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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
30/07/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	2029 On 07-August-25			Bond Future	139.2782	138.8782	139.2782	138.8782	2,978
30/07/2025	2029 On 07-August-25	137.41	Call	Bond Future	1868.1500	1468.1800	1.8682	1.4682	0
30/07/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2029 On 06-November-25			Bond Future	140.4587	140.0506	140.4587	140.0506	3,158
30/07/2025	2029 On 06-November-25	139.79	Call	Bond Future	668.7000	260.5900	0.6687	0.2606	0
30/07/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2029 On 05-February-26			Bond Future	143.1081	142.6916	143.1081	142.6916	0
30/07/2025	2029 On 05-February-26	140.11	Call	Bond Future	2998.1000	2581.6200	2.9981	2.5816	0
30/07/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2029 On 07-May-26			Bond Future	144.3140	143.8886	144.3140	143.8886	0
30/07/2025	2029 On 07-May-26	141.82	Call	Bond Future	2494.0100	2068.5900	2.4940	2.0686	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2029 On 06-August-26			Bond Future	146.9808	146.5462	146.9808	146.5462	0
30/07/2025	2029 On 06-August-26	144.10	Call	Bond Future	2880.7900	2446.1500	2.8808	2.4462	0
30/07/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2030 On 07-August-25			Bond Future	8.3193	8.3260	99.0845	99.0602	88,557
30/07/2025	2030 On 07-August-25	8.72	Call	Bond Future	1454.7900	1434.7500	1.4548	1.4348	300
30/07/2025	2030 On 07-August-25	8.72	Put	Bond Future	8.3400	12.5900	0.0083	0.0126	0
30/07/2025	2030 On 07-August-25	9.22	Call	Bond Future	3215.1700	3190.8900	3.2152	3.1909	300
30/07/2025	2030 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
30/07/2025	2030 On 07-August-25	9.81	Call	Bond Future	5251.7800	5227.4900	5.2518	5.2275	0
30/07/2025	2030 On 07-August-25	9.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
30/07/2025	2030 On 07-August-25	10.48	Call	Bond Future	7500.1900	7475.9000	7.5002	7.4759	1,054
30/07/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2030 On 07-August-25	11.11	Call	Bond Future	9553.9000	9529.6100	9.5539	9.5296	0
30/07/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2030 On 07-August-25	12.12	Call	Bond Future	12728.7300	12704.4400	12.7287	12.7044	0
30/07/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
30/07/2025	2030 On 06-November-25			Bond Future	8.3708	8.3781	100.9230	100.8979	91,231
30/07/2025	2030 On 06-November-25	8.72	Call	Bond Future	1609.8400	1595.8500	1.6098	1.5959	300
30/07/2025	2030 On 06-November-25	8.72	Put	Bond Future	407.4900	418.6800	0.4075	0.4187	0
30/07/2025	2030 On 06-November-25	9.22	Call	Bond Future	3013.3200	2993.0300	3.0133	2.9930	300
30/07/2025	2030 On 06-November-25	9.22	Put	Bond Future	120.4500	125.3400	0.1205	0.1253	0
30/07/2025	2030 On 06-November-25	9.54	Call	Bond Future	3998.6700	3975.7300	3.9987	3.9757	0
30/07/2025	2030 On 06-November-25	9.54	Put	Bond Future	42.7300	44.9700	0.0427	0.0450	0
30/07/2025	2030 On 06-November-25	10.08	Call	Bond Future	5722.1800	5697.3900	5.7222	5.6974	0
30/07/2025	2030 On 06-November-25	10.08	Put	Bond Future	4.9600	5.3500	0.0050	0.0054	300
30/07/2025	2030 On 05-February-26			Bond Future	8.4288	8.4367	98.7944	98.7683	46,776
30/07/2025	2030 On 05-February-26	9.49	Call	Bond Future	3643.5200	3622.9000	3.6435	3.6229	0
30/07/2025	2030 On 05-February-26	9.49	Put	Bond Future	227.9900	233.4800	0.2280	0.2335	0
30/07/2025	2030 On 07-May-26			Bond Future	8.5105	8.5193	100.6119	100.5846	0
30/07/2025	2030 On 07-May-26	9.39	Call	Bond Future	3185.6700	3166.6100	3.1857	3.1666	0
30/07/2025	2030 On 07-May-26	9.39	Put	Bond Future	501.2700	509.5300	0.5013	0.5095	0
30/07/2025	2030 On 06-August-26			Bond Future	8.6179	8.6278	98.4372	98.4084	0
30/07/2025	2030 On 06-August-26	9.22	Call	Bond Future	2612.1100	2594.7100	2.6121	2.5947	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2025	2030 On 06-August-26	9.22	Put	Bond Future	878.6400	889.9900	0.8786	0.8900	0
30/07/2025	2031 On 07-August-25			Bond Future	107.8254	107.7252	107.8254	107.7252	0
30/07/2025	2031 On 07-August-25	107.65	Call	Bond Future	204.8100	139.3200	0.2048	0.1393	0
30/07/2025	2031 On 07-August-25	107.65	Put	Bond Future	29.4200	64.1500	0.0294	0.0642	0
30/07/2025	2031 On 06-November-25			Bond Future	109.8530	109.7503	109.8530	109.7503	680
30/07/2025	2031 On 06-November-25	109.69	Call	Bond Future	353.9800	297.0200	0.3540	0.2970	0
30/07/2025	2031 On 06-November-25	109.69	Put	Bond Future	191.0300	236.6900	0.1910	0.2367	0
30/07/2025	2031 On 05-February-26			Bond Future	109.5390	109.4339	109.5390	109.4339	0
30/07/2025	2031 On 05-February-26	111.76	Call	Bond Future	0.2000	0.1200	0.0002	0.0001	0
30/07/2025	2031 On 05-February-26	111.76	Put	Bond Future	2221.1700	2326.1900	2.2212	2.3262	0
30/07/2025	2031 On 07-May-26			Bond Future	111.5803	111.4724	111.5803	111.4724	0
30/07/2025	2031 On 07-May-26	113.84	Call	Bond Future	0.0200	0.0100	0.0000	0.0000	0
30/07/2025	2031 On 07-May-26	113.84	Put	Bond Future	2259.6800	2367.6000	2.2597	2.3676	0
30/07/2025	2031 On 06-August-26			Bond Future	111.2144	111.1032	111.2144	111.1032	0
30/07/2025	2031 On 06-August-26	113.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2031 On 06-August-26	113.81	Put	Bond Future	2595.6200	2706.8100	2.5956	2.7068	0
30/07/2025	2032 On 07-August-25			Bond Future	8.9964	9.0089	99.3338	99.2738	55,141
30/07/2025	2032 On 07-August-25	9.40	Call	Bond Future	1931.7100	1880.9900	1.9317	1.8810	300
30/07/2025	2032 On 07-August-25	9.40	Put	Bond Future	17.3000	26.5000	0.0173	0.0265	0
30/07/2025	2032 On 07-August-25	9.90	Call	Bond Future	4220.3400	4160.5500	4.2203	4.1606	300
30/07/2025	2032 On 07-August-25	9.90	Put	Bond Future	0.0800	0.2100	0.0001	0.0002	0
30/07/2025	2032 On 07-August-25	10.59	Call	Bond Future	7287.0900	7227.1700	7.2871	7.2272	0
30/07/2025	2032 On 07-August-25	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
30/07/2025	2032 On 07-August-25	12.01	Call	Bond Future	13202.4100	13142.4900	13.2024	13.1425	0
30/07/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2032 On 06-November-25			Bond Future	9.0721	9.0854	97.0166	96.9551	85,282
30/07/2025	2032 On 06-November-25	9.40	Call	Bond Future	2198.4100	2162.5700	2.1984	2.1626	300
30/07/2025	2032 On 06-November-25	9.40	Put	Bond Future	688.5900	714.2100	0.6886	0.7142	0
30/07/2025	2032 On 06-November-25	9.90	Call	Bond Future	3997.2800	3948.0900	3.9973	3.9481	300
30/07/2025	2032 On 06-November-25	9.90	Put	Bond Future	241.6700	253.9400	0.2417	0.2539	0
30/07/2025	2032 On 06-November-25	10.42	Call	Bond Future	6093.8300	6037.1800	6.0938	6.0372	0
30/07/2025	2032 On 06-November-25	10.42	Put	Bond Future	73.1700	77.9800	0.0732	0.0780	0
30/07/2025	2032 On 06-November-25	10.89	Call	Bond Future	8029.1100	7969.3800	8.0291	7.9694	0

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30/07/2025	2032 On 06-November-25	10.89	Put	Bond Future	21.0700	22.8000	0.0211	0.0228	300
30/07/2025	2032 On 05-February-26			Bond Future	9.1541	9.1681	98.8231	98.7600	0
30/07/2025	2032 On 05-February-26	10.16	Call	Bond Future	4825.1700	4775.9100	4.8252	4.7759	0
30/07/2025	2032 On 05-February-26	10.16	Put	Bond Future	432.5300	446.3300	0.4325	0.4463	0
30/07/2025	2032 On 07-May-26			Bond Future	9.2472	9.2621	96.4814	96.4164	0
30/07/2025	2032 On 07-May-26	10.14	Call	Bond Future	4584.8100	4538.5100	4.5848	4.5385	0
30/07/2025	2032 On 07-May-26	10.14	Put	Bond Future	806.9600	825.6200	0.8070	0.8256	0
30/07/2025	2032 On 06-August-26			Bond Future	9.3568	9.3728	98.2396	98.1725	0
30/07/2025	2032 On 06-August-26	10.12	Call	Bond Future	4312.2800	4267.9200	4.3123	4.2679	0
30/07/2025	2032 On 06-August-26	10.12	Put	Bond Future	1190.0700	1212.8000	1.1901	1.2128	0
30/07/2025	2033 On 07-August-25			Bond Future	130.2232	130.0478	130.2232	130.0478	388
30/07/2025	2033 On 07-August-25	128.65	Call	Bond Future	1573.2200	1397.8000	1.5732	1.3978	0
30/07/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2033 On 06-November-25			Bond Future	131.1338	130.9544	131.1338	130.9544	6,548
30/07/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2033 On 06-November-25	133.14	Put	Bond Future	2006.2400	2185.6300	2.0062	2.1856	0
30/07/2025	2033 On 05-February-26			Bond Future	133.6073	133.4239	133.6073	133.4239	0
30/07/2025	2033 On 05-February-26	132.88	Call	Bond Future	727.3400	543.9300	0.7273	0.5439	0
30/07/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2033 On 07-May-26			Bond Future	134.5343	134.3465	134.5343	134.3465	0
30/07/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2033 On 07-May-26	135.16	Put	Bond Future	625.6700	813.5400	0.6257	0.8135	0
30/07/2025	2033 On 06-August-26			Bond Future	137.0205	136.8279	137.0205	136.8279	0
30/07/2025	2033 On 06-August-26	134.25	Call	Bond Future	2770.5300	2577.9300	2.7705	2.5779	0
30/07/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2037 On 07-August-25			Bond Future	10.3384	10.3616	88.0858	87.9451	121,200
30/07/2025	2037 On 07-August-25	10.34	Call	Bond Future	503.6800	465.7300	0.5037	0.4657	2,541
30/07/2025	2037 On 07-August-25	10.34	Put	Bond Future	493.9300	596.6600	0.4939	0.5967	0
30/07/2025	2037 On 07-August-25	10.50	Call	Bond Future	1134.9900	1052.8400	1.1350	1.0528	300
30/07/2025	2037 On 07-August-25	10.50	Put	Bond Future	163.0800	221.6100	0.1631	0.2216	0
30/07/2025	2037 On 07-August-25	10.55	Call	Bond Future	1377.8700	1282.9000	1.3779	1.2829	2,341
30/07/2025	2037 On 07-August-25	10.55	Put	Bond Future	108.2800	153.9900	0.1083	0.1540	0
30/07/2025	2037 On 07-August-25	10.64	Call	Bond Future	1849.8500	1736.0200	1.8499	1.7360	200

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30/07/2025	2037 On 07-August-25	10.64	Put	Bond Future	47.9900	74.8400	0.0480	0.0748	0
30/07/2025	2037 On 07-August-25	11.00	Call	Bond Future	3886.8700	3747.3700	3.8869	3.7474	300
30/07/2025	2037 On 07-August-25	11.00	Put	Bond Future	0.7800	1.9600	0.0008	0.0020	0
30/07/2025	2037 On 07-August-25	11.07	Call	Bond Future	4283.4800	4143.3500	4.2835	4.1434	0
30/07/2025	2037 On 07-August-25	11.07	Put	Bond Future	0.3000	0.8500	0.0003	0.0009	2,541
30/07/2025	2037 On 07-August-25	11.42	Call	Bond Future	6229.7500	6089.0700	6.2298	6.0891	0
30/07/2025	2037 On 07-August-25	11.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
30/07/2025	2037 On 07-August-25	11.45	Call	Bond Future	6393.6400	6252.9600	6.3936	6.2530	7,500
30/07/2025	2037 On 07-August-25	11.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	7,500
30/07/2025	2037 On 07-August-25	11.82	Call	Bond Future	8377.4100	8236.7300	8.3774	8.2367	0
30/07/2025	2037 On 07-August-25	11.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
30/07/2025	2037 On 07-August-25	11.83	Call	Bond Future	8430.0800	8289.4000	8.4301	8.2894	0
30/07/2025	2037 On 07-August-25	11.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
30/07/2025	2037 On 07-August-25	12.17	Call	Bond Future	10191.8300	10051.1500	10.1918	10.0512	0
30/07/2025	2037 On 07-August-25	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,541
30/07/2025	2037 On 07-August-25	13.01	Call	Bond Future	14313.2400	14172.5600	14.3132	14.1726	0
30/07/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2037 On 06-November-25			Bond Future	10.4370	10.4612	89.7202	89.5766	177,351
30/07/2025	2037 On 06-November-25	10.50	Call	Bond Future	1968.5200	1900.3100	1.9685	1.9003	300
30/07/2025	2037 On 06-November-25	10.50	Put	Bond Future	1594.8000	1670.2500	1.5948	1.6703	0
30/07/2025	2037 On 06-November-25	11.00	Call	Bond Future	3932.2400	3830.4700	3.9322	3.8305	300
30/07/2025	2037 On 06-November-25	11.00	Put	Bond Future	671.0400	712.9300	0.6710	0.7129	0
30/07/2025	2037 On 06-November-25	11.63	Call	Bond Future	6911.5700	6784.2000	6.9116	6.7842	0
30/07/2025	2037 On 06-November-25	11.63	Put	Bond Future	198.0400	214.3300	0.1980	0.2143	0
30/07/2025	2037 On 06-November-25	12.16	Call	Bond Future	9517.8200	9379.6000	9.5178	9.3796	0
30/07/2025	2037 On 06-November-25	12.16	Put	Bond Future	51.3900	56.8300	0.0514	0.0568	300
30/07/2025	2037 On 05-February-26			Bond Future	10.5422	10.5674	87.1324	86.9857	0
30/07/2025	2037 On 05-February-26	10.65	Call	Bond Future	2807.9600	2733.8100	2.8080	2.7338	1,930
30/07/2025	2037 On 05-February-26	10.65	Put	Bond Future	2182.9100	2255.5100	2.1829	2.2555	0
30/07/2025	2037 On 05-February-26	10.90	Call	Bond Future	3692.1200	3605.1300	3.6921	3.6051	1,970
30/07/2025	2037 On 05-February-26	10.90	Put	Bond Future	1641.5100	1701.2700	1.6415	1.7013	0
30/07/2025	2037 On 05-February-26	11.20	Call	Bond Future	4869.1700	4768.6200	4.8692	4.7686	0
30/07/2025	2037 On 05-February-26	11.20	Put	Bond Future	1150.4100	1196.6100	1.1504	1.1966	0
30/07/2025	2037 On 05-February-26	11.36	Call	Bond Future	5537.5600	5430.7200	5.5376	5.4307	0

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30/07/2025	2037 On 05-February-26	11.36	Put	Bond Future	947.6200	987.5300	0.9476	0.9875	1,930
30/07/2025	2037 On 05-February-26	11.40	Call	Bond Future	5708.1800	5599.8700	5.7082	5.5999	1,030
30/07/2025	2037 On 05-February-26	11.40	Put	Bond Future	902.4200	940.8600	0.9024	0.9409	0
30/07/2025	2037 On 05-February-26	11.86	Call	Bond Future	7724.4600	7601.7300	7.7245	7.6017	0
30/07/2025	2037 On 05-February-26	11.86	Put	Bond Future	492.3600	516.3800	0.4924	0.5164	1,930
30/07/2025	2037 On 05-February-26	12.27	Call	Bond Future	9558.4900	9425.7800	9.5585	9.4258	0
30/07/2025	2037 On 05-February-26	12.27	Put	Bond Future	247.2900	261.3300	0.2473	0.2613	1,970
30/07/2025	2037 On 05-February-26	12.73	Call	Bond Future	11659.0900	11519.3100	11.6591	11.5193	0
30/07/2025	2037 On 05-February-26	12.73	Put	Bond Future	104.7600	111.7300	0.1048	0.1117	1,030
30/07/2025	2037 On 07-May-26			Bond Future	10.6602	10.6866	88.7351	88.5850	0
30/07/2025	2037 On 07-May-26	10.95	Call	Bond Future	3878.8600	3794.2000	3.8789	3.7942	142
30/07/2025	2037 On 07-May-26	10.95	Put	Bond Future	2247.7100	2313.1500	2.2477	2.3132	0
30/07/2025	2037 On 07-May-26	11.32	Call	Bond Future	5238.8000	5139.4600	5.2388	5.1395	0
30/07/2025	2037 On 07-May-26	11.32	Put	Bond Future	1585.6100	1636.3700	1.5856	1.6364	0
30/07/2025	2037 On 07-May-26	12.40	Call	Bond Future	9678.1000	9548.4700	9.6781	9.5485	0
30/07/2025	2037 On 07-May-26	12.40	Put	Bond Future	490.6700	511.1400	0.4907	0.5111	142
30/07/2025	2037 On 06-August-26			Bond Future	10.7934	10.8210	86.0927	85.9390	0
30/07/2025	2037 On 06-August-26	11.71	Call	Bond Future	6556.1300	6449.2000	6.5561	6.4492	0
30/07/2025	2037 On 06-August-26	11.71	Put	Bond Future	1650.3800	1697.1400	1.6504	1.6971	0
30/07/2025	2038 On 07-August-25			Bond Future	138.9002	138.6851	138.9002	138.6851	308
30/07/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2038 On 07-August-25	139.56	Put	Bond Future	659.7800	874.9000	0.6598	0.8749	0
30/07/2025	2038 On 06-November-25			Bond Future	141.5120	141.2923	141.5120	141.2923	2,548
30/07/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2038 On 06-November-25	143.88	Put	Bond Future	2367.9900	2587.7000	2.3680	2.5877	0
30/07/2025	2038 On 05-February-26			Bond Future	142.0151	141.7904	142.0151	141.7904	0
30/07/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2038 On 05-February-26	143.20	Put	Bond Future	1184.9500	1409.6200	1.1850	1.4096	0
30/07/2025	2038 On 07-May-26			Bond Future	144.6621	144.4322	144.6621	144.4322	0
30/07/2025	2038 On 07-May-26	144.53	Call	Bond Future	132.0800	0.0000	0.1321	0.0000	0
30/07/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	97.8400	0.0000	0.0978	0
30/07/2025	2038 On 06-August-26			Bond Future	145.1314	144.8957	145.1314	144.8957	0
30/07/2025	2038 On 06-August-26	144.72	Call	Bond Future	411.3800	175.7200	0.4114	0.1757	0
30/07/2025	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
30/07/2025	2040 On 07-August-25			Bond Future	10.7789	10.8074	87.3963	87.2103	52,436
30/07/2025	2040 On 07-August-25	10.80	Call	Bond Future	615.2700	552.1600	0.6153	0.5522	400
30/07/2025	2040 On 07-August-25	10.80	Put	Bond Future	477.4200	600.3400	0.4774	0.6003	0
30/07/2025	2040 On 07-August-25	10.90	Call	Bond Future	1030.7500	931.7900	1.0308	0.9318	680
30/07/2025	2040 On 07-August-25	10.90	Put	Bond Future	243.3600	330.4300	0.2434	0.3304	0
30/07/2025	2040 On 07-August-25	11.00	Call	Bond Future	1540.1000	1408.1800	1.5401	1.4082	0
30/07/2025	2040 On 07-August-25	11.00	Put	Bond Future	110.3300	164.4400	0.1103	0.1644	0
30/07/2025	2040 On 07-August-25	11.10	Call	Bond Future	2109.5700	1953.0000	2.1096	1.9530	0
30/07/2025	2040 On 07-August-25	11.10	Put	Bond Future	44.4900	73.9500	0.0445	0.0740	0
30/07/2025	2040 On 07-August-25	11.20	Call	Bond Future	2709.4300	2537.5200	2.7094	2.5375	0
30/07/2025	2040 On 07-August-25	11.20	Put	Bond Future	16.0200	30.1400	0.0160	0.0301	680
30/07/2025	2040 On 07-August-25	11.40	Call	Bond Future	3931.0500	3747.3500	3.9311	3.7474	400
30/07/2025	2040 On 07-August-25	11.40	Put	Bond Future	1.5600	3.8900	0.0016	0.0039	0
30/07/2025	2040 On 07-August-25	11.50	Call	Bond Future	4537.8500	4352.6400	4.5379	4.3526	0
30/07/2025	2040 On 07-August-25	11.50	Put	Bond Future	0.4300	1.2500	0.0004	0.0013	0
30/07/2025	2040 On 07-August-25	11.70	Call	Bond Future	5733.5000	5547.5500	5.7335	5.5476	0
30/07/2025	2040 On 07-August-25	11.70	Put	Bond Future	0.0300	0.1100	0.0000	0.0001	0
30/07/2025	2040 On 07-August-25	12.00	Call	Bond Future	7479.2800	7293.2500	7.4793	7.2933	0
30/07/2025	2040 On 07-August-25	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
30/07/2025	2040 On 07-August-25	12.40	Call	Bond Future	9720.3200	9534.2900	9.7203	9.5343	0
30/07/2025	2040 On 07-August-25	12.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2040 On 07-August-25	12.60	Call	Bond Future	10805.0700	10619.0400	10.8051	10.6190	0
30/07/2025	2040 On 07-August-25	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2040 On 07-August-25	13.29	Call	Bond Future	14374.0800	14188.0500	14.3741	14.1881	0
30/07/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2040 On 06-November-25			Bond Future	10.8835	10.9131	89.0180	88.8282	69,886
30/07/2025	2040 On 06-November-25	11.84	Call	Bond Future	6201.3000	6042.3600	6.2013	6.0424	0
30/07/2025	2040 On 06-November-25	11.84	Put	Bond Future	356.8100	387.7000	0.3568	0.3877	0
30/07/2025	2040 On 05-February-26			Bond Future	10.9947	11.0254	86.1666	85.9728	0
30/07/2025	2040 On 05-February-26	11.49	Call	Bond Future	4588.7200	4464.1800	4.5887	4.4642	0
30/07/2025	2040 On 05-February-26	11.49	Put	Bond Future	1542.4700	1611.7400	1.5425	1.6117	0
30/07/2025	2040 On 05-February-26	11.82	Call	Bond Future	6033.5500	5891.4100	6.0336	5.8914	475
30/07/2025	2040 On 05-February-26	11.82	Put	Bond Future	1045.8200	1097.4900	1.0458	1.0975	0
30/07/2025	2040 On 05-February-26	13.23	Call	Bond Future	12677.9100	12493.1500	12.6779	12.4932	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2025	2040 On 05-February-26	13.23	Put	Bond Future	117.9700	127.0200	0.1180	0.1270	475
30/07/2025	2040 On 07-May-26			Bond Future	11.1174	11.1494	87.7514	87.5533	0
30/07/2025	2040 On 07-May-26	10.70	Call	Bond Future	1973.2100	1903.2600	1.9732	1.9033	1,460
30/07/2025	2040 On 07-May-26	10.70	Put	Bond Future	4617.3500	4745.4400	4.6174	4.7454	0
30/07/2025	2040 On 07-May-26	11.12	Call	Bond Future	3228.6000	3132.4700	3.2286	3.1325	820
30/07/2025	2040 On 07-May-26	11.12	Put	Bond Future	3212.2500	3314.1600	3.2123	3.3142	0
30/07/2025	2040 On 07-May-26	11.67	Call	Bond Future	5272.8600	5146.2200	5.2729	5.1462	0
30/07/2025	2040 On 07-May-26	11.67	Put	Bond Future	1947.5800	2018.9800	1.9476	2.0190	0
30/07/2025	2040 On 07-May-26	11.72	Call	Bond Future	5475.6300	5346.5400	5.4756	5.3465	0
30/07/2025	2040 On 07-May-26	11.72	Put	Bond Future	1858.9700	1927.9200	1.8590	1.9279	1,460
30/07/2025	2040 On 07-May-26	12.03	Call	Bond Future	6779.9500	6637.0700	6.7800	6.6371	0
30/07/2025	2040 On 07-May-26	12.03	Put	Bond Future	1390.6000	1445.7600	1.3906	1.4458	820
30/07/2025	2040 On 07-May-26	12.22	Call	Bond Future	7610.2100	7460.0300	7.6102	7.4600	0
30/07/2025	2040 On 07-May-26	12.22	Put	Bond Future	1162.5200	1210.3800	1.1625	1.2104	1,460
30/07/2025	2040 On 07-May-26	12.53	Call	Bond Future	8991.2100	8830.7600	8.9912	8.8308	0
30/07/2025	2040 On 07-May-26	12.53	Put	Bond Future	861.2000	898.7900	0.8612	0.8988	820
30/07/2025	2040 On 06-August-26			Bond Future	11.2543	11.2877	84.8402	84.6378	0
30/07/2025	2040 On 06-August-26	12.19	Call	Bond Future	7229.5100	7087.4700	7.2295	7.0875	0
30/07/2025	2040 On 06-August-26	12.19	Put	Bond Future	1823.1500	1883.5600	1.8232	1.8836	0
30/07/2025	2044 On 07-August-25			Bond Future	11.0289	11.0472	82.4612	82.3381	17,905
30/07/2025	2044 On 07-August-25	10.63	Call	Bond Future	10.3000	11.8000	0.0103	0.0118	9,000
30/07/2025	2044 On 07-August-25	10.63	Put	Bond Future	2753.6900	2878.2900	2.7537	2.8783	0
30/07/2025	2044 On 07-August-25	11.30	Call	Bond Future	1861.8100	1771.7400	1.8618	1.7717	9,000
30/07/2025	2044 On 07-August-25	11.30	Put	Bond Future	76.1200	109.1500	0.0761	0.1092	0
30/07/2025	2044 On 07-August-25	11.85	Call	Bond Future	5222.6600	5099.8300	5.2227	5.0998	0
30/07/2025	2044 On 07-August-25	11.85	Put	Bond Future	0.1400	0.4100	0.0001	0.0004	9,000
30/07/2025	2044 On 07-August-25	12.20	Call	Bond Future	7287.9100	7164.8100	7.2879	7.1648	0
30/07/2025	2044 On 07-August-25	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	5,600
30/07/2025	2044 On 07-August-25	13.34	Call	Bond Future	13423.1700	13300.0700	13.4232	13.3001	0
30/07/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2044 On 06-November-25			Bond Future	11.1325	11.1516	83.9912	83.8655	123,363
30/07/2025	2044 On 06-November-25	11.25	Call	Bond Future	2427.6300	2366.3700	2.4276	2.3664	11,000
30/07/2025	2044 On 06-November-25	11.25	Put	Bond Future	1658.6900	1723.1700	1.6587	1.7232	0
30/07/2025	2044 On 06-November-25	11.75	Call	Bond Future	4626.7900	4537.4800	4.6268	4.5375	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2025	2044 On 06-November-25	11.75	Put	Bond Future	710.5400	746.9700	0.7105	0.7470	11,000
30/07/2025	2044 On 06-November-25	11.88	Call	Bond Future	5265.0000	5169.9800	5.2650	5.1700	0
30/07/2025	2044 On 06-November-25	11.88	Put	Bond Future	562.5300	593.2500	0.5625	0.5933	0
30/07/2025	2044 On 06-November-25	12.00	Call	Bond Future	5868.8900	5769.2300	5.8689	5.7692	0
30/07/2025	2044 On 06-November-25	12.00	Put	Bond Future	451.9900	478.0700	0.4520	0.4781	5,800
30/07/2025	2044 On 06-November-25	12.20	Call	Bond Future	6896.2200	6790.0900	6.8962	6.7901	0
30/07/2025	2044 On 06-November-25	12.20	Put	Bond Future	312.1800	331.7900	0.3122	0.3318	5,600
30/07/2025	2044 On 06-November-25	12.25	Call	Bond Future	7155.6700	7048.1500	7.1557	7.0482	0
30/07/2025	2044 On 06-November-25	12.25	Put	Bond Future	284.3700	302.5900	0.2844	0.3026	5,800
30/07/2025	2044 On 05-February-26			Bond Future	11.2423	11.2621	81.1715	81.0431	0
30/07/2025	2044 On 05-February-26	11.56	Call	Bond Future	3992.6900	3919.7900	3.9927	3.9198	0
30/07/2025	2044 On 05-February-26	11.56	Put	Bond Future	1973.8600	2029.4100	1.9739	2.0294	0
30/07/2025	2044 On 07-May-26			Bond Future	11.3623	11.3830	82.6643	82.5329	0
30/07/2025	2044 On 07-May-26	11.80	Call	Bond Future	4976.0600	4897.7500	4.9761	4.8978	0
30/07/2025	2044 On 07-May-26	11.80	Put	Bond Future	2263.5000	2316.6500	2.2635	2.3167	0
30/07/2025	2044 On 06-August-26			Bond Future	11.4953	11.5169	79.7856	79.6510	0
30/07/2025	2044 On 06-August-26	12.42	Call	Bond Future	7393.0900	7300.5800	7.3931	7.3006	0
30/07/2025	2044 On 06-August-26	12.42	Put	Bond Future	1937.0300	1979.1700	1.9370	1.9792	0
30/07/2025	2046 On 07-August-25			Bond Future	119.5975	119.2527	119.5975	119.2527	4,963
30/07/2025	2046 On 07-August-25	118.69	Call	Bond Future	907.4800	562.6600	0.9075	0.5627	0
30/07/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2046 On 06-November-25			Bond Future	119.5862	119.2343	119.5862	119.2343	19,630
30/07/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2046 On 06-November-25	125.41	Put	Bond Future	5823.8300	6175.7400	5.8238	6.1757	0
30/07/2025	2046 On 05-February-26			Bond Future	121.8418	121.4828	121.8418	121.4828	0
30/07/2025	2046 On 05-February-26	121.65	Call	Bond Future	191.8300	0.0000	0.1918	0.0000	0
30/07/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	167.2400	0.0000	0.1672	0
30/07/2025	2046 On 07-May-26			Bond Future	121.8156	121.4489	121.8156	121.4489	0
30/07/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2046 On 07-May-26	124.95	Put	Bond Future	3134.4400	3501.1500	3.1344	3.5012	0
30/07/2025	2046 On 06-August-26			Bond Future	124.0657	123.6909	124.0657	123.6909	0
30/07/2025	2046 On 06-August-26	122.38	Call	Bond Future	1685.7200	1310.8700	1.6857	1.3109	0
30/07/2025	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
30/07/2025	2050 On 07-August-25			Bond Future	118.1296	118.2269	118.1296	118.2269	3,377
30/07/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2050 On 07-August-25	119.89	Put	Bond Future	1760.4100	1663.1400	1.7604	1.6631	0
30/07/2025	2050 On 06-November-25			Bond Future	120.3509	120.4494	120.3509	120.4494	17,527
30/07/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2050 On 06-November-25	124.42	Put	Bond Future	4069.1400	3970.6100	4.0691	3.9706	0
30/07/2025	2050 On 05-February-26			Bond Future	120.2077	120.3074	120.2077	120.3074	0
30/07/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2050 On 05-February-26	122.82	Put	Bond Future	2612.2700	2512.6300	2.6123	2.5126	0
30/07/2025	2050 On 07-May-26			Bond Future	122.4480	122.5487	122.4480	122.5487	0
30/07/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2050 On 07-May-26	124.07	Put	Bond Future	1621.9600	1521.2600	1.6220	1.5213	0
30/07/2025	2050 On 06-August-26			Bond Future	122.2546	122.3558	122.2546	122.3558	0
30/07/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	2050 On 06-August-26	123.27	Put	Bond Future	1015.3800	914.1800	1.0154	0.9142	0
30/07/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	AL37 On 07-August-25			Index Future	1163.7830	1163.1270	1163.7830	1,163.1270	0
30/07/2025	AL37 On 06-November-25			Index Future	1185.3780	1184.7070	1185.3780	1,184.7070	0
30/07/2025	AL37 On 05-February-26			Index Future	1207.4540	1206.7700	1207.4540	1,206.7700	0
30/07/2025	AL37 On 07-May-26			Index Future	1229.6900	1228.9900	1229.6900	1,228.9900	0
30/07/2025	AL37 On 06-August-26			Index Future	1251.9070	1251.1900	1251.9070	1,251.1900	0
30/07/2025	AL7T On 07-August-25			Index Future	1408.5450	1407.3000	1408.5450	1,407.3000	0
30/07/2025	AL7T On 06-November-25			Index Future	1434.6810	1433.4110	1434.6810	1,433.4110	0
30/07/2025	AL7T On 05-February-26			Index Future	1461.4010	1460.1050	1461.4010	1,460.1050	0
30/07/2025	AL7T On 07-May-26			Index Future	1488.3130	1486.9890	1488.3130	1,486.9890	0
30/07/2025	AL7T On 06-August-26			Index Future	1515.2030	1513.8510	1515.2030	1,513.8510	0
30/07/2025	ALBI On 07-August-25			Index Future	1195.8000	1194.6960	1195.8000	1,194.6960	31
30/07/2025	ALBI On 06-November-25			Index Future	1217.9880	1216.8620	1217.9880	1,216.8620	46
30/07/2025	ALBI On 05-February-26			Index Future	1240.6720	1239.5230	1240.6720	1,239.5230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2025	ALBI On 07-May-26			Index Future	1263.5190	1262.3460	1263.5190	1,262.3460	0
30/07/2025	ALBI On 06-August-26			Index Future	1286.3480	1285.1500	1286.3480	1,285.1500	0
30/07/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/07/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/07/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/07/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	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
30/07/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	ES33 On 07-August-25			Bond Future	10.4304	10.4494	87.2871	87.1957	0
30/07/2025	ES33 On 07-August-25	13.56	Call	Bond Future	13482.5300	13391.1300	13.4825	13.3911	0
30/07/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	ES33 On 06-November-25			Bond Future	10.5552	10.5752	85.1343	85.0407	0
30/07/2025	ES33 On 06-November-25	12.01	Call	Bond Future	6484.0300	6390.5000	6.4840	6.3905	0
30/07/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	ES33 On 05-February-26			Bond Future	10.6914	10.7124	86.7400	86.6442	0
30/07/2025	ES33 On 05-February-26	11.49	Call	Bond Future	3544.5000	3448.7600	3.5445	3.4488	0
30/07/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	ES33 On 07-May-26			Bond Future	10.8359	10.8580	84.5611	84.4630	0
30/07/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3680.5900	3582.4100	3.6806	3.5824	0
30/07/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	ES33 On 06-August-26			Bond Future	10.9978	11.0213	86.1213	86.0204	0
30/07/2025	ES33 On 06-August-26	12.02	Call	Bond Future	4252.6400	4151.7700	4.2526	4.1518	0
30/07/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	ES42 On 07-August-25			Bond Future	11.2700	11.2988	81.8630	81.6831	0
30/07/2025	ES42 On 07-August-25	13.79	Call	Bond Future	13590.8200	13410.9000	13.5908	13.4109	0
30/07/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	ES42 On 06-November-25			Bond Future	11.3862	11.4162	79.1374	78.9537	0
30/07/2025	ES42 On 06-November-25	12.39	Call	Bond Future	5803.5100	5619.8500	5.8035	5.6199	0
30/07/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	ES42 On 05-February-26			Bond Future	11.5064	11.5375	80.6296	80.4421	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2029.9000	1842.4100	2.0299	1.8424	0
30/07/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	ES42 On 07-May-26			Bond Future	11.6364	11.6689	77.8669	77.6753	0
30/07/2025	ES42 On 07-May-26	12.20	Call	Bond Future	3225.5200	3033.8600	3.2255	3.0339	0
30/07/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	ES42 On 06-August-26			Bond Future	11.7751	11.8090	79.3018	79.1058	0
30/07/2025	ES42 On 06-August-26	12.65	Call	Bond Future	4827.4500	4631.4400	4.8275	4.6314	0
30/07/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	GOVI On 07-August-25			GOVI	1176.9430	1175.9290	1176.9430	1,175.9290	14
30/07/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1659430.0000	1649290.0000	165.9430	164.9290	0
30/07/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	GOVI On 06-November-25			GOVI	1198.7820	1197.7470	1198.7820	1,197.7470	609
30/07/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	867820.0000	857470.0000	86.7820	85.7470	0
30/07/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	GOVI On 05-February-26			GOVI	1221.1080	1220.0530	1221.1080	1,220.0530	0
30/07/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	711080.0000	700530.0000	71.1080	70.0530	0
30/07/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	GOVI On 07-May-26			GOVI	1243.5950	1242.5170	1243.5950	1,242.5170	42
30/07/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	665950.0000	655170.0000	66.5950	65.5170	0
30/07/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	GOVI On 06-August-26			GOVI	1266.0640	1264.9620	1266.0640	1,264.9620	0
30/07/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	770640.0000	759620.0000	77.0640	75.9620	0
30/07/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/07/2025	IGOV On 07-August-25			Index Future	381.1650	380.7170	381.1650	380.7170	229
30/07/2025	IGOV On 06-November-25			Index Future	388.3320	387.8750	388.3320	387.8750	525
30/07/2025	IGOV On 05-February-26			Index Future	395.6570	395.1910	395.6570	395.1910	0
30/07/2025	IGOV On 07-May-26			Index Future	403.0350	402.5590	403.0350	402.5590	0
30/07/2025	IGOV On 06-August-26			Index Future	410.4060	409.9200	410.4060	409.9200	0
30/07/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
30/07/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
30/07/2025	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
30/07/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/07/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/07/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
30/07/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/07/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/07/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/07/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/07/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/07/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/07/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/07/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
30/07/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/07/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/07/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
30/07/2025	R033 On 07-August-25			Bond Future	9.1617	9.1793	108.1715	108.0735	7,150
30/07/2025	R033 On 07-August-25	10.33	Call	Bond Future	6248.8800	6150.9200	6.2489	6.1509	0
30/07/2025	R033 On 07-August-25	10.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R033 On 06-November-25			Bond Future	9.2403	9.2589	105.1358	105.0356	6,265
30/07/2025	R033 On 06-November-25	10.33	Call	Bond Future	5788.7500	5697.5500	5.7888	5.6976	0
30/07/2025	R033 On 06-November-25	10.33	Put	Bond Future	108.3500	117.4100	0.1084	0.1174	0
30/07/2025	R033 On 05-February-26			Bond Future	9.3247	9.3443	107.0935	106.9909	0
30/07/2025	R033 On 05-February-26	10.49	Call	Bond Future	6254.2200	6168.4000	6.2542	6.1684	0
30/07/2025	R033 On 05-February-26	10.49	Put	Bond Future	370.5200	387.2900	0.3705	0.3873	0
30/07/2025	R033 On 07-May-26			Bond Future	9.4195	9.4402	104.0202	103.9149	0
30/07/2025	R033 On 07-May-26	10.38	Call	Bond Future	5522.4200	5443.1400	5.5224	5.4431	0
30/07/2025	R033 On 07-May-26	10.38	Put	Bond Future	790.4300	816.4400	0.7904	0.8164	0
30/07/2025	R033 On 06-August-26			Bond Future	9.5291	9.5511	105.9154	105.8071	0
30/07/2025	R033 On 06-August-26	10.25	Call	Bond Future	4863.5900	4791.3800	4.8636	4.7914	0
30/07/2025	R033 On 06-August-26	10.25	Put	Bond Future	1402.4900	1438.5100	1.4025	1.4385	0
30/07/2025	R035 On 07-August-25			Bond Future	9.8028	9.8108	98.2989	98.2521	20,491
30/07/2025	R035 On 07-August-25	9.98	Call	Bond Future	1161.0800	1144.3300	1.1611	1.1443	0
30/07/2025	R035 On 07-August-25	9.98	Put	Bond Future	126.8000	156.8300	0.1268	0.1568	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2025	R035 On 07-August-25	10.08	Call	Bond Future	1663.7400	1634.8700	1.6637	1.6349	300
30/07/2025	R035 On 07-August-25	10.08	Put	Bond Future	52.4500	70.3600	0.0525	0.0704	0
30/07/2025	R035 On 07-August-25	10.20	Call	Bond Future	2313.2500	2274.4800	2.3133	2.2745	0
30/07/2025	R035 On 07-August-25	10.20	Put	Bond Future	15.8200	23.8300	0.0158	0.0238	8,000
30/07/2025	R035 On 07-August-25	10.35	Call	Bond Future	3148.5000	3104.0100	3.1485	3.1040	0
30/07/2025	R035 On 07-August-25	10.35	Put	Bond Future	2.9000	5.1900	0.0029	0.0052	8,000
30/07/2025	R035 On 07-August-25	10.40	Call	Bond Future	3427.5800	3382.2300	3.4276	3.3822	0
30/07/2025	R035 On 07-August-25	10.40	Put	Bond Future	1.5800	3.0100	0.0016	0.0030	50
30/07/2025	R035 On 07-August-25	10.58	Call	Bond Future	4426.0800	4379.5200	4.4261	4.3795	300
30/07/2025	R035 On 07-August-25	10.58	Put	Bond Future	0.1500	0.3700	0.0002	0.0004	0
30/07/2025	R035 On 07-August-25	10.90	Call	Bond Future	6167.4200	6120.6500	6.1674	6.1207	0
30/07/2025	R035 On 07-August-25	10.90	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	8,500
30/07/2025	R035 On 07-August-25	11.30	Call	Bond Future	8281.0200	8234.2400	8.2810	8.2342	0
30/07/2025	R035 On 07-August-25	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	17,500
30/07/2025	R035 On 07-August-25	11.34	Call	Bond Future	8488.6000	8441.8200	8.4886	8.4418	0
30/07/2025	R035 On 07-August-25	11.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	300
30/07/2025	R035 On 07-August-25	12.65	Call	Bond Future	14927.1500	14880.3700	14.9272	14.8804	0
30/07/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R035 On 06-November-25			Bond Future	9.8966	9.9050	95.6202	95.5721	109,580
30/07/2025	R035 On 06-November-25	9.77	Call	Bond Future	1239.1700	1226.1700	1.2392	1.2262	250
30/07/2025	R035 On 06-November-25	9.77	Put	Bond Future	1970.5600	2005.6400	1.9706	2.0056	0
30/07/2025	R035 On 06-November-25	9.91	Call	Bond Future	1642.4100	1625.8000	1.6424	1.6258	2,000
30/07/2025	R035 On 06-November-25	9.91	Put	Bond Future	1565.5600	1597.0300	1.5656	1.5970	0
30/07/2025	R035 On 06-November-25	10.08	Call	Bond Future	2211.0200	2189.8400	2.2110	2.1898	300
30/07/2025	R035 On 06-November-25	10.08	Put	Bond Future	1165.0000	1191.9000	1.1650	1.1919	0
30/07/2025	R035 On 06-November-25	10.15	Call	Bond Future	2468.1000	2445.0500	2.4681	2.4451	0
30/07/2025	R035 On 06-November-25	10.15	Put	Bond Future	1026.8700	1051.9000	1.0269	1.0519	250
30/07/2025	R035 On 06-November-25	10.30	Call	Bond Future	3057.5200	3030.6200	3.0575	3.0306	0
30/07/2025	R035 On 06-November-25	10.30	Put	Bond Future	776.9200	798.1000	0.7769	0.7981	50
30/07/2025	R035 On 06-November-25	10.41	Call	Bond Future	3518.6800	3489.1200	3.5187	3.4891	2,000
30/07/2025	R035 On 06-November-25	10.41	Put	Bond Future	628.9800	647.5000	0.6290	0.6475	0
30/07/2025	R035 On 06-November-25	10.44	Call	Bond Future	3648.1100	3617.8700	3.6481	3.6179	2,000
30/07/2025	R035 On 06-November-25	10.44	Put	Bond Future	593.2200	611.0600	0.5932	0.6111	0
30/07/2025	R035 On 06-November-25	10.50	Call	Bond Future	3911.1900	3879.6100	3.9112	3.8796	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2025	R035 On 06-November-25	10.50	Put	Bond Future	527.1400	543.6400	0.5271	0.5436	250
30/07/2025	R035 On 06-November-25	10.58	Call	Bond Future	4269.8400	4236.5700	4.2698	4.2366	300
30/07/2025	R035 On 06-November-25	10.58	Put	Bond Future	449.3700	464.1800	0.4494	0.4642	0
30/07/2025	R035 On 06-November-25	10.68	Call	Bond Future	4728.9900	4693.7900	4.7290	4.6938	0
30/07/2025	R035 On 06-November-25	10.68	Put	Bond Future	366.9300	379.8100	0.3669	0.3798	8,500
30/07/2025	R035 On 06-November-25	10.94	Call	Bond Future	5962.9800	5923.6000	5.9630	5.9236	2,000
30/07/2025	R035 On 06-November-25	10.94	Put	Bond Future	213.0200	221.7200	0.2130	0.2217	0
30/07/2025	R035 On 06-November-25	10.95	Call	Bond Future	6011.3300	5971.8100	6.0113	5.9718	250
30/07/2025	R035 On 06-November-25	10.95	Put	Bond Future	208.5700	217.1300	0.2086	0.2171	0
30/07/2025	R035 On 06-November-25	11.00	Call	Bond Future	6253.5600	6213.3900	6.2536	6.2134	0
30/07/2025	R035 On 06-November-25	11.00	Put	Bond Future	187.4200	195.3300	0.1874	0.1953	0
30/07/2025	R035 On 06-November-25	11.20	Call	Bond Future	7230.7600	7188.3700	7.2308	7.1884	0
30/07/2025	R035 On 06-November-25	11.20	Put	Bond Future	121.5800	127.2700	0.1216	0.1273	0
30/07/2025	R035 On 06-November-25	11.43	Call	Bond Future	8361.5700	8317.3100	8.3616	8.3173	0
30/07/2025	R035 On 06-November-25	11.43	Put	Bond Future	73.3500	77.1700	0.0734	0.0772	2,000
30/07/2025	R035 On 06-November-25	11.45	Call	Bond Future	8459.8900	8415.5000	8.4599	8.4155	0
30/07/2025	R035 On 06-November-25	11.45	Put	Bond Future	70.1700	73.8600	0.0702	0.0739	250
30/07/2025	R035 On 06-November-25	11.67	Call	Bond Future	9538.6800	9493.0900	9.5387	9.4931	0
30/07/2025	R035 On 06-November-25	11.67	Put	Bond Future	43.0400	45.5300	0.0430	0.0455	300
30/07/2025	R035 On 06-November-25	11.95	Call	Bond Future	10894.9400	10848.1700	10.8949	10.8482	0
30/07/2025	R035 On 06-November-25	11.95	Put	Bond Future	19.5100	20.8200	0.0195	0.0208	250
30/07/2025	R035 On 06-November-25	11.99	Call	Bond Future	11087.2400	11040.3300	11.0872	11.0403	0
30/07/2025	R035 On 06-November-25	11.99	Put	Bond Future	17.1900	18.3600	0.0172	0.0184	2,000
30/07/2025	R035 On 05-February-26			Bond Future	9.9978	10.0066	97.4009	97.3514	0
30/07/2025	R035 On 05-February-26	10.17	Call	Bond Future	2732.8100	2709.9800	2.7328	2.7100	250
30/07/2025	R035 On 05-February-26	10.17	Put	Bond Future	1773.5600	1800.1800	1.7736	1.8002	0
30/07/2025	R035 On 05-February-26	10.44	Call	Bond Future	3702.8900	3675.0400	3.7029	3.6750	2,000
30/07/2025	R035 On 05-February-26	10.44	Put	Bond Future	1265.8600	1287.4600	1.2659	1.2875	0
30/07/2025	R035 On 05-February-26	10.67	Call	Bond Future	4612.2800	4580.5600	4.6123	4.5806	0
30/07/2025	R035 On 05-February-26	10.67	Put	Bond Future	941.0300	958.7600	0.9410	0.9588	250
30/07/2025	R035 On 05-February-26	10.79	Call	Bond Future	5110.3600	5076.8100	5.1104	5.0768	0
30/07/2025	R035 On 05-February-26	10.79	Put	Bond Future	804.0000	819.9000	0.8040	0.8199	0
30/07/2025	R035 On 05-February-26	10.94	Call	Bond Future	5750.8700	5715.2300	5.7509	5.7152	2,000
30/07/2025	R035 On 05-February-26	10.94	Put	Bond Future	659.0100	672.8200	0.6590	0.6728	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2025	R035 On 05-February-26	11.00	Call	Bond Future	6011.7000	5975.2900	6.0117	5.9753	0
30/07/2025	R035 On 05-February-26	11.00	Put	Bond Future	608.2200	621.2600	0.6082	0.6213	0
30/07/2025	R035 On 05-February-26	11.17	Call	Bond Future	6762.2900	6723.8600	6.7623	6.7239	0
30/07/2025	R035 On 05-February-26	11.17	Put	Bond Future	483.8400	494.8600	0.4838	0.4949	250
30/07/2025	R035 On 05-February-26	12.44	Call	Bond Future	12526.7000	12479.5700	12.5267	12.4796	0
30/07/2025	R035 On 05-February-26	12.44	Put	Bond Future	66.7300	69.0500	0.0667	0.0691	2,000
30/07/2025	R035 On 07-May-26			Bond Future	10.1021	10.1115	94.6895	94.6384	0
30/07/2025	R035 On 07-May-26	10.86	Call	Bond Future	5316.4500	5283.8200	5.3165	5.2838	0
30/07/2025	R035 On 07-May-26	10.86	Put	Bond Future	1287.2800	1305.7000	1.2873	1.3057	0
30/07/2025	R035 On 06-August-26			Bond Future	10.2209	10.2308	96.4155	96.3626	0
30/07/2025	R035 On 06-August-26	11.06	Call	Bond Future	5907.7600	5873.8400	5.9078	5.8738	0
30/07/2025	R035 On 06-August-26	11.06	Put	Bond Future	1572.9800	1591.9800	1.5730	1.5920	0
30/07/2025	R038 On 07-August-25			Bond Future	10.4141	10.4377	107.1527	106.9858	3,991
30/07/2025	R038 On 07-August-25	11.24	Call	Bond Future	5632.0600	5465.2300	5.6321	5.4652	0
30/07/2025	R038 On 07-August-25	11.24	Put	Bond Future	0.0300	0.1100	0.0000	0.0001	0
30/07/2025	R038 On 06-November-25			Bond Future	10.5200	10.5445	103.6568	103.4864	3,522
30/07/2025	R038 On 06-November-25	10.98	Call	Bond Future	3926.9900	3809.5400	3.9270	3.8095	1,770
30/07/2025	R038 On 06-November-25	10.98	Put	Bond Future	797.5300	850.5300	0.7975	0.8505	0
30/07/2025	R038 On 06-November-25	11.24	Call	Bond Future	5307.7900	5173.0200	5.3078	5.1730	0
30/07/2025	R038 On 06-November-25	11.24	Put	Bond Future	470.4200	506.1000	0.4704	0.5061	0
30/07/2025	R038 On 06-November-25	12.33	Call	Bond Future	11592.7100	11427.1600	11.5927	11.4272	0
30/07/2025	R038 On 06-November-25	12.33	Put	Bond Future	42.9100	47.8100	0.0429	0.0478	1,770
30/07/2025	R038 On 05-February-26			Bond Future	10.6312	10.6567	105.5869	105.4128	0
30/07/2025	R038 On 05-February-26	11.44	Call	Bond Future	6348.0600	6220.3500	6.3481	6.2204	0
30/07/2025	R038 On 05-February-26	11.44	Put	Bond Future	1046.4800	1092.8700	1.0465	1.0929	0
30/07/2025	R038 On 07-May-26			Bond Future	10.7509	10.7777	102.0445	101.8663	0
30/07/2025	R038 On 07-May-26	11.40	Call	Bond Future	5916.3800	5797.2300	5.9164	5.7972	0
30/07/2025	R038 On 07-May-26	11.40	Put	Bond Future	1721.1500	1780.1600	1.7212	1.7802	0
30/07/2025	R038 On 06-August-26			Bond Future	10.8827	10.9108	103.9031	103.7207	0
30/07/2025	R038 On 06-August-26	11.77	Call	Bond Future	7474.2800	7348.0100	7.4743	7.3480	0
30/07/2025	R038 On 06-August-26	11.77	Put	Bond Future	1928.1200	1984.2400	1.9281	1.9842	0
30/07/2025	R053 On 07-August-25			Bond Future	10.9386	10.9569	110.1698	110.0031	20,140
30/07/2025	R053 On 07-August-25	13.17	Call	Bond Future	17335.7000	17169.0500	17.3357	17.1691	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R053 On 06-November-25			Bond Future	11.0380	11.0570	106.3517	106.1815	25,727
30/07/2025	R053 On 06-November-25	11.76	Call	Bond Future	6796.4400	6665.1700	6.7964	6.6652	0
30/07/2025	R053 On 06-November-25	11.76	Put	Bond Future	659.0200	697.9900	0.6590	0.6980	0
30/07/2025	R053 On 05-February-26			Bond Future	11.1410	11.1607	108.3319	108.1580	0
30/07/2025	R053 On 05-February-26	11.49	Call	Bond Future	5381.0800	5279.0300	5.3811	5.2790	0
30/07/2025	R053 On 05-February-26	11.49	Put	Bond Future	2382.9500	2454.8300	2.3830	2.4548	0
30/07/2025	R053 On 07-May-26			Bond Future	11.2501	11.2707	104.4628	104.2849	0
30/07/2025	R053 On 07-May-26	11.69	Call	Bond Future	6597.0600	6489.8600	6.5971	6.4899	0
30/07/2025	R053 On 07-May-26	11.69	Put	Bond Future	2909.4000	2980.1200	2.9094	2.9801	0
30/07/2025	R053 On 06-August-26			Bond Future	11.3681	11.3896	106.3653	106.1830	0
30/07/2025	R053 On 06-August-26	12.28	Call	Bond Future	9834.7700	9709.5000	9.8348	9.7095	0
30/07/2025	R053 On 06-August-26	12.28	Put	Bond Future	2580.7600	2637.7600	2.5808	2.6378	0
30/07/2025	R186 On 07-August-25			Bond Future	7.7388	7.7402	104.9671	104.9652	94,425
30/07/2025	R186 On 07-August-25	9.22	Call	Bond Future	1899.9100	1898.0200	1.8999	1.8980	1,983
30/07/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R186 On 07-August-25	9.68	Call	Bond Future	2479.9800	2478.0900	2.4800	2.4781	0
30/07/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R186 On 07-August-25	10.25	Call	Bond Future	3192.3300	3190.4400	3.1923	3.1904	0
30/07/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
30/07/2025	R186 On 06-November-25			Bond Future	7.7881	7.7904	106.9148	106.9125	84,463
30/07/2025	R186 On 06-November-25	8.13	Call	Bond Future	432.4800	431.4500	0.4325	0.4315	0
30/07/2025	R186 On 06-November-25	8.13	Put	Bond Future	68.5500	69.8900	0.0686	0.0699	0
30/07/2025	R186 On 05-February-26			Bond Future	7.8654	7.8688	103.6008	103.5979	0
30/07/2025	R186 On 05-February-26	8.43	Call	Bond Future	557.7100	556.0200	0.5577	0.5560	0
30/07/2025	R186 On 05-February-26	8.43	Put	Bond Future	89.3100	90.5200	0.0893	0.0905	0
30/07/2025	R186 On 07-May-26			Bond Future	8.0530	8.0593	105.5068	105.5030	0
30/07/2025	R186 On 07-May-26	8.69	Call	Bond Future	491.2300	488.9400	0.4912	0.4889	0
30/07/2025	R186 On 07-May-26	8.69	Put	Bond Future	114.4200	115.8700	0.1144	0.1159	0
30/07/2025	R186 On 06-August-26			Bond Future	8.5271	8.5406	102.1246	102.1198	0
30/07/2025	R186 On 06-August-26	8.57	Call	Bond Future	187.0600	184.8400	0.1871	0.1848	0
30/07/2025	R186 On 06-August-26	8.57	Put	Bond Future	171.7800	174.3700	0.1718	0.1744	0
30/07/2025	R202 On 07-August-25			Bond Future	268.3294	268.3292	268.3294	268.3292	320

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R202 On 07-August-25	271.60	Put	Bond Future	3270.6200	3270.8000	3.2706	3.2708	0
30/07/2025	R202 On 06-November-25			Bond Future	273.3751	273.3735	273.3751	273.3735	780
30/07/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R202 On 06-November-25	275.64	Put	Bond Future	2264.8900	2266.4600	2.2649	2.2665	0
30/07/2025	R202 On 05-February-26			Bond Future	273.1941	273.1912	273.1941	273.1912	0
30/07/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R202 On 05-February-26	277.82	Put	Bond Future	4625.8800	4628.8000	4.6259	4.6288	0
30/07/2025	R202 On 07-May-26			Bond Future	278.2862	278.2812	278.2862	278.2812	0
30/07/2025	R202 On 07-May-26	277.55	Call	Bond Future	736.1900	731.1800	0.7362	0.7312	0
30/07/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R202 On 06-August-26			Bond Future	277.9979	277.9899	277.9979	277.9899	0
30/07/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R202 On 06-August-26	278.86	Put	Bond Future	862.0700	870.1500	0.8621	0.8702	0
30/07/2025	R209 On 07-August-25			Bond Future	10.0778	10.0958	77.6418	77.5457	1,335
30/07/2025	R209 On 07-August-25	12.68	Call	Bond Future	12363.5100	12267.4000	12.3635	12.2674	0
30/07/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R209 On 06-November-25			Bond Future	10.1683	10.1870	75.9307	75.8325	16,409
30/07/2025	R209 On 06-November-25	11.27	Call	Bond Future	5680.0800	5594.2500	5.6801	5.5943	0
30/07/2025	R209 On 06-November-25	11.27	Put	Bond Future	178.6500	191.0300	0.1787	0.1910	0
30/07/2025	R209 On 05-February-26			Bond Future	10.2635	10.2830	77.3446	77.2442	0
30/07/2025	R209 On 05-February-26	10.93	Call	Bond Future	4267.0900	4198.1900	4.2671	4.1982	0
30/07/2025	R209 On 05-February-26	10.93	Put	Bond Future	934.3800	965.8700	0.9344	0.9659	0
30/07/2025	R209 On 07-May-26			Bond Future	10.3664	10.3867	75.6161	75.5134	0
30/07/2025	R209 On 07-May-26	11.07	Call	Bond Future	4706.5300	4637.4700	4.7065	4.6375	0
30/07/2025	R209 On 07-May-26	11.07	Put	Bond Future	1260.2400	1293.9500	1.2602	1.2940	0
30/07/2025	R209 On 06-August-26			Bond Future	10.4806	10.5019	76.9943	76.8889	0
30/07/2025	R209 On 06-August-26	11.39	Call	Bond Future	5719.6100	5646.5200	5.7196	5.6465	0
30/07/2025	R209 On 06-August-26	11.39	Put	Bond Future	1391.8400	1424.1500	1.3918	1.4242	0
30/07/2025	R210 On 07-August-25			Bond Future	251.0176	251.0964	251.0176	251.0964	123
30/07/2025	R210 On 07-August-25	248.44	Call	Bond Future	2577.5600	2656.4300	2.5776	2.6564	0
30/07/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R210 On 06-November-25			Bond Future	252.3114	252.3906	252.3114	252.3906	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
30/07/2025	R210 On 06-November-25	252.14	Call	Bond Future	171.3700	250.6000	0.1714	0.2506	0
30/07/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R210 On 05-February-26			Bond Future	257.0706	257.1501	257.0706	257.1501	0
30/07/2025	R210 On 05-February-26	253.10	Call	Bond Future	3970.5500	4050.0500	3.9706	4.0501	0
30/07/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R210 On 07-May-26			Bond Future	258.3802	258.4591	258.3802	258.4591	0
30/07/2025	R210 On 07-May-26	255.40	Call	Bond Future	2980.2400	3059.0500	2.9802	3.0591	0
30/07/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R210 On 06-August-26			Bond Future	263.1540	263.2318	263.1540	263.2318	0
30/07/2025	R210 On 06-August-26	259.84	Call	Bond Future	3314.0000	3391.8400	3.3140	3.3918	0
30/07/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R213 On 07-August-25			Bond Future	8.6302	8.6573	96.0593	95.9469	7,958
30/07/2025	R213 On 07-August-25	11.66	Call	Bond Future	11592.2500	11479.8300	11.5923	11.4798	0
30/07/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R213 On 06-November-25			Bond Future	8.6963	8.7251	94.2903	94.1754	96,758
30/07/2025	R213 On 06-November-25	10.05	Call	Bond Future	5273.5300	5164.9900	5.2735	5.1650	0
30/07/2025	R213 On 06-November-25	10.05	Put	Bond Future	52.8100	59.2300	0.0528	0.0592	0
30/07/2025	R213 On 05-February-26			Bond Future	8.7701	8.8008	96.0463	95.9288	0
30/07/2025	R213 On 05-February-26	9.89	Call	Bond Future	4459.9000	4361.3200	4.4599	4.3613	0
30/07/2025	R213 On 05-February-26	9.89	Put	Bond Future	283.8300	302.7700	0.2838	0.3028	0
30/07/2025	R213 On 07-May-26			Bond Future	8.8493	8.8821	94.2617	94.1413	0
30/07/2025	R213 On 07-May-26	9.80	Call	Bond Future	4014.6800	3923.6200	4.0147	3.9236	0
30/07/2025	R213 On 07-May-26	9.80	Put	Bond Future	597.7300	627.1000	0.5977	0.6271	0
30/07/2025	R213 On 06-August-26			Bond Future	8.9470	8.9822	95.9807	95.8572	0
30/07/2025	R213 On 06-August-26	9.69	Call	Bond Future	3534.4300	3450.2600	3.5344	3.4503	0
30/07/2025	R213 On 06-August-26	9.69	Put	Bond Future	969.9200	1009.2300	0.9699	1.0092	0
30/07/2025	R214 On 07-August-25			Bond Future	10.7383	10.7665	71.1964	71.0366	5,070
30/07/2025	R214 On 07-August-25	12.97	Call	Bond Future	11109.3300	10949.5300	11.1093	10.9495	0
30/07/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R214 On 06-November-25			Bond Future	10.8358	10.8650	69.2197	69.0566	38,083
30/07/2025	R214 On 06-November-25	11.64	Call	Bond Future	4646.6100	4514.3700	4.6466	4.5144	0
30/07/2025	R214 On 06-November-25	11.64	Put	Bond Future	359.2000	390.0700	0.3592	0.3901	0
30/07/2025	R214 On 05-February-26			Bond Future	10.9391	10.9693	70.5087	70.3423	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/07/2025	R214 On 05-February-26	11.26	Call	Bond Future	3198.7400	3099.2300	3.1987	3.0992	0
30/07/2025	R214 On 05-February-26	11.26	Put	Bond Future	1465.1200	1532.0500	1.4651	1.5321	0
30/07/2025	R214 On 07-May-26			Bond Future	11.0435	11.0749	68.5077	68.3376	0
30/07/2025	R214 On 07-May-26	11.53	Call	Bond Future	4256.9000	4149.6600	4.2569	4.1497	0
30/07/2025	R214 On 07-May-26	11.53	Put	Bond Future	1692.6500	1755.5000	1.6927	1.7555	0
30/07/2025	R214 On 06-August-26			Bond Future	11.1585	11.1911	69.7565	69.5826	0
30/07/2025	R214 On 06-August-26	11.97	Call	Bond Future	5792.2800	5673.2500	5.7923	5.6733	0
30/07/2025	R214 On 06-August-26	11.97	Put	Bond Future	1661.6200	1716.4300	1.6616	1.7164	0
30/07/2025	R248 On 07-August-25			Bond Future	11.0188	11.0371	85.1551	85.0276	35,055
30/07/2025	R248 On 07-August-25	13.21	Call	Bond Future	13121.1400	12993.5600	13.1211	12.9936	0
30/07/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/07/2025	R248 On 06-November-25			Bond Future	11.1216	11.1407	82.2959	82.1656	217,454
30/07/2025	R248 On 06-November-25	11.74	Call	Bond Future	4708.7900	4614.1500	4.7088	4.6142	0
30/07/2025	R248 On 06-November-25	11.74	Put	Bond Future	655.0800	690.7600	0.6551	0.6908	0
30/07/2025	R248 On 05-February-26			Bond Future	11.2303	11.2501	83.8285	83.6953	0
30/07/2025	R248 On 05-February-26	11.46	Call	Bond Future	3564.4900	3491.6500	3.5645	3.4917	0
30/07/2025	R248 On 05-February-26	11.46	Put	Bond Future	2043.5500	2103.8400	2.0436	2.1038	0
30/07/2025	R248 On 07-May-26			Bond Future	11.3398	11.3605	80.9306	80.7943	260
30/07/2025	R248 On 07-May-26	11.72	Call	Bond Future	4790.6100	4710.6500	4.7906	4.7107	0
30/07/2025	R248 On 07-May-26	11.72	Put	Bond Future	2340.3200	2396.6300	2.3403	2.3966	0
30/07/2025	R248 On 06-August-26			Bond Future	11.4601	11.4816	82.4055	82.2659	0
30/07/2025	R248 On 06-August-26	12.37	Call	Bond Future	7408.6300	7311.7500	7.4086	7.3118	0
30/07/2025	R248 On 06-August-26	12.37	Put	Bond Future	1852.3800	1895.0900	1.8524	1.8951	0
30/07/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/07/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0