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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	2029 On 07-August-25			Bond Future	138.4923	138.2920	138.4923	138.2920	5,425
13/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	1082.3400	881.9900	1.0823	0.8820	0
13/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2029 On 06-November-25			Bond Future	139.6896	139.4724	139.6896	139.4724	0
13/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	100.4400	317.6500	0.1004	0.3177	0
13/06/2025	2029 On 05-February-26			Bond Future	142.3407	142.0874	142.3407	142.0874	0
13/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2230.7000	1977.3800	2.2307	1.9774	0
13/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2029 On 07-May-26			Bond Future	143.5510	143.2477	143.5510	143.2477	0
13/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1731.0400	1427.7400	1.7310	1.4277	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2029 On 06-August-26			Bond Future	146.2124	145.8551	146.2124	145.8551	0
13/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	2112.4200	1755.1200	2.1124	1.7551	0
13/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2030 On 07-August-25			Bond Future	8.7165	8.6540	97.6507	97.8744	125,833
13/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	707.2400	825.3500	0.7072	0.8254	300
13/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	694.5400	588.9900	0.6945	0.5890	0
13/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	1961.3100	2146.3000	1.9613	2.1463	300
13/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	179.8900	141.2200	0.1799	0.1412	0
13/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	3845.2300	4060.9700	3.8452	4.0610	0
13/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	27.2000	19.2800	0.0272	0.0193	300
13/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6069.0700	6291.7400	6.0691	6.2917	1,054
13/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	2.6300	1.6400	0.0026	0.0016	0
13/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8120.2400	8343.8500	8.1202	8.3439	0
13/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0900	0.0400	0.0001	0.0000	0
13/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11294.9800	11518.6400	11.2950	11.5186	0
13/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
13/06/2025	2030 On 06-November-25			Bond Future	8.7890	8.7250	99.4851	99.7035	0
13/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	976.1600	1085.9900	0.9762	1.0860	300
13/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1211.7500	1103.2100	1.2118	1.1032	0
13/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2022.3600	2178.8100	2.0224	2.1788	300
13/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	567.4300	505.5100	0.5674	0.5055	0
13/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	2851.9300	3030.7300	2.8519	3.0307	0
13/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	333.9300	294.3600	0.3339	0.2944	0
13/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4410.0400	4611.3500	4.4100	4.6114	0
13/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	130.7600	113.7000	0.1308	0.1137	300
13/06/2025	2030 On 05-February-26			Bond Future	8.8746	8.8129	97.3414	97.5410	0
13/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2665.2400	2805.7100	2.6652	2.8057	0
13/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	702.6700	643.6100	0.7027	0.6436	0
13/06/2025	2030 On 07-May-26			Bond Future	8.9875	8.9314	99.1447	99.3159	0
13/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2291.3100	2446.3100	2.2913	2.4463	0
13/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	1074.1600	1057.9300	1.0742	1.0579	0
13/06/2025	2030 On 06-August-26			Bond Future	9.1341	9.0849	96.9486	97.0892	0
13/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1835.6000	1909.1900	1.8356	1.9092	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1590.7400	1523.6700	1.5907	1.5237	0
13/06/2025	2032 On 07-August-25			Bond Future	9.4126	9.3460	97.3604	97.6729	125,945
13/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1009.1400	1164.5200	1.0091	1.1645	300
13/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	1068.1300	911.0200	1.0681	0.9110	0
13/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2601.3800	2839.7000	2.6014	2.8397	300
13/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	354.5200	280.3500	0.3545	0.2804	0
13/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5375.9800	5669.6400	5.3760	5.6696	0
13/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	62.2900	43.4600	0.0623	0.0435	300
13/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11229.2700	11541.6200	11.2293	11.5416	0
13/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.2600	0.1200	0.0003	0.0001	0
13/06/2025	2032 On 06-November-25			Bond Future	9.5052	9.4371	95.0286	95.3377	0
13/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1352.5100	1500.1700	1.3525	1.5002	300
13/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1830.6700	1669.1900	1.8307	1.6692	0
13/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2690.7200	2903.5000	2.6907	2.9035	300
13/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	923.0900	826.7300	0.9231	0.8267	0
13/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4453.5900	4712.4000	4.4536	4.7124	0
13/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	420.9100	370.5800	0.4209	0.3706	0
13/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6218.6300	6501.5600	6.2186	6.5016	0
13/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	198.5700	172.3600	0.1986	0.1724	300
13/06/2025	2032 On 05-February-26			Bond Future	9.6080	9.5412	96.8092	97.1020	0
13/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3516.9100	3718.1400	3.5169	3.7181	0
13/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1138.1200	1046.5900	1.1381	1.0466	0
13/06/2025	2032 On 07-May-26			Bond Future	9.7234	9.6603	94.4427	94.7098	0
13/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3324.3500	3491.6600	3.3244	3.4917	0
13/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1585.1200	1485.3600	1.5851	1.4854	0
13/06/2025	2032 On 06-August-26			Bond Future	9.8594	9.8006	96.1688	96.4084	0
13/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3144.4800	3287.6100	3.1445	3.2876	0
13/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	2093.0500	1996.6500	2.0931	1.9967	0
13/06/2025	2033 On 07-August-25			Bond Future	130.1532	130.3737	130.1532	130.3737	1,648
13/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1503.1700	1723.7300	1.5032	1.7237	0
13/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2033 On 06-November-25			Bond Future	131.0911	131.3035	131.0911	131.3035	5,288
13/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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13/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	2048.8600	1836.5200	2.0489	1.8365	0
13/06/2025	2033 On 05-February-26			Bond Future	133.5791	133.7654	133.5791	133.7654	0
13/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	699.1400	885.4100	0.6991	0.8854	0
13/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2033 On 07-May-26			Bond Future	134.5227	134.6700	134.5227	134.6700	0
13/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	637.3400	490.0400	0.6373	0.4900	0
13/06/2025	2033 On 06-August-26			Bond Future	137.0167	137.1214	137.0167	137.1214	0
13/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	2766.6900	2871.3500	2.7667	2.8714	0
13/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2037 On 07-August-25			Bond Future	10.7384	10.6880	85.7073	86.0017	140,391
13/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	396.2100	470.0500	0.3962	0.4701	2,541
13/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2764.9700	2544.3600	2.7650	2.5444	0
13/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	678.8400	785.5500	0.6788	0.7856	300
13/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	2085.4400	1897.7000	2.0854	1.8977	0
13/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	788.8600	906.1700	0.7889	0.9062	2,341
13/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1897.7800	1720.6400	1.8978	1.7206	0
13/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1012.9400	1149.5400	1.0129	1.1495	200
13/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1589.5900	1431.7400	1.5896	1.4317	0
13/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2222.2200	2429.6400	2.2222	2.4296	300
13/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	714.6400	627.6100	0.7146	0.6276	0
13/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2507.0600	2725.7800	2.5071	2.7258	0
13/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	602.3900	526.6600	0.6024	0.5267	2,541
13/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4091.7700	4351.8000	4.0918	4.3518	0
13/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	240.5300	206.1100	0.2405	0.2061	2,541
13/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4236.5400	4499.0200	4.2365	4.4990	7,500
13/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	221.4100	189.4400	0.2214	0.1894	7,500
13/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6074.1900	6356.5300	6.0742	6.3565	0
13/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	75.2900	63.1800	0.0753	0.0632	2,541
13/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6124.6200	6407.2900	6.1246	6.4073	0
13/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	73.0500	61.2700	0.0731	0.0613	300
13/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	7838.8200	8128.8200	7.8388	8.1288	0
13/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	25.5000	21.0500	0.0255	0.0211	2,541
13/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	11935.6000	12229.8600	11.9356	12.2299	0

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13/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.8700	0.6800	0.0009	0.0007	0
13/06/2025	2037 On 06-November-25			Bond Future	10.8489	10.7981	87.3173	87.6089	0
13/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1144.0800	1313.5300	1.1441	1.3135	300
13/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	3173.3400	3051.1700	3.1733	3.0512	0
13/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2563.1100	2801.8900	2.5631	2.8019	300
13/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1704.8900	1652.0500	1.7049	1.6521	0
13/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5029.2800	5307.1000	5.0293	5.3071	0
13/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	718.7300	704.9300	0.7187	0.7049	0
13/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7396.9900	7685.7000	7.3970	7.6857	0
13/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	333.5400	330.6300	0.3335	0.3306	300
13/06/2025	2037 On 05-February-26			Bond Future	10.9689	10.9195	84.6949	84.9718	0
13/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	1819.3400	1927.2100	1.8193	1.9272	1,930
13/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3631.8000	3462.7600	3.6318	3.4628	0
13/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2493.8700	2624.6100	2.4939	2.6246	1,970
13/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2880.7700	2734.6000	2.8808	2.7346	0
13/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3440.5300	3596.2900	3.4405	3.5963	0
13/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	2159.2800	2038.1300	2.1593	2.0381	0
13/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	3997.6400	4165.7600	3.9976	4.1658	0
13/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1845.2100	1736.4200	1.8452	1.7364	1,930
13/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4141.8800	4312.9500	4.1419	4.3130	1,030
13/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1773.6300	1667.7900	1.7736	1.6678	0
13/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	5911.2400	6112.7500	5.9112	6.1128	0
13/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	1116.6500	1041.2500	1.1167	1.0413	1,930
13/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7607.6500	7829.8900	7.6077	7.8299	0
13/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	733.9600	679.2900	0.7340	0.6793	1,970
13/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	9575.3800	9814.4900	9.5754	9.8145	0
13/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	458.5600	420.7600	0.4586	0.4208	1,030
13/06/2025	2037 On 07-May-26			Bond Future	11.1023	11.0561	86.2634	86.5174	0
13/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	2712.9400	2901.6100	2.7129	2.9016	142
13/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3553.5000	3488.1100	3.5535	3.4881	0
13/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	3819.8200	4036.6900	3.8198	4.0367	0
13/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2638.3400	2601.1500	2.6383	2.6012	0
13/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	7792.2400	8042.1400	7.7922	8.0421	0
13/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	1076.5200	1072.3600	1.0765	1.0724	142

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13/06/2025	2037 On 06-August-26			Bond Future	11.2536	11.2108	83.5803	83.8096	0
13/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5031.5600	5161.4500	5.0316	5.1615	0
13/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2638.2300	2538.8300	2.6382	2.5388	0
13/06/2025	2038 On 07-August-25			Bond Future	138.9464	138.9411	138.9464	138.9411	2,397
13/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	613.5900	618.8700	0.6136	0.6189	0
13/06/2025	2038 On 06-November-25			Bond Future	141.5905	141.5718	141.5905	141.5718	440
13/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2289.5500	2308.1700	2.2896	2.3082	0
13/06/2025	2038 On 05-February-26			Bond Future	142.1105	142.0594	142.1105	142.0594	0
13/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	1089.5100	1140.6100	1.0895	1.1406	0
13/06/2025	2038 On 07-May-26			Bond Future	144.7776	144.6796	144.7776	144.6796	0
13/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	247.6300	149.5700	0.2476	0.1496	0
13/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2038 On 06-August-26			Bond Future	145.2599	145.1123	145.2599	145.1123	0
13/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	539.9300	392.2900	0.5399	0.3923	0
13/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2040 On 07-August-25			Bond Future	11.1308	11.0806	85.1370	85.4541	55,616
13/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	526.9200	666.4100	0.5269	0.6664	400
13/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2648.4100	2470.8100	2.6484	2.4708	0
13/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	732.7000	899.6400	0.7327	0.8996	680
13/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	2204.6500	2054.5000	2.2047	2.0545	0
13/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	983.2400	1176.5900	0.9832	1.1766	0
13/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1812.8100	1689.0700	1.8128	1.6891	0
13/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1279.0300	1496.6000	1.2790	1.4966	0
13/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1473.2900	1373.7700	1.4733	1.3738	0
13/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1617.7500	1856.7600	1.6178	1.8568	0
13/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	1183.6800	1105.6000	1.1837	1.1056	680
13/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2409.9800	2682.7200	2.4100	2.6827	400
13/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	739.8300	695.4800	0.7398	0.6955	0
13/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	2854.2800	3139.4600	2.8543	3.1395	0
13/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	576.2000	544.2900	0.5762	0.5443	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	3815.1700	4116.9100	3.8152	4.1169	0
13/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	341.0400	325.6900	0.3410	0.3257	0
13/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5367.2200	5679.7700	5.3672	5.6798	0
13/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	147.2800	142.7400	0.1473	0.1427	400
13/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	7505.2100	7822.3800	7.5052	7.8224	0
13/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	44.2300	44.3100	0.0442	0.0443	0
13/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	8569.4700	8887.0300	8.5695	8.8870	0
13/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	23.7400	24.2100	0.0237	0.0242	0
13/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12116.6000	12433.3200	12.1166	12.4333	0
13/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	1.8600	1.4900	0.0019	0.0015	0
13/06/2025	2040 On 06-November-25			Bond Future	11.2452	11.1945	86.7363	87.0510	1,568
13/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	4616.5600	4847.6700	4.6166	4.8477	0
13/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	1053.8300	970.2400	1.0538	0.9702	0
13/06/2025	2040 On 05-February-26			Bond Future	11.3685	11.3191	83.8525	84.1531	0
13/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3304.4900	3554.6000	3.3045	3.5546	0
13/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2572.4000	2521.9200	2.5724	2.5219	0
13/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4529.2700	4802.9300	4.5293	4.8029	475
13/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1855.7000	1828.7700	1.8557	1.8288	0
13/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	10691.9600	10960.2500	10.6920	10.9603	0
13/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	446.1800	413.8800	0.4462	0.4139	475
13/06/2025	2040 On 07-May-26			Bond Future	11.5039	11.4572	85.4051	85.6835	0
13/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1405.9300	1484.5600	1.4059	1.4846	1,460
13/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	6396.3500	6196.6000	6.3964	6.1966	0
13/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2355.0300	2465.1500	2.3550	2.4652	820
13/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4684.9600	4516.7000	4.6850	4.5167	0
13/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4026.3100	4175.5600	4.0263	4.1756	0
13/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	3047.3100	2918.1800	3.0473	2.9182	0
13/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4198.5400	4350.8300	4.1985	4.3508	0
13/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2928.1600	2802.0700	2.9282	2.8021	1,460
13/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5327.3500	5498.8900	5.3274	5.4989	0
13/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2284.2800	2177.4400	2.2843	2.1774	820
13/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6060.8700	6243.4600	6.0609	6.2435	0
13/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1959.4600	1863.6700	1.9595	1.8637	1,460
13/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7308.6000	7506.6700	7.3086	7.5067	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1524.8700	1444.5600	1.5249	1.4446	820
13/06/2025	2040 On 06-August-26			Bond Future	11.6558	11.6122	82.4554	82.7098	0
13/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	5713.8600	5956.6700	5.7139	5.9567	0
13/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2692.2900	2680.7500	2.6923	2.6808	0
13/06/2025	2044 On 07-August-25			Bond Future	11.4160	11.3607	79.9307	80.2844	40,909
13/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	73.7200	97.9800	0.0737	0.0980	9,000
13/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	5347.5800	5018.1400	5.3476	5.0181	0
13/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1056.5000	1221.0000	1.0565	1.2210	9,000
13/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1801.2800	1612.0800	1.8013	1.6121	0
13/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3203.5200	3486.8200	3.2035	3.4868	0
13/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	511.4700	441.0700	0.5115	0.4411	9,000
13/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	4959.6400	5282.5200	4.9596	5.2825	0
13/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	202.2000	171.3800	0.2022	0.1714	5,600
13/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	10899.1200	11251.6200	10.8991	11.2516	0
13/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	6.4200	5.2200	0.0064	0.0052	0
13/06/2025	2044 On 06-November-25			Bond Future	11.5305	11.4745	81.4322	81.7847	72,330
13/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	3656.8700	3891.8200	3.6569	3.8918	0
13/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1513.4600	1395.9100	1.5135	1.3959	0
13/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4152.8300	4401.3100	4.1528	4.4013	0
13/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1294.9900	1190.9700	1.2950	1.1910	5,800
13/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5020.4700	5288.9300	5.0205	5.2889	0
13/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	995.4900	911.4500	0.9955	0.9115	5,600
13/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5243.9300	5516.8500	5.2439	5.5169	0
13/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	931.6900	852.1100	0.9317	0.8521	5,800
13/06/2025	2044 On 05-February-26			Bond Future	11.6534	11.5983	78.5743	78.9145	0
13/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2670.7000	2928.0500	2.6707	2.9281	0
13/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	3249.1300	3166.2300	3.2491	3.1662	0
13/06/2025	2044 On 07-May-26			Bond Future	11.7872	11.7343	80.0290	80.3495	0
13/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3613.1600	3779.7100	3.6132	3.7797	0
13/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3535.9100	3381.9300	3.5359	3.3819	0
13/06/2025	2044 On 06-August-26			Bond Future	11.9364	11.8859	77.1062	77.4053	0
13/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5654.0800	5840.0400	5.6541	5.8400	0
13/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2877.4200	2764.3600	2.8774	2.7644	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	2046 On 07-August-25			Bond Future	119.8316	119.8274	119.8316	119.8274	12,424
13/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	1141.6100	1137.4400	1.1416	1.1374	0
13/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2046 On 06-November-25			Bond Future	119.8519	119.8364	119.8519	119.8364	7,518
13/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5558.0800	5573.5700	5.5581	5.5736	0
13/06/2025	2046 On 05-February-26			Bond Future	122.1264	122.0830	122.1264	122.0830	0
13/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	476.4400	433.0000	0.4764	0.4330	0
13/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2046 On 07-May-26			Bond Future	122.1214	122.0386	122.1214	122.0386	0
13/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2828.5600	2911.3700	2.8286	2.9114	0
13/06/2025	2046 On 06-August-26			Bond Future	124.3842	124.2585	124.3842	124.2585	0
13/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	2004.1700	1878.4900	2.0042	1.8785	0
13/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2050 On 07-August-25			Bond Future	117.8316	118.2167	117.8316	118.2167	10,256
13/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	2058.3600	1673.2600	2.0584	1.6733	0
13/06/2025	2050 On 06-November-25			Bond Future	120.0742	120.4553	120.0742	120.4553	4,109
13/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	4345.8200	3964.6900	4.3458	3.9647	0
13/06/2025	2050 On 05-February-26			Bond Future	119.9382	120.2995	119.9382	120.2995	0
13/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2881.7600	2520.5200	2.8818	2.5205	0
13/06/2025	2050 On 07-May-26			Bond Future	122.1892	122.5183	122.1892	122.5183	0
13/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1880.8100	1551.7500	1.8808	1.5518	0
13/06/2025	2050 On 06-August-26			Bond Future	122.0001	122.2954	122.0001	122.2954	0
13/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	1269.8600	974.6000	1.2699	0.9746	0
13/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	8608 On 21-December-26			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
13/06/2025	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
13/06/2025	AL37 On 07-August-25			Index Future	1143.2030		1146.3260	1143.2030	1,146.3260	0
13/06/2025	AL37 On 06-November-25			Index Future	1164.6790		1167.7500	1164.6790	1,167.7500	0
13/06/2025	AL37 On 05-February-26			Index Future	1186.5110		1189.3710	1186.5110	1,189.3710	0
13/06/2025	AL37 On 07-May-26			Index Future	1208.5210		1211.0510	1208.5210	1,211.0510	0
13/06/2025	AL37 On 06-August-26			Index Future	1230.4340		1232.6040	1230.4340	1,232.6040	0
13/06/2025	AL7T On 07-August-25			Index Future	1373.7990		1378.3960	1373.7990	1,378.3960	0
13/06/2025	AL7T On 06-November-25			Index Future	1399.6070		1404.1580	1399.6070	1,404.1580	0
13/06/2025	AL7T On 05-February-26			Index Future	1425.8420		1430.1560	1425.8420	1,430.1560	0
13/06/2025	AL7T On 07-May-26			Index Future	1452.2920		1456.2250	1452.2920	1,456.2250	0
13/06/2025	AL7T On 06-August-26			Index Future	1478.6250		1482.1420	1478.6250	1,482.1420	0
13/06/2025	ALBI On 07-August-25			Index Future	1170.5690		1173.9760	1170.5690	1,173.9760	77
13/06/2025	ALBI On 06-November-25			Index Future	1192.5590		1195.9180	1192.5590	1,195.9180	0
13/06/2025	ALBI On 05-February-26			Index Future	1214.9130		1218.0600	1214.9130	1,218.0600	0
13/06/2025	ALBI On 07-May-26			Index Future	1237.4500		1240.2630	1237.4500	1,240.2630	0
13/06/2025	ALBI On 06-August-26			Index Future	1259.8880		1262.3360	1259.8880	1,262.3360	0
13/06/2025	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
13/06/2025	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
13/06/2025	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
13/06/2025	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
13/06/2025	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
13/06/2025	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
13/06/2025	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
13/06/2025	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
13/06/2025	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
13/06/2025	C050 On 31-December-50			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
13/06/2025	C186 On 21-December-26			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
13/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	ES33 On 07-August-25			Bond Future	10.8635	10.8079	85.2339	85.4938	0
13/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11429.2500	11689.1700	11.4293	11.6892	0
13/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	ES33 On 06-November-25			Bond Future	11.0042	10.9478	83.0611	83.3179	0
13/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4410.8300	4667.6500	4.4108	4.6677	0
13/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	ES33 On 05-February-26			Bond Future	11.1599	11.1051	84.6370	84.8793	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1441.5200	1683.8700	1.4415	1.6839	0
13/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	ES33 On 07-May-26			Bond Future	11.3246	11.2735	82.4291	82.6490	0
13/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1548.5700	1768.4500	1.5486	1.7685	0
13/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	ES33 On 06-August-26			Bond Future	11.5103	11.4633	83.9539	84.1495	0
13/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2085.2300	2280.8900	2.0852	2.2809	0
13/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	ES42 On 07-August-25			Bond Future	11.6174	11.5673	79.7382	80.0394	0
13/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11466.0000	11767.2500	11.4660	11.7673	0
13/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	ES42 On 06-November-25			Bond Future	11.7437	11.6930	76.9905	77.2899	0
13/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3656.6400	3956.0200	3.6566	3.9560	0
13/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	ES42 On 05-February-26			Bond Future	11.8758	11.8262	78.4508	78.7377	0
13/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	138.0100	0.0000	0.1380	0
13/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	148.9300	0.0000	0.1489	0.0000	0
13/06/2025	ES42 On 07-May-26			Bond Future	12.0185	11.9715	75.6572	75.9240	0
13/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1015.7600	1282.5900	1.0158	1.2826	0
13/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	ES42 On 06-August-26			Bond Future	12.1715	12.1273	77.0545	77.3001	0
13/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2580.1600	2825.7500	2.5802	2.8258	0
13/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	GOVI On 07-August-25			GOVI	1152.5530	1155.8260	1152.5530	1,155.8260	604
13/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1415530.0000	1448260.0000	141.5530	144.8260	0
13/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	GOVI On 06-November-25			GOVI	1174.2050	1177.4280	1174.2050	1,177.4280	0
13/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	622050.0000	654280.0000	62.2050	65.4280	0
13/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	GOVI On 05-February-26			GOVI	1196.2140	1199.2280	1196.2140	1,199.2280	0
13/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	462140.0000	492280.0000	46.2140	49.2280	0
13/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	GOVI On 07-May-26			GOVI	1218.4040	1221.0870	1218.4040	1,221.0870	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	414040.0000	440870.0000	41.4040	44.0870	0
13/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	GOVI On 06-August-26			GOVI	1240.4960	1242.8200	1240.4960	1,242.8200	0
13/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	514960.0000	538200.0000	51.4960	53.8200	0
13/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/06/2025	IGOV On 07-August-25			Index Future	380.6520	380.8600	380.6520	380.8600	746
13/06/2025	IGOV On 06-November-25			Index Future	387.8950	388.0710	387.8950	388.0710	8
13/06/2025	IGOV On 05-February-26			Index Future	395.2570	395.3470	395.2570	395.3470	0
13/06/2025	IGOV On 07-May-26			Index Future	402.6790	402.6430	402.6790	402.6430	0
13/06/2025	IGOV On 06-August-26			Index Future	410.0680	409.8960	410.0680	409.8960	0
13/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
13/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
13/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
13/06/2025	R033 On 07-August-25			Bond Future	9.6099	9.5435	105.7147	106.0742	7,257
13/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4008.9100	4320.3300	4.0089	4.3203	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	216.8300	168.7900	0.2168	0.1688	0
13/06/2025	R033 On 06-November-25			Bond Future	9.7061	9.6382	102.6573	103.0135	0
13/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	3925.8200	4205.8300	3.9258	4.2058	0
13/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	724.0000	647.7700	0.7240	0.6478	0
13/06/2025	R033 On 05-February-26			Bond Future	9.8116	9.7451	104.5807	104.9197	0
13/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4491.9900	4743.0100	4.4920	4.7430	0
13/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1121.0300	1033.1300	1.1210	1.0331	0
13/06/2025	R033 On 07-May-26			Bond Future	9.9290	9.8657	101.4745	101.7860	0
13/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4022.9800	4230.0700	4.0230	4.2301	0
13/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1836.7600	1732.3100	1.8368	1.7323	0
13/06/2025	R033 On 06-August-26			Bond Future	10.0649	10.0056	103.3284	103.6107	0
13/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3456.0100	3624.2800	3.4560	3.6243	0
13/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2581.9100	2467.8600	2.5819	2.4679	0
13/06/2025	R035 On 07-August-25			Bond Future	10.1998	10.1440	96.0025	96.3206	86,387
13/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	893.9300	1091.9400	0.8939	1.0919	300
13/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1579.0500	1458.9000	1.5791	1.4589	0
13/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	1915.6700	2174.7800	1.9157	2.1748	0
13/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	786.0800	727.0300	0.7861	0.7270	50
13/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2639.1800	2920.3100	2.6392	2.9203	300
13/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	509.6600	472.6300	0.5097	0.4726	0
13/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4093.9000	4396.2000	4.0939	4.3962	0
13/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	222.8900	207.0300	0.2229	0.2070	8,500
13/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6057.4500	6370.5500	6.0575	6.3706	0
13/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	72.8400	67.7800	0.0728	0.0678	17,500
13/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6257.0800	6570.7600	6.2571	6.5708	0
13/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	64.8900	60.4100	0.0649	0.0604	300
13/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	12631.2200	12949.2000	12.6312	12.9492	0
13/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.4800	0.3000	0.0005	0.0003	0
13/06/2025	R035 On 06-November-25			Bond Future	10.3067	10.2501	93.3024	93.6176	11,545
13/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	751.7400	837.4800	0.7517	0.8375	250
13/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3800.8700	3571.4800	3.8009	3.5715	0
13/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1009.5000	1114.7000	1.0095	1.1147	2,000
13/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3250.3900	3040.4600	3.2504	3.0405	0
13/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1389.3300	1519.1100	1.3893	1.5191	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2661.0500	2475.7000	2.6611	2.4757	0
13/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1566.8500	1706.8000	1.5669	1.7068	0
13/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2443.3600	2268.1800	2.4434	2.2682	250
13/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2327.6900	2502.5200	2.3277	2.5025	2,000
13/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1755.7300	1615.4300	1.7557	1.6154	0
13/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2424.8400	2603.6900	2.4248	2.6037	2,000
13/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1687.6900	1551.4100	1.6877	1.5514	0
13/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2625.0000	2811.0200	2.6250	2.8110	0
13/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1558.6900	1429.5800	1.5587	1.4296	250
13/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	2902.4800	3098.6000	2.9025	3.0986	300
13/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1399.7500	1280.7400	1.3998	1.2807	0
13/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3265.2300	3473.2900	3.2652	3.4733	0
13/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1220.9100	1113.8400	1.2209	1.1138	8,500
13/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4279.2300	4514.5500	4.2792	4.5146	2,000
13/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	847.0100	767.2000	0.8470	0.7672	0
13/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4320.0700	4556.3200	4.3201	4.5563	250
13/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	835.0500	756.1700	0.8351	0.7562	0
13/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5371.7600	5627.8700	5.3718	5.6279	0
13/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	580.3200	521.3000	0.5803	0.5213	0
13/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6382.6100	6652.9300	6.3826	6.6529	0
13/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	412.1300	367.3200	0.4121	0.3673	2,000
13/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6471.9600	6743.4300	6.4720	6.7434	0
13/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	399.9800	356.3200	0.4000	0.3563	250
13/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7464.9200	7746.7600	7.4649	7.7468	0
13/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	287.0200	253.7300	0.2870	0.2537	300
13/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	8745.1900	9036.9900	8.7452	9.0370	0
13/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	187.5000	164.1700	0.1875	0.1642	250
13/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	8928.7500	9221.6600	8.9288	9.2217	0
13/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	176.4400	154.2200	0.1764	0.1542	2,000
13/06/2025	R035 On 05-February-26			Bond Future	10.4239	10.3689	95.0509	95.3502	0
13/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2639.3300	2788.1800	2.6393	2.7882	2,000
13/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2552.2500	2401.8100	2.5523	2.4018	0
13/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3768.6700	3948.4600	3.7687	3.9485	0
13/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1812.2600	1692.7600	1.8123	1.6928	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4300.8800	4492.7500	4.3009	4.4928	2,000
13/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1558.9700	1451.5500	1.5590	1.4516	0
13/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4520.5600	4717.0700	4.5206	4.7171	0
13/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1467.0300	1364.2500	1.4670	1.3643	0
13/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10385.6300	10657.6300	10.3856	10.6576	0
13/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	275.6100	248.3200	0.2756	0.2483	2,000
13/06/2025	R035 On 07-May-26			Bond Future	10.5447	10.4929	92.3079	92.5825	0
13/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	3941.8300	4171.5600	3.9418	4.1716	0
13/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2294.2300	2249.3600	2.2942	2.2494	0
13/06/2025	R035 On 06-August-26			Bond Future	10.6828	10.6347	93.9953	94.2433	0
13/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4503.5900	4639.7500	4.5036	4.6398	0
13/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2589.0100	2477.1900	2.5890	2.4772	0
13/06/2025	R038 On 07-August-25			Bond Future	10.7724	10.7322	104.6529	104.9287	6,513
13/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	3597.1800	3825.3800	3.5972	3.8254	0
13/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	464.9000	417.2900	0.4649	0.4173	0
13/06/2025	R038 On 06-November-25			Bond Future	10.8892	10.8489	101.1342	101.4053	0
13/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2775.8500	2933.7200	2.7759	2.9337	1,770
13/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	2168.9700	2055.7300	2.1690	2.0557	0
13/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	3852.9800	4038.0900	3.8530	4.0381	0
13/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1538.1900	1452.1900	1.5382	1.4522	0
13/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9354.5200	9602.7400	9.3545	9.6027	0
13/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	327.3000	304.4100	0.3273	0.3044	1,770
13/06/2025	R038 On 05-February-26			Bond Future	11.0136	10.9752	103.0291	103.2816	0
13/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	4752.6500	4921.7800	4.7527	4.9218	0
13/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	2008.8300	1925.4100	2.0088	1.9254	0
13/06/2025	R038 On 07-May-26			Bond Future	11.1473	11.1124	99.4524	99.6766	0
13/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4613.5300	4749.3700	4.6135	4.7494	0
13/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	3010.3300	2922.0400	3.0103	2.9220	0
13/06/2025	R038 On 06-August-26			Bond Future	11.2951	11.2642	101.2687	101.4626	0
13/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	5881.2800	6004.4300	5.8813	6.0044	0
13/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2969.4700	2898.7100	2.9695	2.8987	0
13/06/2025	R053 On 07-August-25			Bond Future	11.2835	11.2332	107.1059	107.5428	22,800
13/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	14282.1400	14717.4400	14.2821	14.7174	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	10.3400	8.6900	0.0103	0.0087	0
13/06/2025	R053 On 06-November-25			Bond Future	11.3926	11.3416	103.2550	103.6901	0
13/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5044.5800	5340.7000	5.0446	5.3407	0
13/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	2003.8400	1864.9200	2.0038	1.8649	0
13/06/2025	R053 On 05-February-26			Bond Future	11.5073	11.4573	105.1896	105.6085	0
13/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	3945.4300	4290.8400	3.9454	4.2908	0
13/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	4089.6100	4016.0900	4.0896	4.0161	0
13/06/2025	R053 On 07-May-26			Bond Future	11.6286	11.5808	101.2757	101.6687	0
13/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5082.2900	5300.6300	5.0823	5.3006	0
13/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4581.7200	4407.1400	4.5817	4.4071	0
13/06/2025	R053 On 06-August-26			Bond Future	11.7607	11.7153	103.1249	103.4900	0
13/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	7915.9100	8148.6100	7.9159	8.1486	0
13/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3902.2700	3769.8700	3.9023	3.7699	0
13/06/2025	R186 On 07-August-25			Bond Future	7.8709	7.8747	104.7957	104.7907	179,920
13/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1728.7600	1724.1700	1.7288	1.7242	1,983
13/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.2900	0.7000	0.0003	0.0007	0
13/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2308.5800	2303.6500	2.3086	2.3037	0
13/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0400	0.1100	0.0000	0.0001	0
13/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3020.8900	3015.8900	3.0209	3.0159	0
13/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
13/06/2025	R186 On 06-November-25			Bond Future	7.9292	7.9433	106.7645	106.7494	7,266
13/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	373.2100	369.7000	0.3732	0.3697	0
13/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	159.6300	171.1900	0.1596	0.1712	0
13/06/2025	R186 On 05-February-26			Bond Future	8.0347	8.0822	103.4600	103.4205	0
13/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	500.7600	478.6200	0.5008	0.4786	0
13/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	173.1900	190.5000	0.1732	0.1905	0
13/06/2025	R186 On 07-May-26			Bond Future	8.2720	8.3971	105.3769	105.3029	0
13/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	424.2300	370.0700	0.4242	0.3701	0
13/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	177.2600	197.1100	0.1773	0.1971	0
13/06/2025	R186 On 06-August-26			Bond Future	8.8835	9.1953	101.9980	101.8875	0
13/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	131.2000	92.9800	0.1312	0.0930	0
13/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	242.5400	314.8200	0.2425	0.3148	0
13/06/2025	R202 On 07-August-25			Bond Future	269.2083	269.1990	269.2083	269.1990	573

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2391.6600	2401.0500	2.3917	2.4011	0
13/06/2025	R202 On 06-November-25			Bond Future	274.3316	274.2962	274.3316	274.2962	460
13/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1308.4100	1343.7700	1.3084	1.3438	0
13/06/2025	R202 On 05-February-26			Bond Future	274.1980	274.1005	274.1980	274.1005	0
13/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3621.9800	3719.5100	3.6220	3.7195	0
13/06/2025	R202 On 07-May-26			Bond Future	279.3447	279.1566	279.3447	279.1566	0
13/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1794.6500	1606.6100	1.7947	1.6066	0
13/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	R202 On 06-August-26			Bond Future	279.0954	278.8128	279.0954	278.8128	0
13/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	235.4000	0.0000	0.2354	0.0000	0
13/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	47.1800	0.0000	0.0472	0
13/06/2025	R209 On 07-August-25			Bond Future	10.4636	10.4080	75.6164	75.9037	11,125
13/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10338.8600	10626.0100	10.3389	10.6260	0
13/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.7000	0.5500	0.0007	0.0006	0
13/06/2025	R209 On 06-November-25			Bond Future	10.5652	10.5089	73.8849	74.1704	6,367
13/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4158.7900	4424.8700	4.1588	4.4249	0
13/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	703.1200	683.6700	0.7031	0.6837	0
13/06/2025	R209 On 05-February-26			Bond Future	10.6738	10.6189	75.2693	75.5430	0
13/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3111.6700	3273.6600	3.1117	3.2737	0
13/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1854.1700	1742.5100	1.8542	1.7425	0
13/06/2025	R209 On 07-May-26			Bond Future	10.7908	10.7386	73.5123	73.7668	0
13/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3601.6000	3747.7600	3.6016	3.7478	0
13/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2259.1200	2150.7900	2.2591	2.1508	0
13/06/2025	R209 On 06-August-26			Bond Future	10.9211	10.8721	74.8560	75.0899	0
13/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4449.5200	4592.1500	4.4495	4.5922	0
13/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2260.0100	2168.7200	2.2600	2.1687	0
13/06/2025	R210 On 07-August-25			Bond Future	249.2567	248.9896	249.2567	248.9896	967
13/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	816.6600	549.6400	0.8167	0.5496	0
13/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	R210 On 06-November-25			Bond Future	250.5740	250.2784	250.5740	250.2784	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1566.0400	1861.5700	1.5660	1.8616	0
13/06/2025	R210 On 05-February-26			Bond Future	255.3295	254.9708	255.3295	254.9708	0
13/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2229.4700	1870.7500	2.2295	1.8708	0
13/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	R210 On 07-May-26			Bond Future	256.6402	256.1939	256.6402	256.1939	0
13/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1240.1600	793.8800	1.2402	0.7939	0
13/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	R210 On 06-August-26			Bond Future	261.3970	260.8559	261.3970	260.8559	0
13/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1556.9900	1015.8500	1.5570	1.0159	0
13/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/06/2025	R213 On 07-August-25			Bond Future	9.0970	9.0352	94.1469	94.3975	17,763
13/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9679.9000	9930.4300	9.6799	9.9304	0
13/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0900	0.0500	0.0001	0.0001	0
13/06/2025	R213 On 06-November-25			Bond Future	9.1849	9.1217	92.3635	92.6098	77,823
13/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3665.2100	3868.2300	3.6652	3.8682	0
13/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	371.3800	328.0200	0.3714	0.3280	0
13/06/2025	R213 On 05-February-26			Bond Future	9.2857	9.2244	94.0944	94.3240	0
13/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3111.2300	3268.9900	3.1112	3.2690	0
13/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	887.0000	815.1600	0.8870	0.8152	0
13/06/2025	R213 On 07-May-26			Bond Future	9.3938	9.3369	92.2857	92.4896	0
13/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2756.5900	2880.0700	2.7566	2.8801	0
13/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1315.6300	1235.2500	1.3156	1.2353	0
13/06/2025	R213 On 06-August-26			Bond Future	9.5263	9.4748	93.9738	94.1498	0
13/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2410.3500	2505.0200	2.4104	2.5050	0
13/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1852.7200	1771.3200	1.8527	1.7713	0
13/06/2025	R214 On 07-August-25			Bond Future	11.0450	10.9947	69.4880	69.7638	6,540
13/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9404.9800	9680.0000	9.4050	9.6800	0
13/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	4.0400	3.2700	0.0040	0.0033	0
13/06/2025	R214 On 06-November-25			Bond Future	11.1501	11.0993	67.4950	67.7694	31,324
13/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	3556.2000	3807.3100	3.5562	3.8073	0
13/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	993.5500	970.2600	0.9936	0.9703	0
13/06/2025	R214 On 05-February-26			Bond Future	11.2629	11.2132	68.7598	69.0237	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2505.8800	2714.1200	2.5059	2.7141	0
13/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2521.1900	2465.5700	2.5212	2.4656	0
13/06/2025	R214 On 07-May-26			Bond Future	11.3769	11.3296	66.7349	66.9818	0
13/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3452.8700	3583.3400	3.4529	3.5833	0
13/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2661.3800	2544.9500	2.6614	2.5450	0
13/06/2025	R214 On 06-August-26			Bond Future	11.5032	11.4587	67.9549	68.1834	0
13/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	4758.3200	4970.6700	4.7583	4.9707	0
13/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2429.2500	2413.1200	2.4293	2.4131	0
13/06/2025	R248 On 07-August-25			Bond Future	11.3849	11.3397	82.6737	82.9727	207,495
13/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	10649.8400	10947.5000	10.6498	10.9475	0
13/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	10.1700	8.7700	0.0102	0.0088	0
13/06/2025	R248 On 06-November-25			Bond Future	11.4980	11.4524	79.7867	80.0836	18,439
13/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3311.1400	3500.3100	3.3111	3.5003	0
13/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1766.7100	1658.9600	1.7667	1.6590	0
13/06/2025	R248 On 05-February-26			Bond Future	11.6192	11.5748	81.2817	81.5656	0
13/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2606.7400	2745.0400	2.6067	2.7450	0
13/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3632.5200	3486.9200	3.6325	3.4869	0
13/06/2025	R248 On 07-May-26			Bond Future	11.7413	11.6994	78.3468	78.6101	260
13/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3577.0000	3806.4400	3.5770	3.8064	0
13/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3710.5500	3676.6400	3.7106	3.6766	0
13/06/2025	R248 On 06-August-26			Bond Future	11.8762	11.8370	79.7783	80.0195	0
13/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	5933.8100	6086.0100	5.9338	6.0860	0
13/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	3004.7100	2915.6900	3.0047	2.9157	0
13/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0