312	0.7204	0
29/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R202 On 06-August-26			Bond Future	277.9899	277.9780	277.9899	277.9780	0
29/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	870.1500	882.0300	0.8702	0.8820	0
29/07/2025	R209 On 07-August-25			Bond Future	10.0958	10.0917	77.5457	77.5673	1,335
29/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	12267.4000	12289.0100	12.2674	12.2890	0
29/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R209 On 06-November-25			Bond Future	10.1870	10.1828	75.8325	75.8544	16,409
29/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5594.2500	5617.7100	5.5943	5.6177	0
29/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	191.0300	192.5800	0.1910	0.1926	0
29/07/2025	R209 On 05-February-26			Bond Future	10.2830	10.2787	77.2442	77.2663	0
29/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	4198.1900	4219.3100	4.1982	4.2193	0
29/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	965.8700	964.8300	0.9659	0.9648	0
29/07/2025	R209 On 07-May-26			Bond Future	10.3867	10.3823	75.5134	75.5357	0
29/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4637.4700	4657.4100	4.6375	4.6574	0
29/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1293.9500	1291.5600	1.2940	1.2916	0
29/07/2025	R209 On 06-August-26			Bond Future	10.5019	10.4973	76.8889	76.9114	0
29/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5646.5200	5666.4100	5.6465	5.6664	0
29/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1424.1500	1421.5300	1.4242	1.4215	0
29/07/2025	R210 On 07-August-25			Bond Future	251.0964	250.9046	251.0964	250.9046	123
29/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	2656.4300	2464.6000	2.6564	2.4646	0
29/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R210 On 06-November-25			Bond Future	252.3906	252.1948	252.3906	252.1948	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
29/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	250.6000	54.7500	0.2506	0.0548	0
29/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R210 On 05-February-26			Bond Future	257.1501	256.9501	257.1501	256.9501	0
29/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	4050.0500	3850.0900	4.0501	3.8501	0
29/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R210 On 07-May-26			Bond Future	258.4591	258.2549	258.4591	258.2549	0
29/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	3059.0500	2854.9000	3.0591	2.8549	0
29/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R210 On 06-August-26			Bond Future	263.2318	263.0231	263.2318	263.0231	0
29/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	3391.8400	3183.0700	3.3918	3.1831	0
29/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R213 On 07-August-25			Bond Future	8.6573	8.6680	95.9469	95.9024	7,958
29/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11479.8300	11435.3500	11.4798	11.4354	0
29/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R213 On 06-November-25			Bond Future	8.7251	8.7365	94.1754	94.1300	96,758
29/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	5164.9900	5123.2000	5.1650	5.1232	0
29/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	59.2300	62.8600	0.0592	0.0629	0
29/07/2025	R213 On 05-February-26			Bond Future	8.8008	8.8129	95.9288	95.8823	0
29/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4361.3200	4324.0900	4.3613	4.3241	0
29/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	302.7700	311.9700	0.3028	0.3120	0
29/07/2025	R213 On 07-May-26			Bond Future	8.8821	8.8950	94.1413	94.0938	0
29/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	3923.6200	3889.4700	3.9236	3.8895	0
29/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	627.1000	640.4800	0.6271	0.6405	0
29/07/2025	R213 On 06-August-26			Bond Future	8.9822	8.9961	95.8572	95.8085	0
29/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3450.2600	3418.8200	3.4503	3.4188	0
29/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	1009.2300	1026.4900	1.0092	1.0265	0
29/07/2025	R214 On 07-August-25			Bond Future	10.7665	10.7826	71.0366	70.9455	5,070
29/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	10949.5300	10858.5100	10.9495	10.8585	0
29/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R214 On 06-November-25			Bond Future	10.8650	10.8817	69.0566	68.9638	38,083
29/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4514.3700	4442.2900	4.5144	4.4423	0
29/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	390.0700	410.8400	0.3901	0.4108	0
29/07/2025	R214 On 05-February-26			Bond Future	10.9693	10.9866	70.3423	70.2476	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	3099.2300	3045.9100	3.0992	3.0459	0
29/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1532.0500	1573.4100	1.5321	1.5734	0
29/07/2025	R214 On 07-May-26			Bond Future	11.0749	11.0928	68.3376	68.2410	0
29/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	4149.6600	4091.4900	4.1497	4.0915	0
29/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	1755.5000	1793.9100	1.7555	1.7939	0
29/07/2025	R214 On 06-August-26			Bond Future	11.1911	11.2097	69.5826	69.4841	0
29/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5673.2500	5608.0500	5.6733	5.6081	0
29/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	1716.4300	1749.8000	1.7164	1.7498	0
29/07/2025	R248 On 07-August-25			Bond Future	11.0371	11.0583	85.0276	84.8807	35,055
29/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	12993.5600	12846.6600	12.9936	12.8467	0
29/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/07/2025	R248 On 06-November-25			Bond Future	11.1407	11.1626	82.1656	82.0159	217,610
29/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	4614.1500	4505.6800	4.6142	4.5057	0
29/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	690.7600	732.0100	0.6908	0.7320	0
29/07/2025	R248 On 05-February-26			Bond Future	11.2501	11.2729	83.6953	83.5426	0
29/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3491.6500	3408.3300	3.4917	3.4083	0
29/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2103.8400	2173.2100	2.1038	2.1732	0
29/07/2025	R248 On 07-May-26			Bond Future	11.3605	11.3841	80.7943	80.6387	260
29/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4710.6500	4619.5000	4.7107	4.6195	0
29/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2396.6300	2461.1500	2.3966	2.4612	0
29/07/2025	R248 On 06-August-26			Bond Future	11.4816	11.5062	82.2659	82.1071	0
29/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	7311.7500	7201.7400	7.3118	7.2017	0
29/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	1895.0900	1943.8300	1.8951	1.9438	0
29/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0