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INTEREST RATE DERIVATIVES
 DERIVATIVES MONTHLY STATISTICS REPORT
 For February 2025

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | 0904 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 0908 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 0957 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 0986 On 31-March-36 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 1386 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 1409 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2029 On 06-February-25 | | | Bond Future | 132.4000 | 132.4000 | 132.4000 | 132.4000 | 0 |
| 07/02/2025 | 2029 On 08-May-25 | | | Bond Future | 135.3249 | 135.1964 | 135.3249 | 135.1964 | 5,933 |
| 07/02/2025 | 2029 On 08-May-25 | 137.85 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2029 On 08-May-25 | 137.85 | Put | Bond Future | 2525.0600 | 2653.6500 | 2.5251 | 2.6537 | 0 |
| 07/02/2025 | 2029 On 07-August-25 | | | Bond Future | 137.9962 | 137.8816 | 137.9962 | 137.8816 | 0 |
| 07/02/2025 | 2029 On 07-August-25 | 137.41 | Call | Bond Future | 586.2400 | 471.5600 | 0.5862 | 0.4716 | 0 |
| 07/02/2025 | 2029 On 07-August-25 | 137.41 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2029 On 06-November-25 | | | Bond Future | 139.2566 | 139.1546 | 139.2566 | 139.1546 | 68 |
| 07/02/2025 | 2029 On 06-November-25 | 139.79 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2029 On 06-November-25 | 139.79 | Put | Bond Future | 533.4000 | 635.4300 | 0.5334 | 0.6354 | 0 |
| 07/02/2025 | 2029 On 05-February-26 | | | Bond Future | 141.9590 | 141.8221 | 141.9590 | 141.8221 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | 2029 On 05-February-26 | 140.11 | Call | Bond Future | 1848.9500 | 1712.0600 | 1.8490 | 1.7121 | 0 |
| 07/02/2025 | 2029 On 05-February-26 | 140.11 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2029 On 07-May-26 | | | Bond Future | 143.1607 | 143.1607 | 143.1607 | 143.1607 | 0 |
| 07/02/2025 | 2029 On 07-May-26 | 141.82 | Call | Bond Future | 1340.6700 | 1340.6700 | 1.3407 | 1.3407 | 0 |
| 07/02/2025 | 2029 On 07-May-26 | 141.82 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2030 On 06-February-25 | | | Bond Future | 10.6800 | 10.6800 | 90.1061 | 90.1061 | 0 |
| 07/02/2025 | 2030 On 08-May-25 | | | Bond Future | 9.1187 | 9.1054 | 98.0189 | 98.0677 | 61,911 |
| 07/02/2025 | 2030 On 08-May-25 | 8.68 | Call | Bond Future | 376.8500 | 392.4600 | 0.3769 | 0.3925 | 800 |
| 07/02/2025 | 2030 On 08-May-25 | 8.68 | Put | Bond Future | 2003.7000 | 1970.5200 | 2.0037 | 1.9705 | 0 |
| 07/02/2025 | 2030 On 08-May-25 | 8.72 | Call | Bond Future | 419.1100 | 435.8700 | 0.4191 | 0.4359 | 300 |
| 07/02/2025 | 2030 On 08-May-25 | 8.72 | Put | Bond Future | 1896.2300 | 1864.2000 | 1.8962 | 1.8642 | 0 |
| 07/02/2025 | 2030 On 08-May-25 | 8.95 | Call | Bond Future | 729.2400 | 752.1100 | 0.7292 | 0.7521 | 1,320 |
| 07/02/2025 | 2030 On 08-May-25 | 8.95 | Put | Bond Future | 1350.9000 | 1324.9800 | 1.3509 | 1.3250 | 0 |
| 07/02/2025 | 2030 On 08-May-25 | 9.18 | Call | Bond Future | 1149.3200 | 1177.8500 | 1.1493 | 1.1779 | 800 |
| 07/02/2025 | 2030 On 08-May-25 | 9.18 | Put | Bond Future | 924.7500 | 904.4900 | 0.9248 | 0.9045 | 0 |
| 07/02/2025 | 2030 On 08-May-25 | 9.22 | Call | Bond Future | 1232.9700 | 1262.5900 | 1.2330 | 1.2626 | 300 |
| 07/02/2025 | 2030 On 08-May-25 | 9.22 | Put | Bond Future | 862.1600 | 842.9900 | 0.8622 | 0.8430 | 0 |
| 07/02/2025 | 2030 On 08-May-25 | 9.45 | Call | Bond Future | 1772.5200 | 1807.2800 | 1.7725 | 1.8073 | 680 |
| 07/02/2025 | 2030 On 08-May-25 | 9.45 | Put | Bond Future | 566.1500 | 552.1200 | 0.5662 | 0.5521 | 0 |
| 07/02/2025 | 2030 On 08-May-25 | 9.54 | Call | Bond Future | 2006.7600 | 2043.3000 | 2.0068 | 2.0433 | 0 |
| 07/02/2025 | 2030 On 08-May-25 | 9.54 | Put | Bond Future | 475.8900 | 463.6400 | 0.4759 | 0.4636 | 300 |
| 07/02/2025 | 2030 On 08-May-25 | 9.93 | Call | Bond Future | 3134.4000 | 3176.8000 | 3.1344 | 3.1768 | 0 |
| 07/02/2025 | 2030 On 08-May-25 | 9.93 | Put | Bond Future | 213.0600 | 206.6700 | 0.2131 | 0.2067 | 0 |
| 07/02/2025 | 2030 On 08-May-25 | 9.99 | Call | Bond Future | 3320.0200 | 3363.1300 | 3.3200 | 3.3631 | 0 |
| 07/02/2025 | 2030 On 08-May-25 | 9.99 | Put | Bond Future | 187.0100 | 181.3300 | 0.1870 | 0.1813 | 800 |
| 07/02/2025 | 2030 On 08-May-25 | 10.31 | Call | Bond Future | 4340.3800 | 4386.1300 | 4.3404 | 4.3861 | 1,640 |
| 07/02/2025 | 2030 On 08-May-25 | 10.31 | Put | Bond Future | 88.4500 | 85.4100 | 0.0885 | 0.0854 | 0 |
| 07/02/2025 | 2030 On 08-May-25 | 10.69 | Call | Bond Future | 5587.0400 | 5634.7300 | 5.5870 | 5.6347 | 2,280 |
| 07/02/2025 | 2030 On 08-May-25 | 10.69 | Put | Bond Future | 27.9300 | 26.8300 | 0.0279 | 0.0268 | 0 |
| 07/02/2025 | 2030 On 08-May-25 | 11.86 | Call | Bond Future | 9441.9200 | 9490.7000 | 9.4419 | 9.4907 | 0 |
| 07/02/2025 | 2030 On 08-May-25 | 11.86 | Put | Bond Future | 0.2600 | 0.2500 | 0.0003 | 0.0003 | 1,640 |
| 07/02/2025 | 2030 On 08-May-25 | 12.28 | Call | Bond Future | 10784.8400 | 10833.6300 | 10.7848 | 10.8336 | 0 |
| 07/02/2025 | 2030 On 08-May-25 | 12.28 | Put | Bond Future | 0.0300 | 0.0300 | 0.0000 | 0.0000 | 2,280 |
| 07/02/2025 | 2030 On 07-August-25 | | | Bond Future | 9.2055 | 9.1879 | 95.9200 | 95.9816 | 47,294 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | 2030 On 07-August-25 | 8.72 | Call | Bond Future | 651.1300 | 664.0800 | 0.6511 | 0.6641 | 300 |
| 07/02/2025 | 2030 On 07-August-25 | 8.72 | Put | Bond Future | 2369.1500 | 2320.4800 | 2.3692 | 2.3205 | 0 |
| 07/02/2025 | 2030 On 07-August-25 | 9.22 | Call | Bond Future | 1434.6500 | 1459.5600 | 1.4347 | 1.4596 | 300 |
| 07/02/2025 | 2030 On 07-August-25 | 9.22 | Put | Bond Future | 1383.9500 | 1347.2400 | 1.3840 | 1.3472 | 0 |
| 07/02/2025 | 2030 On 07-August-25 | 9.81 | Call | Bond Future | 2764.4100 | 2803.2500 | 2.7644 | 2.8033 | 0 |
| 07/02/2025 | 2030 On 07-August-25 | 9.81 | Put | Bond Future | 677.1000 | 654.3200 | 0.6771 | 0.6543 | 300 |
| 07/02/2025 | 2030 On 07-August-25 | 10.48 | Call | Bond Future | 4594.5300 | 4645.0500 | 4.5945 | 4.6451 | 1,054 |
| 07/02/2025 | 2030 On 07-August-25 | 10.48 | Put | Bond Future | 258.8100 | 247.7100 | 0.2588 | 0.2477 | 0 |
| 07/02/2025 | 2030 On 07-August-25 | 11.11 | Call | Bond Future | 6466.4900 | 6523.8000 | 6.4665 | 6.5238 | 0 |
| 07/02/2025 | 2030 On 07-August-25 | 11.11 | Put | Bond Future | 77.0600 | 72.7500 | 0.0771 | 0.0728 | 0 |
| 07/02/2025 | 2030 On 07-August-25 | 12.12 | Call | Bond Future | 9571.1000 | 9632.1600 | 9.5711 | 9.6322 | 0 |
| 07/02/2025 | 2030 On 07-August-25 | 12.12 | Put | Bond Future | 6.8400 | 6.2800 | 0.0068 | 0.0063 | 1,054 |
| 07/02/2025 | 2030 On 06-November-25 | | | Bond Future | 9.2988 | 9.2770 | 97.7669 | 97.8399 | 0 |
| 07/02/2025 | 2030 On 06-November-25 | 8.72 | Call | Bond Future | 808.5400 | 828.6800 | 0.8085 | 0.8287 | 300 |
| 07/02/2025 | 2030 On 06-November-25 | 8.72 | Put | Bond Future | 2762.3300 | 2709.4900 | 2.7623 | 2.7095 | 0 |
| 07/02/2025 | 2030 On 06-November-25 | 9.22 | Call | Bond Future | 1557.9300 | 1586.8000 | 1.5579 | 1.5868 | 300 |
| 07/02/2025 | 2030 On 06-November-25 | 9.22 | Put | Bond Future | 1821.2000 | 1777.0900 | 1.8212 | 1.7771 | 0 |
| 07/02/2025 | 2030 On 06-November-25 | 9.54 | Call | Bond Future | 2169.5500 | 2204.5000 | 2.1696 | 2.2045 | 0 |
| 07/02/2025 | 2030 On 06-November-25 | 9.54 | Put | Bond Future | 1369.7500 | 1331.7200 | 1.3698 | 1.3317 | 0 |
| 07/02/2025 | 2030 On 06-November-25 | 10.08 | Call | Bond Future | 3389.1200 | 3433.9600 | 3.3891 | 3.4340 | 0 |
| 07/02/2025 | 2030 On 06-November-25 | 10.08 | Put | Bond Future | 828.0400 | 799.9000 | 0.8280 | 0.7999 | 300 |
| 07/02/2025 | 2030 On 05-February-26 | | | Bond Future | 9.4096 | 9.3935 | 95.6326 | 95.6834 | 0 |
| 07/02/2025 | 2030 On 05-February-26 | 9.49 | Call | Bond Future | 2015.5400 | 2044.4700 | 2.0155 | 2.0445 | 0 |
| 07/02/2025 | 2030 On 05-February-26 | 9.49 | Put | Bond Future | 1761.8300 | 1739.9400 | 1.7618 | 1.7399 | 0 |
| 07/02/2025 | 2030 On 07-May-26 | | | Bond Future | 9.5679 | 9.5679 | 97.3955 | 97.3955 | 0 |
| 07/02/2025 | 2030 On 07-May-26 | 9.39 | Call | Bond Future | 1683.8100 | 1685.9300 | 1.6838 | 1.6859 | 0 |
| 07/02/2025 | 2030 On 07-May-26 | 9.39 | Put | Bond Future | 2215.8300 | 2217.9500 | 2.2158 | 2.2180 | 0 |
| 07/02/2025 | 2032 On 06-February-25 | | | Bond Future | 11.7200 | 11.7200 | 86.5478 | 86.5478 | 0 |
| 07/02/2025 | 2032 On 08-May-25 | | | Bond Future | 9.8314 | 9.8140 | 93.1757 | 93.2570 | 126,528 |
| 07/02/2025 | 2032 On 08-May-25 | 9.40 | Call | Bond Future | 565.9600 | 599.0900 | 0.5660 | 0.5991 | 300 |
| 07/02/2025 | 2032 On 08-May-25 | 9.40 | Put | Bond Future | 2609.8800 | 2561.7000 | 2.6099 | 2.5617 | 0 |
| 07/02/2025 | 2032 On 08-May-25 | 9.42 | Call | Bond Future | 593.6000 | 627.5500 | 0.5936 | 0.6276 | 800 |
| 07/02/2025 | 2032 On 08-May-25 | 9.42 | Put | Bond Future | 2541.5000 | 2494.1400 | 2.5415 | 2.4941 | 0 |
| 07/02/2025 | 2032 On 08-May-25 | 9.90 | Call | Bond Future | 1564.7000 | 1616.6300 | 1.5647 | 1.6166 | 300 |

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|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | 2032 On 08-May-25 | 9.90 | Put | Bond Future | 1244.6400 | 1215.2600 | 1.2446 | 1.2153 | 0 |
| 07/02/2025 | 2032 On 08-May-25 | 9.92 | Call | Bond Future | 1617.6600 | 1670.0600 | 1.6177 | 1.6701 | 800 |
| 07/02/2025 | 2032 On 08-May-25 | 9.92 | Put | Bond Future | 1204.6100 | 1175.7000 | 1.2046 | 1.1757 | 0 |
| 07/02/2025 | 2032 On 08-May-25 | 10.28 | Call | Bond Future | 2710.9600 | 2775.0200 | 2.7110 | 2.7750 | 0 |
| 07/02/2025 | 2032 On 08-May-25 | 10.28 | Put | Bond Future | 644.2200 | 626.9700 | 0.6442 | 0.6270 | 300 |
| 07/02/2025 | 2032 On 08-May-25 | 10.91 | Call | Bond Future | 5062.7000 | 5136.9900 | 5.0627 | 5.1370 | 0 |
| 07/02/2025 | 2032 On 08-May-25 | 10.91 | Put | Bond Future | 191.8200 | 184.8000 | 0.1918 | 0.1848 | 0 |
| 07/02/2025 | 2032 On 08-May-25 | 10.97 | Call | Bond Future | 5302.1100 | 5377.0200 | 5.3021 | 5.3770 | 0 |
| 07/02/2025 | 2032 On 08-May-25 | 10.97 | Put | Bond Future | 169.9800 | 163.5800 | 0.1700 | 0.1636 | 800 |
| 07/02/2025 | 2032 On 07-August-25 | | | Bond Future | 9.9267 | 9.9060 | 94.9922 | 95.0864 | 0 |
| 07/02/2025 | 2032 On 07-August-25 | 9.40 | Call | Bond Future | 892.2300 | 944.9900 | 0.8922 | 0.9450 | 300 |
| 07/02/2025 | 2032 On 07-August-25 | 9.40 | Put | Bond Future | 3319.3900 | 3277.9000 | 3.3194 | 3.2779 | 0 |
| 07/02/2025 | 2032 On 07-August-25 | 9.90 | Call | Bond Future | 1841.5900 | 1936.1000 | 1.8416 | 1.9361 | 300 |
| 07/02/2025 | 2032 On 07-August-25 | 9.90 | Put | Bond Future | 1962.9000 | 1963.1600 | 1.9629 | 1.9632 | 0 |
| 07/02/2025 | 2032 On 07-August-25 | 10.59 | Call | Bond Future | 3820.5400 | 3937.7400 | 3.8205 | 3.9377 | 0 |
| 07/02/2025 | 2032 On 07-August-25 | 10.59 | Put | Bond Future | 875.0200 | 897.9700 | 0.8750 | 0.8980 | 300 |
| 07/02/2025 | 2032 On 07-August-25 | 12.01 | Call | Bond Future | 9008.4500 | 9096.3200 | 9.0085 | 9.0963 | 0 |
| 07/02/2025 | 2032 On 07-August-25 | 12.01 | Put | Bond Future | 147.6100 | 141.2300 | 0.1476 | 0.1412 | 0 |
| 07/02/2025 | 2032 On 06-November-25 | | | Bond Future | 10.0364 | 10.0123 | 92.6600 | 92.7659 | 0 |
| 07/02/2025 | 2032 On 06-November-25 | 9.40 | Call | Bond Future | 1089.1600 | 1131.7800 | 1.0892 | 1.1318 | 300 |
| 07/02/2025 | 2032 On 06-November-25 | 9.40 | Put | Bond Future | 3935.9100 | 3872.6100 | 3.9359 | 3.8726 | 0 |
| 07/02/2025 | 2032 On 06-November-25 | 9.90 | Call | Bond Future | 1999.4500 | 2060.2600 | 1.9995 | 2.0603 | 300 |
| 07/02/2025 | 2032 On 06-November-25 | 9.90 | Put | Bond Future | 2600.4100 | 2555.3000 | 2.6004 | 2.5553 | 0 |
| 07/02/2025 | 2032 On 06-November-25 | 10.42 | Call | Bond Future | 3306.6700 | 3380.1400 | 3.3067 | 3.3801 | 0 |
| 07/02/2025 | 2032 On 06-November-25 | 10.42 | Put | Bond Future | 1642.5800 | 1610.1300 | 1.6426 | 1.6101 | 0 |
| 07/02/2025 | 2032 On 06-November-25 | 10.89 | Call | Bond Future | 4721.0400 | 4805.3700 | 4.7210 | 4.8054 | 0 |
| 07/02/2025 | 2032 On 06-November-25 | 10.89 | Put | Bond Future | 1069.5700 | 1047.9800 | 1.0696 | 1.0480 | 300 |
| 07/02/2025 | 2032 On 05-February-26 | | | Bond Future | 10.1589 | 10.1388 | 94.4351 | 94.5202 | 0 |
| 07/02/2025 | 2032 On 05-February-26 | 10.16 | Call | Bond Future | 2737.5600 | 2855.7000 | 2.7376 | 2.8557 | 0 |
| 07/02/2025 | 2032 On 05-February-26 | 10.16 | Put | Bond Future | 2732.9400 | 2765.9200 | 2.7329 | 2.7659 | 0 |
| 07/02/2025 | 2032 On 07-May-26 | | | Bond Future | 10.3073 | 10.3073 | 92.0166 | 92.0166 | 0 |
| 07/02/2025 | 2032 On 07-May-26 | 10.14 | Call | Bond Future | 2574.0100 | 2577.1900 | 2.5740 | 2.5772 | 0 |
| 07/02/2025 | 2032 On 07-May-26 | 10.14 | Put | Bond Future | 3260.9500 | 3264.1300 | 3.2610 | 3.2641 | 0 |
| 07/02/2025 | 2033 On 06-February-25 | | | Bond Future | 124.9400 | 124.9400 | 124.9400 | 124.9400 | 0 |

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| 07/02/2025 | 2033 On 08-May-25 | | | Bond Future | 129.0741 | 129.0080 | 129.0741 | 129.0080 | 9,729 |
| 07/02/2025 | 2033 On 08-May-25 | 130.62 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2033 On 08-May-25 | 130.62 | Put | Bond Future | 1545.8700 | 1611.9800 | 1.5459 | 1.6120 | 0 |
| 07/02/2025 | 2033 On 07-August-25 | | | Bond Future | 131.6221 | 131.5704 | 131.6221 | 131.5704 | 0 |
| 07/02/2025 | 2033 On 07-August-25 | 128.65 | Call | Bond Future | 2972.1400 | 2920.3700 | 2.9721 | 2.9204 | 0 |
| 07/02/2025 | 2033 On 07-August-25 | 128.65 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2033 On 06-November-25 | | | Bond Future | 132.6593 | 132.6207 | 132.6593 | 132.6207 | 0 |
| 07/02/2025 | 2033 On 06-November-25 | 133.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2033 On 06-November-25 | 133.14 | Put | Bond Future | 480.7400 | 519.3500 | 0.4807 | 0.5194 | 0 |
| 07/02/2025 | 2033 On 05-February-26 | | | Bond Future | 135.2338 | 135.1631 | 135.2338 | 135.1631 | 0 |
| 07/02/2025 | 2033 On 05-February-26 | 132.88 | Call | Bond Future | 2353.7600 | 2283.0700 | 2.3538 | 2.2831 | 0 |
| 07/02/2025 | 2033 On 05-February-26 | 132.88 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2033 On 07-May-26 | | | Bond Future | 136.2074 | 136.2074 | 136.2074 | 136.2074 | 0 |
| 07/02/2025 | 2033 On 07-May-26 | 135.16 | Call | Bond Future | 1047.3900 | 1047.3900 | 1.0474 | 1.0474 | 0 |
| 07/02/2025 | 2033 On 07-May-26 | 135.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2037 On 06-February-25 | | | Bond Future | 12.7600 | 12.7600 | 74.4607 | 74.4607 | 0 |
| 07/02/2025 | 2037 On 08-May-25 | | | Bond Future | 10.9552 | 10.9596 | 86.3779 | 86.3524 | 61,744 |
| 07/02/2025 | 2037 On 08-May-25 | 10.50 | Call | Bond Future | 757.1200 | 759.6200 | 0.7571 | 0.7596 | 300 |
| 07/02/2025 | 2037 On 08-May-25 | 10.50 | Put | Bond Future | 3441.4200 | 3469.4700 | 3.4414 | 3.4695 | 0 |
| 07/02/2025 | 2037 On 08-May-25 | 11.00 | Call | Bond Future | 2012.7200 | 2010.4000 | 2.0127 | 2.0104 | 300 |
| 07/02/2025 | 2037 On 08-May-25 | 11.00 | Put | Bond Future | 1754.7700 | 1778.0000 | 1.7548 | 1.7780 | 0 |
| 07/02/2025 | 2037 On 08-May-25 | 11.46 | Call | Bond Future | 3701.8800 | 3691.9500 | 3.7019 | 3.6920 | 0 |
| 07/02/2025 | 2037 On 08-May-25 | 11.46 | Put | Bond Future | 859.0400 | 874.6600 | 0.8590 | 0.8747 | 300 |
| 07/02/2025 | 2037 On 08-May-25 | 12.25 | Call | Bond Future | 7244.4400 | 7224.4700 | 7.2444 | 7.2245 | 0 |
| 07/02/2025 | 2037 On 08-May-25 | 12.25 | Put | Bond Future | 218.2800 | 223.8600 | 0.2183 | 0.2239 | 0 |
| 07/02/2025 | 2037 On 08-May-25 | 12.55 | Call | Bond Future | 8643.0900 | 8620.8900 | 8.6431 | 8.6209 | 15,000 |
| 07/02/2025 | 2037 On 08-May-25 | 12.55 | Put | Bond Future | 108.4400 | 111.7900 | 0.1084 | 0.1118 | 0 |
| 07/02/2025 | 2037 On 08-May-25 | 13.30 | Call | Bond Future | 12139.4700 | 12114.5800 | 12.1395 | 12.1146 | 7,500 |
| 07/02/2025 | 2037 On 08-May-25 | 13.30 | Put | Bond Future | 14.1600 | 14.8200 | 0.0142 | 0.0148 | 0 |
| 07/02/2025 | 2037 On 08-May-25 | 13.35 | Call | Bond Future | 12368.0500 | 12343.0900 | 12.3681 | 12.3431 | 7,500 |
| 07/02/2025 | 2037 On 08-May-25 | 13.35 | Put | Bond Future | 12.1800 | 12.7700 | 0.0122 | 0.0128 | 0 |
| 07/02/2025 | 2037 On 07-August-25 | | | Bond Future | 11.0702 | 11.0730 | 83.8014 | 83.7858 | 73,915 |
| 07/02/2025 | 2037 On 07-August-25 | 10.34 | Call | Bond Future | 878.7600 | 924.6800 | 0.8788 | 0.9247 | 2,541 |
| 07/02/2025 | 2037 On 07-August-25 | 10.34 | Put | Bond Future | 5153.4300 | 5214.9500 | 5.1534 | 5.2150 | 0 |

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| 07/02/2025 | 2037 On 07-August-25 | 10.50 | Call | Bond Future | 1164.9200 | 1216.2200 | 1.1649 | 1.2162 | 300 |
| 07/02/2025 | 2037 On 07-August-25 | 10.50 | Put | Bond Future | 4477.4300 | 4544.3300 | 4.4774 | 4.5443 | 0 |
| 07/02/2025 | 2037 On 07-August-25 | 10.55 | Call | Bond Future | 1265.6100 | 1317.9800 | 1.2656 | 1.3180 | 2,341 |
| 07/02/2025 | 2037 On 07-August-25 | 10.55 | Put | Bond Future | 4280.4400 | 4348.4100 | 4.2804 | 4.3484 | 0 |
| 07/02/2025 | 2037 On 07-August-25 | 10.64 | Call | Bond Future | 1459.4000 | 1513.3800 | 1.4594 | 1.5134 | 200 |
| 07/02/2025 | 2037 On 07-August-25 | 10.64 | Put | Bond Future | 3941.9600 | 4011.5400 | 3.9420 | 4.0115 | 0 |
| 07/02/2025 | 2037 On 07-August-25 | 11.00 | Call | Bond Future | 2393.8200 | 2448.7500 | 2.3938 | 2.4488 | 300 |
| 07/02/2025 | 2037 On 07-August-25 | 11.00 | Put | Bond Future | 2792.1500 | 2862.6800 | 2.7922 | 2.8627 | 0 |
| 07/02/2025 | 2037 On 07-August-25 | 11.07 | Call | Bond Future | 2603.2700 | 2657.3700 | 2.6033 | 2.6574 | 0 |
| 07/02/2025 | 2037 On 07-August-25 | 11.07 | Put | Bond Future | 2604.5100 | 2674.2100 | 2.6045 | 2.6742 | 2,541 |
| 07/02/2025 | 2037 On 07-August-25 | 11.42 | Call | Bond Future | 3765.1500 | 3811.4600 | 3.7652 | 3.8115 | 0 |
| 07/02/2025 | 2037 On 07-August-25 | 11.42 | Put | Bond Future | 1819.8200 | 1881.7300 | 1.8198 | 1.8817 | 2,541 |
| 07/02/2025 | 2037 On 07-August-25 | 11.82 | Call | Bond Future | 5278.6000 | 5314.5000 | 5.2786 | 5.3145 | 0 |
| 07/02/2025 | 2037 On 07-August-25 | 11.82 | Put | Bond Future | 1185.6100 | 1237.1100 | 1.1856 | 1.2371 | 2,541 |
| 07/02/2025 | 2037 On 07-August-25 | 11.83 | Call | Bond Future | 5318.2800 | 5354.1200 | 5.3183 | 5.3541 | 0 |
| 07/02/2025 | 2037 On 07-August-25 | 11.83 | Put | Bond Future | 1172.6200 | 1224.0600 | 1.1726 | 1.2241 | 300 |
| 07/02/2025 | 2037 On 07-August-25 | 12.17 | Call | Bond Future | 6713.8300 | 6740.5200 | 6.7138 | 6.7405 | 0 |
| 07/02/2025 | 2037 On 07-August-25 | 12.17 | Put | Bond Future | 806.4200 | 848.7100 | 0.8064 | 0.8487 | 2,541 |
| 07/02/2025 | 2037 On 07-August-25 | 13.01 | Call | Bond Future | 10288.7300 | 10268.1400 | 10.2887 | 10.2681 | 0 |
| 07/02/2025 | 2037 On 07-August-25 | 13.01 | Put | Bond Future | 259.9100 | 254.9200 | 0.2599 | 0.2549 | 0 |
| 07/02/2025 | 2037 On 06-November-25 | | | Bond Future | 11.1868 | 11.1880 | 85.4146 | 85.4075 | 0 |
| 07/02/2025 | 2037 On 06-November-25 | 10.50 | Call | Bond Future | 1476.0400 | 1481.3300 | 1.4760 | 1.4813 | 300 |
| 07/02/2025 | 2037 On 06-November-25 | 10.50 | Put | Bond Future | 5407.9800 | 5420.3100 | 5.4080 | 5.4203 | 0 |
| 07/02/2025 | 2037 On 06-November-25 | 11.00 | Call | Bond Future | 2661.9200 | 2664.3900 | 2.6619 | 2.6644 | 300 |
| 07/02/2025 | 2037 On 06-November-25 | 11.00 | Put | Bond Future | 3706.3800 | 3715.8900 | 3.7064 | 3.7159 | 0 |
| 07/02/2025 | 2037 On 06-November-25 | 11.63 | Call | Bond Future | 4643.2600 | 4640.9900 | 4.6433 | 4.6410 | 0 |
| 07/02/2025 | 2037 On 06-November-25 | 11.63 | Put | Bond Future | 2235.3900 | 2240.1600 | 2.2354 | 2.2402 | 0 |
| 07/02/2025 | 2037 On 06-November-25 | 12.16 | Call | Bond Future | 6597.5700 | 6592.0900 | 6.5976 | 6.5921 | 0 |
| 07/02/2025 | 2037 On 06-November-25 | 12.16 | Put | Bond Future | 1436.8000 | 1438.3600 | 1.4368 | 1.4384 | 300 |
| 07/02/2025 | 2037 On 05-February-26 | | | Bond Future | 11.3139 | 11.3190 | 82.7925 | 82.7646 | 0 |
| 07/02/2025 | 2037 On 05-February-26 | 10.90 | Call | Bond Future | 2732.8100 | 2818.6900 | 2.7328 | 2.8187 | 1,970 |
| 07/02/2025 | 2037 On 05-February-26 | 10.90 | Put | Bond Future | 5022.1600 | 5135.8800 | 5.0222 | 5.1359 | 0 |
| 07/02/2025 | 2037 On 05-February-26 | 11.20 | Call | Bond Future | 3521.2700 | 3610.9400 | 3.5213 | 3.6109 | 0 |
| 07/02/2025 | 2037 On 05-February-26 | 11.20 | Put | Bond Future | 4142.4700 | 4259.9800 | 4.1425 | 4.2600 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | 2037 On 05-February-26 | 12.27 | Call | Bond Future | 7002.5200 | 7068.3700 | 7.0025 | 7.0684 | 0 |
| 07/02/2025 | 2037 On 05-February-26 | 12.27 | Put | Bond Future | 2031.2800 | 2124.9700 | 2.0313 | 2.1250 | 1,970 |
| 07/02/2025 | 2037 On 07-May-26 | | | Bond Future | 11.4632 | 11.4632 | 84.3170 | 84.3170 | 0 |
| 07/02/2025 | 2037 On 07-May-26 | 11.32 | Call | Bond Future | 3819.2000 | 3823.7900 | 3.8192 | 3.8238 | 0 |
| 07/02/2025 | 2037 On 07-May-26 | 11.32 | Put | Bond Future | 4584.0700 | 4588.6600 | 4.5841 | 4.5887 | 0 |
| 07/02/2025 | 2038 On 06-February-25 | | | Bond Future | 135.2300 | 135.2300 | 135.2300 | 135.2300 | 0 |
| 07/02/2025 | 2038 On 08-May-25 | | | Bond Future | 140.1607 | 140.4904 | 140.1607 | 140.4904 | 2,940 |
| 07/02/2025 | 2038 On 08-May-25 | 139.68 | Call | Bond Future | 480.7100 | 810.4200 | 0.4807 | 0.8104 | 0 |
| 07/02/2025 | 2038 On 08-May-25 | 139.68 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2038 On 07-August-25 | | | Bond Future | 140.8092 | 141.1629 | 140.8092 | 141.1629 | 0 |
| 07/02/2025 | 2038 On 07-August-25 | 139.56 | Call | Bond Future | 1249.2300 | 1602.9100 | 1.2492 | 1.6029 | 0 |
| 07/02/2025 | 2038 On 07-August-25 | 139.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2038 On 06-November-25 | | | Bond Future | 143.5550 | 143.9304 | 143.5550 | 143.9304 | 0 |
| 07/02/2025 | 2038 On 06-November-25 | 143.88 | Call | Bond Future | 0.0000 | 50.4300 | 0.0000 | 0.0504 | 0 |
| 07/02/2025 | 2038 On 06-November-25 | 143.88 | Put | Bond Future | 325.0500 | 0.0000 | 0.3251 | 0.0000 | 0 |
| 07/02/2025 | 2038 On 05-February-26 | | | Bond Future | 144.1826 | 144.5322 | 144.1826 | 144.5322 | 0 |
| 07/02/2025 | 2038 On 05-February-26 | 143.20 | Call | Bond Future | 982.6300 | 1332.2400 | 0.9826 | 1.3322 | 0 |
| 07/02/2025 | 2038 On 05-February-26 | 143.20 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2038 On 07-May-26 | | | Bond Future | 146.8794 | 146.8794 | 146.8794 | 146.8794 | 0 |
| 07/02/2025 | 2038 On 07-May-26 | 144.53 | Call | Bond Future | 2349.3900 | 2349.3900 | 2.3494 | 2.3494 | 0 |
| 07/02/2025 | 2038 On 07-May-26 | 144.53 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2040 On 06-February-25 | | | Bond Future | 12.9500 | 12.9500 | 74.4254 | 74.4254 | 0 |
| 07/02/2025 | 2040 On 08-May-25 | | | Bond Future | 11.2933 | 11.3030 | 86.2301 | 86.1692 | 31,668 |
| 07/02/2025 | 2040 On 08-May-25 | 12.63 | Call | Bond Future | 7948.4100 | 7906.5000 | 7.9484 | 7.9065 | 0 |
| 07/02/2025 | 2040 On 08-May-25 | 12.63 | Put | Bond Future | 217.8900 | 236.8400 | 0.2179 | 0.2368 | 0 |
| 07/02/2025 | 2040 On 08-May-25 | 12.75 | Call | Bond Future | 8546.5700 | 8491.7900 | 8.5466 | 8.4918 | 15,000 |
| 07/02/2025 | 2040 On 08-May-25 | 12.75 | Put | Bond Future | 175.7700 | 181.8500 | 0.1758 | 0.1819 | 0 |
| 07/02/2025 | 2040 On 08-May-25 | 13.43 | Call | Bond Future | 11879.1900 | 11819.8800 | 11.8792 | 11.8199 | 7,500 |
| 07/02/2025 | 2040 On 08-May-25 | 13.43 | Put | Bond Future | 32.5200 | 34.0700 | 0.0325 | 0.0341 | 0 |
| 07/02/2025 | 2040 On 08-May-25 | 13.50 | Call | Bond Future | 12217.1800 | 12157.6400 | 12.2172 | 12.1576 | 7,500 |
| 07/02/2025 | 2040 On 08-May-25 | 13.50 | Put | Bond Future | 26.8700 | 28.1900 | 0.0269 | 0.0282 | 0 |
| 07/02/2025 | 2040 On 07-August-25 | | | Bond Future | 11.4110 | 11.4194 | 83.3999 | 83.3483 | 33,389 |
| 07/02/2025 | 2040 On 07-August-25 | 13.29 | Call | Bond Future | 10710.5000 | 10654.0600 | 10.7105 | 10.6541 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | 2040 On 07-August-25 | 13.29 | Put | Bond Future | 332.8100 | 327.9900 | 0.3328 | 0.3280 | 0 |
| 07/02/2025 | 2040 On 06-November-25 | | | Bond Future | 11.5294 | 11.5367 | 85.0052 | 84.9614 | 0 |
| 07/02/2025 | 2040 On 06-November-25 | 11.84 | Call | Bond Future | 4516.2100 | 4579.1200 | 4.5162 | 4.5791 | 0 |
| 07/02/2025 | 2040 On 06-November-25 | 11.84 | Put | Bond Future | 2684.5400 | 2791.2100 | 2.6845 | 2.7912 | 0 |
| 07/02/2025 | 2040 On 05-February-26 | | | Bond Future | 11.6578 | 11.6689 | 82.1246 | 82.0594 | 0 |
| 07/02/2025 | 2040 On 05-February-26 | 11.49 | Call | Bond Future | 3751.2700 | 3829.8400 | 3.7513 | 3.8298 | 0 |
| 07/02/2025 | 2040 On 05-February-26 | 11.49 | Put | Bond Future | 4747.0300 | 4890.8500 | 4.7470 | 4.8909 | 0 |
| 07/02/2025 | 2040 On 07-May-26 | | | Bond Future | 11.8062 | 11.8062 | 83.6363 | 83.6363 | 0 |
| 07/02/2025 | 2040 On 07-May-26 | 11.67 | Call | Bond Future | 4173.7600 | 4178.7600 | 4.1738 | 4.1788 | 0 |
| 07/02/2025 | 2040 On 07-May-26 | 11.67 | Put | Bond Future | 4963.5900 | 4968.5900 | 4.9636 | 4.9686 | 0 |
| 07/02/2025 | 2044 On 06-February-25 | | | Bond Future | 13.0200 | 13.0200 | 70.4591 | 70.4591 | 0 |
| 07/02/2025 | 2044 On 08-May-25 | | Call | Bond Future | 0.0600 | 0.0700 | 0.0001 | 0.0001 | 0 |
| 07/02/2025 | 2044 On 08-May-25 | | | Bond Future | 11.4346 | 11.4496 | 81.8869 | 81.7911 | 77,515 |
| 07/02/2025 | 2044 On 08-May-25 | | Put | Bond Future | 18113.1700 | 18209.0200 | 18.1132 | 18.2090 | 0 |
| 07/02/2025 | 2044 On 08-May-25 | 10.85 | Call | Bond Future | 578.1300 | 564.9800 | 0.5781 | 0.5650 | 9,000 |
| 07/02/2025 | 2044 On 08-May-25 | 10.85 | Put | Bond Future | 4451.7400 | 4534.4300 | 4.4517 | 4.5344 | 0 |
| 07/02/2025 | 2044 On 08-May-25 | 10.92 | Call | Bond Future | 697.1300 | 739.6300 | 0.6971 | 0.7396 | 2,490 |
| 07/02/2025 | 2044 On 08-May-25 | 10.92 | Put | Bond Future | 4091.1800 | 4229.5200 | 4.0912 | 4.2295 | 0 |
| 07/02/2025 | 2044 On 08-May-25 | 11.35 | Call | Bond Future | 1766.6700 | 1733.1400 | 1.7667 | 1.7331 | 9,000 |
| 07/02/2025 | 2044 On 08-May-25 | 11.35 | Put | Bond Future | 2308.9900 | 2371.3000 | 2.3090 | 2.3713 | 0 |
| 07/02/2025 | 2044 On 08-May-25 | 11.65 | Call | Bond Future | 2833.4700 | 2855.2600 | 2.8335 | 2.8553 | 0 |
| 07/02/2025 | 2044 On 08-May-25 | 11.65 | Put | Bond Future | 1478.1800 | 1595.8100 | 1.4782 | 1.5958 | 2,490 |
| 07/02/2025 | 2044 On 08-May-25 | 11.76 | Call | Bond Future | 3278.7100 | 3226.5100 | 3.2787 | 3.2265 | 0 |
| 07/02/2025 | 2044 On 08-May-25 | 11.76 | Put | Bond Future | 1245.7700 | 1289.4100 | 1.2458 | 1.2894 | 9,000 |
| 07/02/2025 | 2044 On 08-May-25 | 12.40 | Call | Bond Future | 6225.0200 | 6188.6800 | 6.2250 | 6.1887 | 0 |
| 07/02/2025 | 2044 On 08-May-25 | 12.40 | Put | Bond Future | 432.1500 | 491.6500 | 0.4322 | 0.4917 | 2,490 |
| 07/02/2025 | 2044 On 08-May-25 | 12.72 | Call | Bond Future | 7810.3900 | 7755.8200 | 7.8104 | 7.7558 | 0 |
| 07/02/2025 | 2044 On 08-May-25 | 12.72 | Put | Bond Future | 248.3200 | 289.5900 | 0.2483 | 0.2896 | 0 |
| 07/02/2025 | 2044 On 07-August-25 | | | Bond Future | 11.5478 | 11.5618 | 79.0974 | 79.0096 | 16 |
| 07/02/2025 | 2044 On 07-August-25 | 13.34 | Call | Bond Future | 10473.1000 | 10386.4100 | 10.4731 | 10.3864 | 0 |
| 07/02/2025 | 2044 On 07-August-25 | 13.34 | Put | Bond Future | 413.7200 | 414.8500 | 0.4137 | 0.4149 | 0 |
| 07/02/2025 | 2044 On 06-November-25 | | | Bond Future | 11.6611 | 11.6743 | 80.6198 | 80.5386 | 0 |
| 07/02/2025 | 2044 On 06-November-25 | 11.88 | Call | Bond Future | 4389.6600 | 4352.9500 | 4.3897 | 4.3530 | 0 |
| 07/02/2025 | 2044 On 06-November-25 | 11.88 | Put | Bond Future | 3058.5700 | 3103.0600 | 3.0586 | 3.1031 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | 2044 On 05-February-26 | | | Bond Future | 11.7835 | 11.8004 | 77.7804 | 77.6781 | 0 |
| 07/02/2025 | 2044 On 05-February-26 | 11.56 | Call | Bond Future | 3693.9200 | 3768.8600 | 3.6939 | 3.7689 | 0 |
| 07/02/2025 | 2044 On 05-February-26 | 11.56 | Put | Bond Future | 5066.2400 | 5243.4700 | 5.0662 | 5.2435 | 0 |
| 07/02/2025 | 2044 On 07-May-26 | | | Bond Future | 11.9237 | 11.9237 | 79.2118 | 79.2118 | 0 |
| 07/02/2025 | 2044 On 07-May-26 | 11.80 | Call | Bond Future | 4439.0600 | 4444.3300 | 4.4391 | 4.4443 | 0 |
| 07/02/2025 | 2044 On 07-May-26 | 11.80 | Put | Bond Future | 5178.9700 | 5184.2400 | 5.1790 | 5.1842 | 0 |
| 07/02/2025 | 2046 On 06-February-25 | | | Bond Future | 114.0100 | 114.0100 | 114.0100 | 114.0100 | 0 |
| 07/02/2025 | 2046 On 08-May-25 | | | Bond Future | 120.1241 | 120.0596 | 120.1241 | 120.0596 | 19,664 |
| 07/02/2025 | 2046 On 08-May-25 | 121.97 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2046 On 08-May-25 | 121.97 | Put | Bond Future | 1845.8700 | 1910.4100 | 1.8459 | 1.9104 | 0 |
| 07/02/2025 | 2046 On 07-August-25 | | | Bond Future | 122.4954 | 122.4439 | 122.4954 | 122.4439 | 0 |
| 07/02/2025 | 2046 On 07-August-25 | 118.69 | Call | Bond Future | 3805.3500 | 3753.8900 | 3.8054 | 3.7539 | 0 |
| 07/02/2025 | 2046 On 07-August-25 | 118.69 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2046 On 06-November-25 | | | Bond Future | 122.6353 | 122.5963 | 122.6353 | 122.5963 | 0 |
| 07/02/2025 | 2046 On 06-November-25 | 125.41 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2046 On 06-November-25 | 125.41 | Put | Bond Future | 2774.6700 | 2813.7200 | 2.7747 | 2.8137 | 0 |
| 07/02/2025 | 2046 On 05-February-26 | | | Bond Future | 125.0143 | 124.9454 | 125.0143 | 124.9454 | 0 |
| 07/02/2025 | 2046 On 05-February-26 | 121.65 | Call | Bond Future | 3364.3000 | 3295.4400 | 3.3643 | 3.2954 | 0 |
| 07/02/2025 | 2046 On 05-February-26 | 121.65 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2046 On 07-May-26 | | | Bond Future | 125.0655 | 125.0655 | 125.0655 | 125.0655 | 0 |
| 07/02/2025 | 2046 On 07-May-26 | 124.95 | Call | Bond Future | 115.5400 | 115.5400 | 0.1155 | 0.1155 | 0 |
| 07/02/2025 | 2046 On 07-May-26 | 124.95 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2050 On 06-February-25 | | | Bond Future | 115.6000 | 115.6000 | 115.6000 | 115.6000 | 0 |
| 07/02/2025 | 2050 On 08-May-25 | | | Bond Future | 121.4232 | 121.6517 | 121.4232 | 121.6517 | 16,345 |
| 07/02/2025 | 2050 On 08-May-25 | 121.16 | Call | Bond Future | 263.1500 | 491.6700 | 0.2632 | 0.4917 | 0 |
| 07/02/2025 | 2050 On 08-May-25 | 121.16 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2050 On 07-August-25 | | | Bond Future | 121.4605 | 121.7085 | 121.4605 | 121.7085 | 0 |
| 07/02/2025 | 2050 On 07-August-25 | 119.89 | Call | Bond Future | 1570.4900 | 1818.5200 | 1.5705 | 1.8185 | 0 |
| 07/02/2025 | 2050 On 07-August-25 | 119.89 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2050 On 06-November-25 | | | Bond Future | 123.8289 | 124.0946 | 123.8289 | 124.0946 | 0 |
| 07/02/2025 | 2050 On 06-November-25 | 124.42 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2050 On 06-November-25 | 124.42 | Put | Bond Future | 591.0600 | 325.4200 | 0.5911 | 0.3254 | 0 |
| 07/02/2025 | 2050 On 05-February-26 | | | Bond Future | 123.8263 | 124.0688 | 123.8263 | 124.0688 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | 2050 On 05-February-26 | 122.82 | Call | Bond Future | 1006.2600 | 1248.7600 | 1.0063 | 1.2488 | 0 |
| 07/02/2025 | 2050 On 05-February-26 | 122.82 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 2050 On 07-May-26 | | | Bond Future | 126.1418 | 126.1418 | 126.1418 | 126.1418 | 0 |
| 07/02/2025 | 2050 On 07-May-26 | 124.07 | Call | Bond Future | 2071.7700 | 2071.7700 | 2.0718 | 2.0718 | 0 |
| 07/02/2025 | 2050 On 07-May-26 | 124.07 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 8607 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 8608 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | 8657 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | AL37 On 06-February-25 | | | Index Future | 1074.0060 | 1074.0060 | 1074.0060 | 1,074.0060 | 0 |
| 07/02/2025 | AL37 On 08-May-25 | | | Index Future | 1096.5660 | 1097.1320 | 1096.5660 | 1,097.1320 | 0 |
| 07/02/2025 | AL37 On 07-August-25 | | | Index Future | 1117.9500 | 1118.6610 | 1117.9500 | 1,118.6610 | 0 |
| 07/02/2025 | AL37 On 06-November-25 | | | Index Future | 1139.5010 | 1140.3450 | 1139.5010 | 1,140.3450 | 0 |
| 07/02/2025 | AL37 On 05-February-26 | | | Index Future | 1161.3710 | 1161.9650 | 1161.3710 | 1,161.9650 | 0 |
| 07/02/2025 | AL37 On 07-May-26 | | | Index Future | 1182.8810 | 1182.8810 | 1182.8810 | 1,182.8810 | 0 |
| 07/02/2025 | AL7T On 06-February-25 | | | Index Future | 1285.8190 | 1285.8190 | 1285.8190 | 1,285.8190 | 0 |
| 07/02/2025 | AL7T On 08-May-25 | | | Index Future | 1313.9410 | 1314.0830 | 1313.9410 | 1,314.0830 | 0 |
| 07/02/2025 | AL7T On 07-August-25 | | | Index Future | 1339.5650 | 1339.8690 | 1339.5650 | 1,339.8690 | 0 |
| 07/02/2025 | AL7T On 06-November-25 | | | Index Future | 1365.3880 | 1365.8410 | 1365.3880 | 1,365.8410 | 0 |
| 07/02/2025 | AL7T On 05-February-26 | | | Index Future | 1391.5930 | 1391.7360 | 1391.5930 | 1,391.7360 | 0 |
| 07/02/2025 | AL7T On 07-May-26 | | | Index Future | 1417.3670 | 1417.3670 | 1417.3670 | 1,417.3670 | 0 |
| 07/02/2025 | ALBI On 06-February-25 | | | Index Future | 1104.1670 | 1104.1670 | 1104.1670 | 1,104.1670 | 0 |
| 07/02/2025 | ALBI On 08-May-25 | | | Index Future | 1128.8020 | 1128.6120 | 1128.8020 | 1,128.6120 | 94 |
| 07/02/2025 | ALBI On 07-August-25 | | | Index Future | 1150.8160 | 1150.7590 | 1150.8160 | 1,150.7590 | 0 |
| 07/02/2025 | ALBI On 06-November-25 | | | Index Future | 1173.0000 | 1173.0650 | 1173.0000 | 1,173.0650 | 0 |
| 07/02/2025 | ALBI On 05-February-26 | | | Index Future | 1195.5130 | 1195.3050 | 1195.5130 | 1,195.3050 | 0 |
| 07/02/2025 | ALBI On 07-May-26 | | | Index Future | 1217.6560 | 1217.6560 | 1217.6560 | 1,217.6560 | 0 |
| 07/02/2025 | C002 On 31-March-32 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C007 On 31-January-37 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C025 On 31-January-25 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | C030 On 31-January-30 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C035 On 28-February-35 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C038 On 31-January-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C040 On 06-October-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 07/02/2025 | C040 On 31-January-40 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C044 On 31-January-44 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C048 On 28-February-48 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C050 On 31-December-50 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C186 On 21-December-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C202 On 07-December-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C209 On 31-March-36 | | | Price Contribution | 6.2500 | 6.2500 | 93.7500 | 93.7500 | 0 |
| 07/02/2025 | C210 On 31-March-28 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C213 On 28-February-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C214 On 28-February-41 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C253 On 31-March-53 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C219 On 31-March-29 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C303 On 14-August-15 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 100.0000 | 0 |
| 07/02/2025 | C303 On 28-February-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C333 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C431 On 31-January-31 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C442 On 25-April-42 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | C446 On 31-March-46 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | CI43 On 31-January-43 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | CI58 On 31-January-58 | | | 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 |
|------------|-------------------------|--------|--------------|--------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | CR33 On 31-March-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | CR38 On 31-March-38 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | CS26 On 02-April-26 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | CS33 On 15-September-33 | | | Price Contribution | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | ES33 On 06-February-25 | | | Bond Future | 13.3400 | 13.3400 | 73.7316 | 73.7316 | 0 |
| 07/02/2025 | ES33 On 08-May-25 | | | Bond Future | 11.2219 | 11.2211 | 81.3569 | 81.3606 | 0 |
| 07/02/2025 | ES33 On 08-May-25 | 12.73 | Call | Bond Future | 6584.8700 | 6588.5600 | 6.5849 | 6.5886 | 0 |
| 07/02/2025 | ES33 On 08-May-25 | 12.73 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | ES33 On 07-August-25 | | | Bond Future | 11.3591 | 11.3561 | 82.9626 | 82.9763 | 0 |
| 07/02/2025 | ES33 On 07-August-25 | 13.56 | Call | Bond Future | 9157.9700 | 9171.6600 | 9.1580 | 9.1717 | 0 |
| 07/02/2025 | ES33 On 07-August-25 | 13.56 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | ES33 On 06-November-25 | | | Bond Future | 11.5146 | 11.5095 | 80.7834 | 80.8058 | 0 |
| 07/02/2025 | ES33 On 06-November-25 | 12.01 | Call | Bond Future | 2133.1700 | 2155.6100 | 2.1332 | 2.1556 | 0 |
| 07/02/2025 | ES33 On 06-November-25 | 12.01 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | ES33 On 05-February-26 | | | Bond Future | 11.6874 | 11.6867 | 82.3490 | 82.3521 | 0 |
| 07/02/2025 | ES33 On 05-February-26 | 11.49 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | ES33 On 05-February-26 | 11.49 | Put | Bond Future | 846.4500 | 843.3900 | 0.8465 | 0.8434 | 0 |
| 07/02/2025 | ES33 On 07-May-26 | | | Bond Future | 11.8801 | 11.8801 | 80.0897 | 80.0897 | 0 |
| 07/02/2025 | ES33 On 07-May-26 | 11.69 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | ES33 On 07-May-26 | 11.69 | Put | Bond Future | 790.8300 | 790.8300 | 0.7908 | 0.7908 | 0 |
| 07/02/2025 | ES42 On 06-February-25 | | | Bond Future | 13.7100 | 13.7100 | 68.3935 | 68.3935 | 0 |
| 07/02/2025 | ES42 On 08-May-25 | | | Bond Future | 11.8013 | 11.8113 | 76.4386 | 76.3803 | 0 |
| 07/02/2025 | ES42 On 08-May-25 | 13.25 | Call | Bond Future | 7807.6600 | 7749.4500 | 7.8077 | 7.7495 | 0 |
| 07/02/2025 | ES42 On 08-May-25 | 13.25 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | ES42 On 07-August-25 | | | Bond Future | 11.9221 | 11.9308 | 77.9467 | 77.8965 | 0 |
| 07/02/2025 | ES42 On 07-August-25 | 13.79 | Call | Bond Future | 9674.5200 | 9624.3300 | 9.6745 | 9.6243 | 0 |
| 07/02/2025 | ES42 On 07-August-25 | 13.79 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | ES42 On 06-November-25 | | | Bond Future | 12.0540 | 12.0616 | 75.2003 | 75.1573 | 0 |
| 07/02/2025 | ES42 On 06-November-25 | 12.39 | Call | Bond Future | 1866.3900 | 1823.4100 | 1.8664 | 1.8234 | 0 |
| 07/02/2025 | ES42 On 06-November-25 | 12.39 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | ES42 On 05-February-26 | | | Bond Future | 12.1926 | 12.2039 | 76.6561 | 76.5933 | 0 |
| 07/02/2025 | ES42 On 05-February-26 | 11.85 | Call | 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 |
|------------|-------------------------|----------|--------------|--------------------|--------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | ES42 On 05-February-26 | 11.85 | Put | Bond Future | 1943.6400 | 2006.4200 | 1.9436 | 2.0064 | 0 |
| 07/02/2025 | ES42 On 07-May-26 | | | Bond Future | 12.3495 | 12.3495 | 73.8205 | 73.8205 | 0 |
| 07/02/2025 | ES42 On 07-May-26 | 12.20 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | ES42 On 07-May-26 | 12.20 | Put | Bond Future | 820.9200 | 820.9200 | 0.8209 | 0.8209 | 0 |
| 07/02/2025 | GOVI On 06-February-25 | | | GOVI | 1087.4840 | 1087.4840 | 1087.4840 | 1,087.4840 | 0 |
| 07/02/2025 | GOVI On 08-May-25 | | | GOVI | 1111.6720 | 1111.5270 | 1111.6720 | 1,111.5270 | 632 |
| 07/02/2025 | GOVI On 08-May-25 | 1,022.00 | Call | GOVI | 896720.0000 | 895270.0000 | 89.6720 | 89.5270 | 0 |
| 07/02/2025 | GOVI On 08-May-25 | 1,022.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | GOVI On 07-August-25 | | | GOVI | 1133.3510 | 1133.3390 | 1133.3510 | 1,133.3390 | 0 |
| 07/02/2025 | GOVI On 07-August-25 | 1,011.00 | Call | GOVI | 1223510.0000 | 1223390.0000 | 122.3510 | 122.3390 | 0 |
| 07/02/2025 | GOVI On 07-August-25 | 1,011.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | GOVI On 06-November-25 | | | GOVI | 1155.1990 | 1155.3070 | 1155.1990 | 1,155.3070 | 0 |
| 07/02/2025 | GOVI On 06-November-25 | 1,112.00 | Call | GOVI | 431990.0000 | 433070.0000 | 43.1990 | 43.3070 | 0 |
| 07/02/2025 | GOVI On 06-November-25 | 1,112.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | GOVI On 05-February-26 | | | GOVI | 1177.3700 | 1177.2100 | 1177.3700 | 1,177.2100 | 0 |
| 07/02/2025 | GOVI On 05-February-26 | 1,150.00 | Call | GOVI | 273700.0000 | 272100.0000 | 27.3700 | 27.2100 | 0 |
| 07/02/2025 | GOVI On 05-February-26 | 1,150.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | GOVI On 07-May-26 | | | GOVI | 1199.1770 | 1199.1770 | 1199.1770 | 1,199.1770 | 0 |
| 07/02/2025 | GOVI On 07-May-26 | 1,177.00 | Call | GOVI | 221770.0000 | 221770.0000 | 22.1770 | 22.1770 | 0 |
| 07/02/2025 | GOVI On 07-May-26 | 1,177.00 | Put | GOVI | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | GVIX On 01-January-29 | | | LIVE INDEX | 110.0000 | 110.0000 | 110.0000 | 110.0000 | 0 |
| 07/02/2025 | IGOV On 06-February-25 | | | Index Future | 371.4580 | 371.4580 | 371.4580 | 371.4580 | 0 |
| 07/02/2025 | IGOV On 08-May-25 | | | Index Future | 378.5820 | 378.6590 | 378.5820 | 378.6590 | 886 |
| 07/02/2025 | IGOV On 07-August-25 | | | Index Future | 386.0550 | 386.1810 | 386.0550 | 386.1810 | 0 |
| 07/02/2025 | IGOV On 06-November-25 | | | Index Future | 393.5860 | 393.7550 | 393.5860 | 393.7550 | 0 |
| 07/02/2025 | IGOV On 05-February-26 | | | Index Future | 401.2280 | 401.3080 | 401.2280 | 401.3080 | 0 |
| 07/02/2025 | IGOV On 07-May-26 | | | Index Future | 408.7450 | 408.7450 | 408.7450 | 408.7450 | 0 |
| 07/02/2025 | IS10 On 17-December-25 | | | Interest Rate Swap | 80.2800 | 80.2800 | 80.2800 | 80.2800 | 0 |
| 07/02/2025 | IS10 On 16-March-26 | | | Interest Rate Swap | 76.8200 | 76.8200 | 76.8200 | 76.8200 | 0 |
| 07/02/2025 | IS10 On 15-June-26 | | | Interest Rate Swap | 75.2400 | 75.2400 | 75.2400 | 75.2400 | 0 |
| 07/02/2025 | IS10 On 21-September-26 | | | Interest Rate Swap | 77.2700 | 77.2700 | 77.2700 | 77.2700 | 0 |
| 07/02/2025 | IS10 On 21-December-26 | | | Interest Rate Swap | 81.3000 | 81.3000 | 81.3000 | 81.3000 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|-------------------------|--------|--------------|------------------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | IS10 On 15-March-27 | | | Interest Rate Swap | 79.8000 | 79.8000 | 79.8000 | 79.8000 | 0 |
| 07/02/2025 | IS10 On 21-June-27 | | | Interest Rate Swap | 81.8600 | 81.8600 | 81.8600 | 81.8600 | 0 |
| 07/02/2025 | IS10 On 20-September-27 | | | Interest Rate Swap | 87.6100 | 87.6100 | 87.6100 | 87.6100 | 0 |
| 07/02/2025 | IS10 On 20-December-27 | | | Interest Rate Swap | 87.9400 | 87.9400 | 87.9400 | 87.9400 | 0 |
| 07/02/2025 | IS10 On 22-March-28 | | | Interest Rate Swap | 80.8900 | 80.8900 | 80.8900 | 80.8900 | 0 |
| 07/02/2025 | IS10 On 20-June-28 | | | Interest Rate Swap | 88.6800 | 88.6800 | 88.6800 | 88.6800 | 0 |
| 07/02/2025 | IS10 On 19-September-28 | | | Interest Rate Swap | 92.0200 | 92.0200 | 92.0200 | 92.0200 | 0 |
| 07/02/2025 | J186 On 21-December-26 | | | Interest Rate Swap | 8.6830 | 8.6830 | 8.6830 | 8.6830 | 0 |
| 07/02/2025 | JBAF On 19-March-25 | | | Jibar Tradeable Future | 8.3670 | 8.3670 | 91.6330 | 91.6330 | 0 |
| 07/02/2025 | JBAF On 18-June-25 | | | Jibar Tradeable Future | 8.2950 | 8.2950 | 91.7050 | 91.7050 | 0 |
| 07/02/2025 | JBAF On 17-September-25 | | | Jibar Tradeable Future | 8.3400 | 8.3400 | 91.6600 | 91.6600 | 0 |
| 07/02/2025 | JBAF On 17-December-25 | | | Jibar Tradeable Future | 8.3720 | 8.3720 | 91.6280 | 91.6280 | 0 |
| 07/02/2025 | JBAF On 18-March-26 | | | Jibar Tradeable Future | 8.3720 | 8.3720 | 91.6280 | 91.6280 | 0 |
| 07/02/2025 | JBAF On 17-June-26 | | | Jibar Tradeable Future | 8.4000 | 8.4000 | 91.6000 | 91.6000 | 0 |
| 07/02/2025 | R033 On 06-February-25 | | | Bond Future | 10.3300 | 10.3300 | 101.8705 | 101.8705 | 0 |
| 07/02/2025 | R033 On 08-May-25 | | | Bond Future | 10.0571 | 10.0400 | 100.8471 | 100.9389 | 9,365 |
| 07/02/2025 | R033 On 08-May-25 | 10.33 | Call | Bond Future | 2456.1700 | 2522.4000 | 2.4562 | 2.5224 | 0 |
| 07/02/2025 | R033 On 08-May-25 | 10.33 | Put | Bond Future | 1011.0000 | 985.4300 | 1.0110 | 0.9854 | 0 |
| 07/02/2025 | R033 On 07-August-25 | | | Bond Future | 10.1577 | 10.1373 | 102.8131 | 102.9189 | 0 |
| 07/02/2025 | R033 On 07-August-25 | 10.33 | Call | Bond Future | 2704.8000 | 2827.1100 | 2.7048 | 2.8271 | 0 |
| 07/02/2025 | R033 On 07-August-25 | 10.33 | Put | Bond Future | 1814.3700 | 1830.8200 | 1.8144 | 1.8308 | 0 |
| 07/02/2025 | R033 On 06-November-25 | | | Bond Future | 10.2718 | 10.2483 | 99.7485 | 99.8670 | 0 |
| 07/02/2025 | R033 On 06-November-25 | 10.33 | Call | Bond Future | 2852.8900 | 2914.2900 | 2.8529 | 2.9143 | 0 |
| 07/02/2025 | R033 On 06-November-25 | 10.33 | Put | Bond Future | 2559.8300 | 2502.7300 | 2.5598 | 2.5027 | 0 |
| 07/02/2025 | R033 On 05-February-26 | | | Bond Future | 10.3979 | 10.3782 | 101.6589 | 101.7550 | 0 |
| 07/02/2025 | R033 On 05-February-26 | 10.49 | Call | Bond Future | 3434.1900 | 3559.0400 | 3.4342 | 3.5590 | 0 |
| 07/02/2025 | R033 On 05-February-26 | 10.49 | Put | Bond Future | 2985.0200 | 3013.7700 | 2.9850 | 3.0138 | 0 |
| 07/02/2025 | R033 On 07-May-26 | | | Bond Future | 10.5481 | 10.5481 | 98.4891 | 98.4891 | 0 |
| 07/02/2025 | R033 On 07-May-26 | 10.38 | Call | Bond Future | 3036.3800 | 3040.1300 | 3.0364 | 3.0401 | 0 |
| 07/02/2025 | R033 On 07-May-26 | 10.38 | Put | Bond Future | 3835.5200 | 3839.2700 | 3.8355 | 3.8393 | 0 |
| 07/02/2025 | R035 On 06-February-25 | | | Bond Future | 12.4100 | 12.4100 | 84.0211 | 84.0211 | 0 |
| 07/02/2025 | R035 On 08-May-25 | | | Bond Future | 10.5033 | 10.5075 | 91.9405 | 91.9167 | 74,366 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | R035 On 08-May-25 | 10.08 | Call | Bond Future | 693.3900 | 698.2500 | 0.6934 | 0.6983 | 300 |
| 07/02/2025 | R035 On 08-May-25 | 10.08 | Put | Bond Future | 3117.6200 | 3146.2200 | 3.1176 | 3.1462 | 0 |
| 07/02/2025 | R035 On 08-May-25 | 10.44 | Call | Bond Future | 1516.0000 | 1516.4200 | 1.5160 | 1.5164 | 150 |
| 07/02/2025 | R035 On 08-May-25 | 10.44 | Put | Bond Future | 1872.8100 | 1896.9700 | 1.8728 | 1.8970 | 0 |
| 07/02/2025 | R035 On 08-May-25 | 10.58 | Call | Bond Future | 1938.2400 | 1935.7700 | 1.9382 | 1.9358 | 300 |
| 07/02/2025 | R035 On 08-May-25 | 10.58 | Put | Bond Future | 1507.8100 | 1529.0800 | 1.5078 | 1.5291 | 0 |
| 07/02/2025 | R035 On 08-May-25 | 10.95 | Call | Bond Future | 3281.4500 | 3272.9400 | 3.2815 | 3.2729 | 0 |
| 07/02/2025 | R035 On 08-May-25 | 10.95 | Put | Bond Future | 814.3900 | 829.6200 | 0.8144 | 0.8296 | 150 |
| 07/02/2025 | R035 On 08-May-25 | 11.01 | Call | Bond Future | 3524.7400 | 3515.4000 | 3.5247 | 3.5154 | 0 |
| 07/02/2025 | R035 On 08-May-25 | 11.01 | Put | Bond Future | 733.3100 | 747.7100 | 0.7333 | 0.7477 | 300 |
| 07/02/2025 | R035 On 08-May-25 | 11.46 | Call | Bond Future | 5497.0300 | 5481.2500 | 5.4970 | 5.4813 | 400 |
| 07/02/2025 | R035 On 08-May-25 | 11.46 | Put | Bond Future | 323.9300 | 331.8900 | 0.3239 | 0.3319 | 0 |
| 07/02/2025 | R035 On 08-May-25 | 11.70 | Call | Bond Future | 6612.0900 | 6593.8300 | 6.6121 | 6.5938 | 0 |
| 07/02/2025 | R035 On 08-May-25 | 11.70 | Put | Bond Future | 204.7400 | 210.2200 | 0.2047 | 0.2102 | 150 |
| 07/02/2025 | R035 On 08-May-25 | 11.78 | Call | Bond Future | 6988.6600 | 6969.6900 | 6.9887 | 6.9697 | 0 |
| 07/02/2025 | R035 On 08-May-25 | 11.78 | Put | Bond Future | 175.3200 | 180.0900 | 0.1753 | 0.1801 | 0 |
| 07/02/2025 | R035 On 08-May-25 | 12.70 | Call | Bond Future | 11318.8200 | 11295.9200 | 11.3188 | 11.2959 | 0 |
| 07/02/2025 | R035 On 08-May-25 | 12.70 | Put | Bond Future | 24.3400 | 25.1800 | 0.0243 | 0.0252 | 400 |
| 07/02/2025 | R035 On 08-May-25 | 13.35 | Call | Bond Future | 14266.0000 | 14242.4200 | 14.2660 | 14.2424 | 0 |
| 07/02/2025 | R035 On 08-May-25 | 13.35 | Put | Bond Future | 3.3200 | 3.4800 | 0.0033 | 0.0035 | 400 |
| 07/02/2025 | R035 On 07-August-25 | | | Bond Future | 10.6054 | 10.6077 | 93.7332 | 93.7202 | 0 |
| 07/02/2025 | R035 On 07-August-25 | 10.08 | Call | Bond Future | 1155.0600 | 1143.8800 | 1.1551 | 1.1439 | 300 |
| 07/02/2025 | R035 On 07-August-25 | 10.08 | Put | Bond Future | 4109.4400 | 4111.2500 | 4.1094 | 4.1113 | 0 |
| 07/02/2025 | R035 On 07-August-25 | 10.58 | Call | Bond Future | 2373.2100 | 2356.5000 | 2.3732 | 2.3565 | 300 |
| 07/02/2025 | R035 On 07-August-25 | 10.58 | Put | Bond Future | 2512.9500 | 2509.2300 | 2.5130 | 2.5092 | 0 |
| 07/02/2025 | R035 On 07-August-25 | 11.30 | Call | Bond Future | 4872.8700 | 4853.6900 | 4.8729 | 4.8537 | 0 |
| 07/02/2025 | R035 On 07-August-25 | 11.30 | Put | Bond Future | 1157.5200 | 1151.3300 | 1.1575 | 1.1513 | 8,500 |
| 07/02/2025 | R035 On 07-August-25 | 11.34 | Call | Bond Future | 5030.3100 | 5010.7800 | 5.0303 | 5.0108 | 0 |
| 07/02/2025 | R035 On 07-August-25 | 11.34 | Put | Bond Future | 1107.3800 | 1100.8400 | 1.1074 | 1.1008 | 300 |
| 07/02/2025 | R035 On 07-August-25 | 12.65 | Call | Bond Future | 10594.6100 | 10577.4400 | 10.5946 | 10.5774 | 0 |
| 07/02/2025 | R035 On 07-August-25 | 12.65 | Put | Bond Future | 233.1300 | 228.9500 | 0.2331 | 0.2290 | 0 |
| 07/02/2025 | R035 On 06-November-25 | | | Bond Future | 10.7219 | 10.7226 | 91.0327 | 91.0290 | 0 |
| 07/02/2025 | R035 On 06-November-25 | 9.91 | Call | Bond Future | 1119.4800 | 1170.1100 | 1.1195 | 1.1701 | 2,000 |
| 07/02/2025 | R035 On 06-November-25 | 9.91 | Put | Bond Future | 5630.1000 | 5684.4400 | 5.6301 | 5.6844 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | R035 On 06-November-25 | 10.08 | Call | Bond Future | 1409.6100 | 1469.4000 | 1.4096 | 1.4694 | 300 |
| 07/02/2025 | R035 On 06-November-25 | 10.08 | Put | Bond Future | 4951.0600 | 5014.5600 | 4.9511 | 5.0146 | 0 |
| 07/02/2025 | R035 On 06-November-25 | 10.41 | Call | Bond Future | 2108.4900 | 2190.0700 | 2.1085 | 2.1901 | 2,000 |
| 07/02/2025 | R035 On 06-November-25 | 10.41 | Put | Bond Future | 3806.2600 | 3891.5500 | 3.8063 | 3.8916 | 0 |
| 07/02/2025 | R035 On 06-November-25 | 10.58 | Call | Bond Future | 2542.0400 | 2628.0200 | 2.5420 | 2.6280 | 300 |
| 07/02/2025 | R035 On 06-November-25 | 10.58 | Put | Bond Future | 3309.0400 | 3398.7300 | 3.3090 | 3.3987 | 0 |
| 07/02/2025 | R035 On 06-November-25 | 10.95 | Call | Bond Future | 3635.5400 | 3721.9000 | 3.6355 | 3.7219 | 250 |
| 07/02/2025 | R035 On 06-November-25 | 10.95 | Put | Bond Future | 2420.2500 | 2510.3200 | 2.4203 | 2.5103 | 0 |
| 07/02/2025 | R035 On 06-November-25 | 11.20 | Call | Bond Future | 4469.7300 | 4554.2300 | 4.4697 | 4.5542 | 0 |
| 07/02/2025 | R035 On 06-November-25 | 11.20 | Put | Bond Future | 1948.0200 | 2036.2300 | 1.9480 | 2.0362 | 0 |
| 07/02/2025 | R035 On 06-November-25 | 11.43 | Call | Bond Future | 5293.5400 | 5372.3000 | 5.2935 | 5.3723 | 0 |
| 07/02/2025 | R035 On 06-November-25 | 11.43 | Put | Bond Future | 1592.7900 | 1675.2600 | 1.5928 | 1.6753 | 2,000 |
| 07/02/2025 | R035 On 06-November-25 | 11.45 | Call | Bond Future | 5367.2400 | 5445.2000 | 5.3672 | 5.4452 | 0 |
| 07/02/2025 | R035 On 06-November-25 | 11.45 | Put | Bond Future | 1564.9900 | 1646.6600 | 1.5650 | 1.6467 | 250 |
| 07/02/2025 | R035 On 06-November-25 | 11.67 | Call | Bond Future | 6197.0400 | 6267.4100 | 6.1970 | 6.2674 | 0 |
| 07/02/2025 | R035 On 06-November-25 | 11.67 | Put | Bond Future | 1288.8700 | 1362.9500 | 1.2889 | 1.3630 | 300 |
| 07/02/2025 | R035 On 06-November-25 | 11.95 | Call | Bond Future | 7293.0500 | 7353.9700 | 7.2931 | 7.3540 | 0 |
| 07/02/2025 | R035 On 06-November-25 | 11.95 | Put | Bond Future | 1005.0900 | 1069.7200 | 1.0051 | 1.0697 | 250 |
| 07/02/2025 | R035 On 05-February-26 | | | Bond Future | 10.8504 | 10.8554 | 92.7771 | 92.7511 | 0 |
| 07/02/2025 | R035 On 05-February-26 | 10.79 | Call | Bond Future | 3437.5000 | 3450.7300 | 3.4375 | 3.4507 | 0 |
| 07/02/2025 | R035 On 05-February-26 | 10.79 | Put | Bond Future | 3754.9100 | 3794.1900 | 3.7549 | 3.7942 | 0 |
| 07/02/2025 | R035 On 07-May-26 | | | Bond Future | 10.9919 | 10.9919 | 89.9830 | 89.9830 | 0 |
| 07/02/2025 | R035 On 07-May-26 | 10.86 | Call | Bond Future | 3480.0800 | 3484.2600 | 3.4801 | 3.4843 | 0 |
| 07/02/2025 | R035 On 07-May-26 | 10.86 | Put | Bond Future | 4157.3200 | 4161.5000 | 4.1573 | 4.1615 | 0 |
| 07/02/2025 | R038 On 06-February-25 | | | Bond Future | 11.2400 | 11.2400 | 101.4996 | 101.4996 | 0 |
| 07/02/2025 | R038 On 08-May-25 | | | Bond Future | 11.0269 | 11.0313 | 100.2200 | 100.1900 | 9,099 |
| 07/02/2025 | R038 On 08-May-25 | 11.24 | Call | Bond Future | 2897.0300 | 2897.7100 | 2.8970 | 2.8977 | 0 |
| 07/02/2025 | R038 On 08-May-25 | 11.24 | Put | Bond Future | 1474.6000 | 1505.2900 | 1.4746 | 1.5053 | 0 |
| 07/02/2025 | R038 On 07-August-25 | | | Bond Future | 11.1407 | 11.1435 | 102.1738 | 102.1553 | 0 |
| 07/02/2025 | R038 On 07-August-25 | 11.24 | Call | Bond Future | 3263.9700 | 3341.8600 | 3.2640 | 3.3419 | 0 |
| 07/02/2025 | R038 On 07-August-25 | 11.24 | Put | Bond Future | 2610.8500 | 2707.1800 | 2.6109 | 2.7072 | 0 |
| 07/02/2025 | R038 On 06-November-25 | | | Bond Future | 11.2653 | 11.2666 | 98.6553 | 98.6470 | 0 |
| 07/02/2025 | R038 On 06-November-25 | 10.98 | Call | Bond Future | 2677.7500 | 2697.2900 | 2.6778 | 2.6973 | 1,770 |
| 07/02/2025 | R038 On 06-November-25 | 10.98 | Put | Bond Future | 4549.8300 | 4577.6500 | 4.5498 | 4.5777 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | R038 On 06-November-25 | 11.24 | Call | Bond Future | 3514.8900 | 3530.8700 | 3.5149 | 3.5309 | 0 |
| 07/02/2025 | R038 On 06-November-25 | 11.24 | Put | Bond Future | 3679.0600 | 3703.3200 | 3.6791 | 3.7033 | 0 |
| 07/02/2025 | R038 On 06-November-25 | 12.33 | Call | Bond Future | 8009.9900 | 8014.6100 | 8.0100 | 8.0146 | 0 |
| 07/02/2025 | R038 On 06-November-25 | 12.33 | Put | Bond Future | 1461.7300 | 1474.6300 | 1.4617 | 1.4746 | 1,770 |
| 07/02/2025 | R038 On 05-February-26 | | | Bond Future | 11.3990 | 11.4042 | 100.5443 | 100.5114 | 0 |
| 07/02/2025 | R038 On 05-February-26 | 11.44 | Call | Bond Future | 4546.9600 | 4665.3300 | 4.5470 | 4.6653 | 0 |
| 07/02/2025 | R038 On 05-February-26 | 11.44 | Put | Bond Future | 4287.9000 | 4439.1700 | 4.2879 | 4.4392 | 0 |
| 07/02/2025 | R038 On 07-May-26 | | | Bond Future | 11.5506 | 11.5506 | 96.9118 | 96.9118 | 0 |
| 07/02/2025 | R038 On 07-May-26 | 11.40 | Call | Bond Future | 4341.7200 | 4346.9700 | 4.3417 | 4.3470 | 0 |
| 07/02/2025 | R038 On 07-May-26 | 11.40 | Put | Bond Future | 5279.1700 | 5284.4200 | 5.2792 | 5.2844 | 0 |
| 07/02/2025 | R053 On 06-February-25 | | | Bond Future | 12.9400 | 12.9400 | 94.3803 | 94.3803 | 0 |
| 07/02/2025 | R053 On 08-May-25 | | | Bond Future | 11.3462 | 11.3612 | 103.6811 | 103.5521 | 22,674 |
| 07/02/2025 | R053 On 08-May-25 | 12.64 | Call | Bond Future | 10422.6000 | 10318.0600 | 10.4226 | 10.3181 | 0 |
| 07/02/2025 | R053 On 08-May-25 | 12.64 | Put | Bond Future | 308.6900 | 333.1400 | 0.3087 | 0.3331 | 0 |
| 07/02/2025 | R053 On 07-August-25 | | | Bond Future | 11.4476 | 11.4617 | 105.7023 | 105.5834 | 0 |
| 07/02/2025 | R053 On 07-August-25 | 13.17 | Call | Bond Future | 13472.3700 | 13423.2600 | 13.4724 | 13.4233 | 0 |
| 07/02/2025 | R053 On 07-August-25 | 13.17 | Put | Bond Future | 604.1400 | 673.9900 | 0.6041 | 0.6740 | 0 |
| 07/02/2025 | R053 On 06-November-25 | | | Bond Future | 11.5571 | 11.5704 | 101.8734 | 101.7629 | 0 |
| 07/02/2025 | R053 On 06-November-25 | 11.76 | Call | Bond Future | 5596.9100 | 5569.3800 | 5.5969 | 5.5694 | 0 |
| 07/02/2025 | R053 On 06-November-25 | 11.76 | Put | Bond Future | 3937.8400 | 4020.7200 | 3.9378 | 4.0207 | 0 |
| 07/02/2025 | R053 On 05-February-26 | | | Bond Future | 11.6729 | 11.6898 | 103.8240 | 103.6861 | 0 |
| 07/02/2025 | R053 On 05-February-26 | 11.49 | Call | Bond Future | 4617.9800 | 4863.6800 | 4.6180 | 4.8637 | 0 |
| 07/02/2025 | R053 On 05-February-26 | 11.49 | Put | Bond Future | 6127.7800 | 6511.4000 | 6.1278 | 6.5114 | 0 |
| 07/02/2025 | R053 On 07-May-26 | | | Bond Future | 11.8019 | 11.8019 | 99.8744 | 99.8744 | 0 |
| 07/02/2025 | R053 On 07-May-26 | 11.69 | Call | Bond Future | 5609.5600 | 5616.2000 | 5.6096 | 5.6162 | 0 |
| 07/02/2025 | R053 On 07-May-26 | 11.69 | Put | Bond Future | 6510.3200 | 6516.9600 | 6.5103 | 6.5170 | 0 |
| 07/02/2025 | R186 On 06-February-25 | | | Bond Future | 9.0300 | 9.0300 | 103.9391 | 103.9391 | 0 |
| 07/02/2025 | R186 On 08-May-25 | | | Bond Future | 8.2628 | 8.2717 | 107.4107 | 107.3972 | 156,264 |
| 07/02/2025 | R186 On 08-May-25 | 8.47 | Call | Bond Future | 503.4300 | 500.3800 | 0.5034 | 0.5004 | 0 |
| 07/02/2025 | R186 On 08-May-25 | 8.47 | Put | Bond Future | 190.8400 | 201.2400 | 0.1908 | 0.2012 | 0 |
| 07/02/2025 | R186 On 07-August-25 | | | Bond Future | 8.3353 | 8.3361 | 104.1961 | 104.1950 | 0 |
| 07/02/2025 | R186 On 07-August-25 | 9.22 | Call | Bond Future | 1284.5400 | 1286.8600 | 1.2845 | 1.2869 | 1,983 |
| 07/02/2025 | R186 On 07-August-25 | 9.22 | Put | Bond Future | 155.7000 | 159.0500 | 0.1557 | 0.1591 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | R186 On 07-August-25 | 9.68 | Call | Bond Future | 1799.5500 | 1800.9800 | 1.7996 | 1.8010 | 0 |
| 07/02/2025 | R186 On 07-August-25 | 9.68 | Put | Bond Future | 90.6400 | 93.1000 | 0.0906 | 0.0931 | 0 |
| 07/02/2025 | R186 On 07-August-25 | 10.25 | Call | Bond Future | 2468.9500 | 2469.5300 | 2.4690 | 2.4695 | 0 |
| 07/02/2025 | R186 On 07-August-25 | 10.25 | Put | Bond Future | 47.6900 | 49.3000 | 0.0477 | 0.0493 | 1,983 |
| 07/02/2025 | R186 On 06-November-25 | | | Bond Future | 8.4590 | 8.4495 | 106.2025 | 106.2125 | 447 |
| 07/02/2025 | R186 On 06-November-25 | 8.13 | Call | Bond Future | 267.0500 | 276.3900 | 0.2671 | 0.2764 | 0 |
| 07/02/2025 | R186 On 06-November-25 | 8.13 | Put | Bond Future | 615.4500 | 614.8100 | 0.6155 | 0.6148 | 0 |
| 07/02/2025 | R186 On 05-February-26 | | | Bond Future | 8.6752 | 8.6939 | 102.9301 | 102.9147 | 0 |
| 07/02/2025 | R186 On 05-February-26 | 8.43 | Call | Bond Future | 332.3600 | 329.2100 | 0.3324 | 0.3292 | 0 |
| 07/02/2025 | R186 On 05-February-26 | 8.43 | Put | Bond Future | 534.6700 | 546.9400 | 0.5347 | 0.5469 | 0 |
| 07/02/2025 | R186 On 07-May-26 | | | Bond Future | 9.2049 | 9.2049 | 104.8272 | 104.8272 | 0 |
| 07/02/2025 | R186 On 07-May-26 | 8.69 | Call | Bond Future | 216.9200 | 217.2800 | 0.2169 | 0.2173 | 0 |
| 07/02/2025 | R186 On 07-May-26 | 8.69 | Put | Bond Future | 519.6600 | 520.0200 | 0.5197 | 0.5200 | 0 |
| 07/02/2025 | R202 On 06-February-25 | | | Bond Future | 266.7900 | 266.7900 | 266.7900 | 266.7900 | 0 |
| 07/02/2025 | R202 On 08-May-25 | | | Bond Future | 272.1711 | 272.0284 | 272.1711 | 272.0284 | 1,084 |
| 07/02/2025 | R202 On 08-May-25 | 272.31 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | R202 On 08-May-25 | 272.31 | Put | Bond Future | 138.9200 | 281.6200 | 0.1389 | 0.2816 | 0 |
| 07/02/2025 | R202 On 07-August-25 | | | Bond Future | 272.3257 | 272.2131 | 272.3257 | 272.2131 | 0 |
| 07/02/2025 | R202 On 07-August-25 | 271.60 | Call | Bond Future | 725.7000 | 613.0600 | 0.7257 | 0.6131 | 0 |
| 07/02/2025 | R202 On 07-August-25 | 271.60 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | R202 On 06-November-25 | | | Bond Future | 277.6362 | 277.5504 | 277.6362 | 277.5504 | 0 |
| 07/02/2025 | R202 On 06-November-25 | 275.64 | Call | Bond Future | 1996.2300 | 1910.3600 | 1.9962 | 1.9104 | 0 |
| 07/02/2025 | R202 On 06-November-25 | 275.64 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | R202 On 05-February-26 | | | Bond Future | 277.7035 | 277.5519 | 277.7035 | 277.5519 | 0 |
| 07/02/2025 | R202 On 05-February-26 | 277.82 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | R202 On 05-February-26 | 277.82 | Put | Bond Future | 116.4600 | 268.0900 | 0.1165 | 0.2681 | 0 |
| 07/02/2025 | R202 On 07-May-26 | | | Bond Future | 282.8975 | 282.8975 | 282.8975 | 282.8975 | 0 |
| 07/02/2025 | R202 On 07-May-26 | 277.55 | Call | Bond Future | 5347.4700 | 5347.4700 | 5.3475 | 5.3475 | 0 |
| 07/02/2025 | R202 On 07-May-26 | 277.55 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | R209 On 06-February-25 | | | Bond Future | 12.4400 | 12.4400 | 65.5079 | 65.5079 | 0 |
| 07/02/2025 | R209 On 08-May-25 | | | Bond Future | 10.7479 | 10.7471 | 72.2642 | 72.2684 | 16,471 |
| 07/02/2025 | R209 On 08-May-25 | 11.89 | Call | Bond Future | 5693.8700 | 5702.3800 | 5.6939 | 5.7024 | 0 |
| 07/02/2025 | R209 On 08-May-25 | 11.89 | Put | Bond Future | 209.5100 | 213.8100 | 0.2095 | 0.2138 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | R209 On 07-August-25 | | | Bond Future | 10.8473 | 10.8447 | 73.6730 | 73.6861 | 0 |
| 07/02/2025 | R209 On 07-August-25 | 12.68 | Call | Bond Future | 8690.3500 | 8697.0000 | 8.6904 | 8.6970 | 0 |
| 07/02/2025 | R209 On 07-August-25 | 12.68 | Put | Bond Future | 295.6000 | 289.2100 | 0.2956 | 0.2892 | 0 |
| 07/02/2025 | R209 On 06-November-25 | | | Bond Future | 10.9565 | 10.9522 | 71.9392 | 71.9601 | 0 |
| 07/02/2025 | R209 On 06-November-25 | 11.27 | Call | Bond Future | 3575.8200 | 3667.7200 | 3.5758 | 3.6677 | 0 |
| 07/02/2025 | R209 On 06-November-25 | 11.27 | Put | Bond Future | 2065.9000 | 2136.8400 | 2.0659 | 2.1368 | 0 |
| 07/02/2025 | R209 On 05-February-26 | | | Bond Future | 11.0740 | 11.0733 | 73.3173 | 73.3210 | 0 |
| 07/02/2025 | R209 On 05-February-26 | 10.93 | Call | Bond Future | 3008.6900 | 3036.4000 | 3.0087 | 3.0364 | 0 |
| 07/02/2025 | R209 On 05-February-26 | 10.93 | Put | Bond Future | 3703.2000 | 3727.2200 | 3.7032 | 3.7272 | 0 |
| 07/02/2025 | R209 On 07-May-26 | | | Bond Future | 11.2081 | 11.2081 | 71.5180 | 71.5180 | 0 |
| 07/02/2025 | R209 On 07-May-26 | 11.07 | Call | Bond Future | 3273.7400 | 3277.6700 | 3.2737 | 3.2777 | 0 |
| 07/02/2025 | R209 On 07-May-26 | 11.07 | Put | Bond Future | 3925.5500 | 3929.4800 | 3.9256 | 3.9295 | 0 |
| 07/02/2025 | R210 On 06-February-25 | | | Bond Future | 239.6100 | 239.6100 | 239.6100 | 239.6100 | 0 |
| 07/02/2025 | R210 On 08-May-25 | | | Bond Future | 244.5056 | 244.2703 | 244.5056 | 244.2703 | 1,398 |
| 07/02/2025 | R210 On 08-May-25 | 248.03 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | R210 On 08-May-25 | 248.03 | Put | Bond Future | 3524.4100 | 3759.7500 | 3.5244 | 3.7598 | 0 |
| 07/02/2025 | R210 On 07-August-25 | | | Bond Future | 249.3320 | 249.1217 | 249.3320 | 249.1217 | 0 |
| 07/02/2025 | R210 On 07-August-25 | 248.44 | Call | Bond Future | 891.9600 | 681.6800 | 0.8920 | 0.6817 | 0 |
| 07/02/2025 | R210 On 07-August-25 | 248.44 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | R210 On 06-November-25 | | | Bond Future | 250.7857 | 250.5984 | 250.7857 | 250.5984 | 0 |
| 07/02/2025 | R210 On 06-November-25 | 252.14 | Call | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | R210 On 06-November-25 | 252.14 | Put | Bond Future | 1354.3000 | 1541.6200 | 1.3543 | 1.5416 | 0 |
| 07/02/2025 | R210 On 05-February-26 | | | Bond Future | 255.6517 | 255.4013 | 255.6517 | 255.4013 | 0 |
| 07/02/2025 | R210 On 05-February-26 | 253.10 | Call | Bond Future | 2551.6700 | 2301.2500 | 2.5517 | 2.3013 | 0 |
| 07/02/2025 | R210 On 05-February-26 | 253.10 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | R210 On 07-May-26 | | | Bond Future | 256.9685 | 256.9685 | 256.9685 | 256.9685 | 0 |
| 07/02/2025 | R210 On 07-May-26 | 255.40 | Call | Bond Future | 1568.4900 | 1568.4900 | 1.5685 | 1.5685 | 0 |
| 07/02/2025 | R210 On 07-May-26 | 255.40 | Put | Bond Future | 0.0000 | 0.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | R213 On 06-February-25 | | | Bond Future | 11.3500 | 11.3500 | 84.4966 | 84.4966 | 0 |
| 07/02/2025 | R213 On 08-May-25 | | | Bond Future | 9.5000 | 9.4875 | 90.4354 | 90.4864 | 101,769 |
| 07/02/2025 | R213 On 08-May-25 | 10.52 | Call | Bond Future | 4214.5400 | 4261.8800 | 4.2145 | 4.2619 | 0 |
| 07/02/2025 | R213 On 08-May-25 | 10.52 | Put | Bond Future | 168.9100 | 165.2700 | 0.1689 | 0.1653 | 0 |
| 07/02/2025 | R213 On 07-August-25 | | | Bond Future | 9.5851 | 9.5691 | 92.1989 | 92.2619 | 17 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|------------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | R213 On 07-August-25 | 11.66 | Call | Bond Future | 7848.6800 | 7908.4500 | 7.8487 | 7.9085 | 0 |
| 07/02/2025 | R213 On 07-August-25 | 11.66 | Put | Bond Future | 116.8700 | 113.6700 | 0.1169 | 0.1137 | 0 |
| 07/02/2025 | R213 On 06-November-25 | | | Bond Future | 9.6903 | 9.6709 | 90.4210 | 90.4947 | 0 |
| 07/02/2025 | R213 On 06-November-25 | 10.05 | Call | Bond Future | 2740.2100 | 2849.2600 | 2.7402 | 2.8493 | 0 |
| 07/02/2025 | R213 On 06-November-25 | 10.05 | Put | Bond Future | 1388.7900 | 1424.1500 | 1.3888 | 1.4242 | 0 |
| 07/02/2025 | R213 On 05-February-26 | | | Bond Future | 9.8118 | 9.7972 | 92.1543 | 92.2075 | 0 |
| 07/02/2025 | R213 On 05-February-26 | 9.89 | Call | Bond Future | 2388.5500 | 2431.0200 | 2.3886 | 2.4310 | 0 |
| 07/02/2025 | R213 On 05-February-26 | 9.89 | Put | Bond Future | 2104.4800 | 2093.7600 | 2.1045 | 2.0938 | 0 |
| 07/02/2025 | R213 On 07-May-26 | | | Bond Future | 9.9551 | 9.9551 | 90.3020 | 90.3020 | 0 |
| 07/02/2025 | R213 On 07-May-26 | 9.80 | Call | Bond Future | 2067.5500 | 2070.1000 | 2.0676 | 2.0701 | 0 |
| 07/02/2025 | R213 On 07-May-26 | 9.80 | Put | Bond Future | 2610.2900 | 2612.8400 | 2.6103 | 2.6128 | 0 |
| 07/02/2025 | R214 On 06-February-25 | | | Bond Future | 12.7100 | 12.7100 | 60.8406 | 60.8406 | 0 |
| 07/02/2025 | R214 On 08-May-25 | | | Bond Future | 11.1961 | 11.2059 | 66.8443 | 66.7915 | 16,424 |
| 07/02/2025 | R214 On 08-May-25 | 12.40 | Call | Bond Future | 6226.1200 | 6205.9900 | 6.2261 | 6.2060 | 0 |
| 07/02/2025 | R214 On 08-May-25 | 12.40 | Put | Bond Future | 196.1000 | 228.7900 | 0.1961 | 0.2288 | 0 |
| 07/02/2025 | R214 On 07-August-25 | | | Bond Future | 11.2938 | 11.3024 | 68.1478 | 68.1020 | 0 |
| 07/02/2025 | R214 On 07-August-25 | 12.97 | Call | Bond Future | 8437.3700 | 8391.1700 | 8.4374 | 8.3912 | 0 |
| 07/02/2025 | R214 On 07-August-25 | 12.97 | Put | Bond Future | 376.6100 | 376.1700 | 0.3766 | 0.3762 | 0 |
| 07/02/2025 | R214 On 06-November-25 | | | Bond Future | 11.4017 | 11.4093 | 66.1603 | 66.1206 | 0 |
| 07/02/2025 | R214 On 06-November-25 | 11.64 | Call | Bond Future | 3552.3500 | 3615.8100 | 3.5524 | 3.6158 | 0 |
| 07/02/2025 | R214 On 06-November-25 | 11.64 | Put | Bond Future | 2324.4300 | 2427.5900 | 2.3244 | 2.4276 | 0 |
| 07/02/2025 | R214 On 05-February-26 | | | Bond Future | 11.5181 | 11.5291 | 67.4280 | 67.3714 | 0 |
| 07/02/2025 | R214 On 05-February-26 | 11.26 | Call | Bond Future | 2916.4200 | 2988.8000 | 2.9164 | 2.9888 | 0 |
| 07/02/2025 | R214 On 05-February-26 | 11.26 | Put | Bond Future | 4263.5500 | 4392.5000 | 4.2636 | 4.3925 | 0 |
| 07/02/2025 | R214 On 07-May-26 | | | Bond Future | 11.6423 | 11.6423 | 65.3720 | 65.3720 | 0 |
| 07/02/2025 | R214 On 07-May-26 | 11.53 | Call | Bond Future | 3567.8300 | 3572.0500 | 3.5678 | 3.5721 | 0 |
| 07/02/2025 | R214 On 07-May-26 | 11.53 | Put | Bond Future | 4139.2700 | 4143.4900 | 4.1393 | 4.1435 | 0 |
| 07/02/2025 | R248 On 06-February-25 | | | Bond Future | 12.9100 | 12.9100 | 73.5322 | 73.5322 | 0 |
| 07/02/2025 | R248 On 08-May-25 | | | Bond Future | 11.3741 | 11.3840 | 80.5119 | 80.4463 | 269,320 |
| 07/02/2025 | R248 On 08-May-25 | 12.60 | Call | Bond Future | 7693.4400 | 7671.6000 | 7.6934 | 7.6716 | 0 |
| 07/02/2025 | R248 On 08-May-25 | 12.60 | Put | Bond Future | 238.0600 | 281.8100 | 0.2381 | 0.2818 | 0 |
| 07/02/2025 | R248 On 07-August-25 | | | Bond Future | 11.4751 | 11.4839 | 82.0818 | 82.0247 | 0 |
| 07/02/2025 | R248 On 07-August-25 | 13.21 | Call | Bond Future | 10502.4200 | 10492.2000 | 10.5024 | 10.4922 | 0 |

| Date | Contract Details | Strike | Call/ Put | Product | MTM Yield | Previous Day's Closing MTM | MTM Price | Previous Day's Closing Price | Open Interest |
|------------|------------------------|--------|--------------|-------------|-----------|-------------------------------|-----------|---------------------------------|---------------|
| 07/02/2025 | R248 On 07-August-25 | 13.21 | Put | Bond Future | 454.6200 | 501.4700 | 0.4546 | 0.5015 | 0 |
| 07/02/2025 | R248 On 06-November-25 | | | Bond Future | 11.5858 | 11.5936 | 79.2202 | 79.1703 | 0 |
| 07/02/2025 | R248 On 06-November-25 | 11.74 | Call | Bond Future | 4148.3800 | 4140.3700 | 4.1484 | 4.1404 | 0 |
| 07/02/2025 | R248 On 06-November-25 | 11.74 | Put | Bond Future | 3170.4500 | 3212.2800 | 3.1705 | 3.2123 | 0 |
| 07/02/2025 | R248 On 05-February-26 | | | Bond Future | 11.7051 | 11.7163 | 80.7379 | 80.6676 | 0 |
| 07/02/2025 | R248 On 05-February-26 | 11.46 | Call | Bond Future | 3530.3000 | 3617.0000 | 3.5303 | 3.6170 | 0 |
| 07/02/2025 | R248 On 05-February-26 | 11.46 | Put | Bond Future | 5099.9300 | 5256.9000 | 5.0999 | 5.2569 | 0 |
| 07/02/2025 | R248 On 07-May-26 | | | Bond Future | 11.8317 | 11.8317 | 77.7844 | 77.7844 | 0 |
| 07/02/2025 | R248 On 07-May-26 | 11.72 | Call | Bond Future | 4431.5500 | 4436.7800 | 4.4316 | 4.4368 | 0 |
| 07/02/2025 | R248 On 07-May-26 | 11.72 | Put | Bond Future | 5127.5000 | 5132.7300 | 5.1275 | 5.1327 | 0 |
| 07/02/2025 | X038 On 31-January-38 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | X210 On 31-March-28 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | X213 On 28-February-31 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |
| 07/02/2025 | X214 On 28-February-41 | | | Bond Future | 100.0000 | 100.0000 | 0.0000 | 0.0000 | 0 |