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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
17/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	2029 On 07-August-25			Bond Future	138.4996	138.4923	138.4996	138.4923	5,425
17/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	1089.6100	1082.3400	1.0896	1.0823	0
17/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2029 On 06-November-25			Bond Future	139.6973	139.6896	139.6973	139.6896	0
17/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	92.6700	100.4400	0.0927	0.1004	0
17/06/2025	2029 On 05-February-26			Bond Future	142.3489	142.3407	142.3489	142.3407	0
17/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2238.8900	2230.7000	2.2389	2.2307	0
17/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2029 On 07-May-26			Bond Future	143.5597	143.5510	143.5597	143.5510	0
17/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1739.6500	1731.0400	1.7397	1.7310	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2029 On 06-August-26			Bond Future	146.2217	146.2124	146.2217	146.2124	0
17/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	2121.6500	2112.4200	2.1217	2.1124	0
17/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2030 On 07-August-25			Bond Future	8.6635	8.7165	97.8403	97.6507	125,355
17/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	781.4900	707.2400	0.7815	0.7072	300
17/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	579.2500	694.5400	0.5793	0.6945	0
17/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2104.2200	1961.3100	2.1042	1.9613	300
17/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	133.2600	179.8900	0.1333	0.1799	0
17/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4024.6900	3845.2300	4.0247	3.8452	0
17/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	17.1200	27.2000	0.0171	0.0272	300
17/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6257.3400	6069.0700	6.2573	6.0691	1,054
17/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	1.3600	2.6300	0.0014	0.0026	0
17/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8309.7200	8120.2400	8.3097	8.1202	0
17/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0300	0.0900	0.0000	0.0001	0
17/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11484.5200	11294.9800	11.4845	11.2950	0
17/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
17/06/2025	2030 On 06-November-25			Bond Future	8.7324	8.7890	99.6783	99.4851	0
17/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1054.8700	976.1600	1.0549	0.9762	300
17/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1097.2300	1211.7500	1.0972	1.2118	0
17/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2145.9600	2022.3600	2.1460	2.0224	300
17/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	497.8000	567.4300	0.4978	0.5674	0
17/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	2998.1300	2851.9300	2.9981	2.8519	0
17/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	286.9000	333.9300	0.2869	0.3339	0
17/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4581.0400	4410.0400	4.5810	4.4100	0
17/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	108.5300	130.7600	0.1085	0.1308	300
17/06/2025	2030 On 05-February-26			Bond Future	8.8137	8.8746	97.5384	97.3414	0
17/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2795.8800	2665.2400	2.7959	2.6652	0
17/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	636.3000	702.6700	0.6363	0.7027	0
17/06/2025	2030 On 07-May-26			Bond Future	8.9217	8.9875	99.3456	99.1447	0
17/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2409.7600	2291.3100	2.4098	2.2913	0
17/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	991.6900	1074.1600	0.9917	1.0742	0
17/06/2025	2030 On 06-August-26			Bond Future	9.0625	9.1341	97.1535	96.9486	0
17/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1938.3300	1835.6000	1.9383	1.8356	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1488.5400	1590.7400	1.4885	1.5907	0
17/06/2025	2032 On 07-August-25			Bond Future	9.3653	9.4126	97.5822	97.3604	125,945
17/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1084.5400	1009.1400	1.0845	1.0091	300
17/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	921.7400	1068.1300	0.9217	1.0681	0
17/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2749.6200	2601.3800	2.7496	2.6014	300
17/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	280.9700	354.5200	0.2810	0.3545	0
17/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5578.5500	5375.9800	5.5786	5.3760	0
17/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	43.0700	62.2900	0.0431	0.0623	300
17/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11450.9100	11229.2700	11.4509	11.2293	0
17/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.1100	0.2600	0.0001	0.0003	0
17/06/2025	2032 On 06-November-25			Bond Future	9.4554	9.5052	95.2547	95.0286	0
17/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1437.3700	1352.5100	1.4374	1.3525	300
17/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1689.4200	1830.6700	1.6894	1.8307	0
17/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2824.5800	2690.7200	2.8246	2.6907	300
17/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	830.8400	923.0900	0.8308	0.9231	0
17/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4627.3400	4453.5900	4.6273	4.4536	0
17/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	368.5500	420.9100	0.3686	0.4209	0
17/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6415.7000	6218.6300	6.4157	6.2186	0
17/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	169.5300	198.5700	0.1695	0.1986	300
17/06/2025	2032 On 05-February-26			Bond Future	9.5554	9.6080	97.0397	96.8092	0
17/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3660.1400	3516.9100	3.6601	3.5169	0
17/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1050.8500	1138.1200	1.0509	1.1381	0
17/06/2025	2032 On 07-May-26			Bond Future	9.6678	9.7234	94.6778	94.4427	0
17/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3460.0600	3324.3500	3.4601	3.3244	0
17/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1485.7900	1585.1200	1.4858	1.5851	0
17/06/2025	2032 On 06-August-26			Bond Future	9.8006	9.8594	96.4085	96.1688	0
17/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3272.5200	3144.4800	3.2725	3.1445	0
17/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1981.4400	2093.0500	1.9814	2.0931	0
17/06/2025	2033 On 07-August-25			Bond Future	130.1616	130.1532	130.1616	130.1532	1,648
17/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1511.5600	1503.1700	1.5116	1.5032	0
17/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2033 On 06-November-25			Bond Future	131.0999	131.0911	131.0999	131.0911	5,288
17/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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17/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	2040.1400	2048.8600	2.0401	2.0489	0
17/06/2025	2033 On 05-February-26			Bond Future	133.5883	133.5791	133.5883	133.5791	0
17/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	708.2900	699.1400	0.7083	0.6991	0
17/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2033 On 07-May-26			Bond Future	134.5324	134.5227	134.5324	134.5227	0
17/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	627.5800	637.3400	0.6276	0.6373	0
17/06/2025	2033 On 06-August-26			Bond Future	137.0271	137.0167	137.0271	137.0167	0
17/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	2777.1100	2766.6900	2.7771	2.7667	0
17/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2037 On 07-August-25			Bond Future	10.6859	10.7384	86.0141	85.7073	140,391
17/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	434.3300	396.2100	0.4343	0.3962	2,541
17/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2496.2700	2764.9700	2.4963	2.7650	0
17/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	743.1400	678.8400	0.7431	0.6788	300
17/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1842.9200	2085.4400	1.8429	2.0854	0
17/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	862.7000	788.8600	0.8627	0.7889	2,341
17/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1664.8000	1897.7800	1.6648	1.8978	0
17/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1105.1900	1012.9400	1.1052	1.0129	200
17/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1375.0200	1589.5900	1.3750	1.5896	0
17/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2393.4600	2222.2200	2.3935	2.2222	300
17/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	579.0600	714.6400	0.5791	0.7146	0
17/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2692.7100	2507.0600	2.6927	2.5071	0
17/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	481.2200	602.3900	0.4812	0.6024	2,541
17/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4336.0100	4091.7700	4.3360	4.0918	0
17/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	177.9500	240.5300	0.1780	0.2405	2,541
17/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4484.6200	4236.5400	4.4846	4.2365	7,500
17/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	162.6700	221.4100	0.1627	0.2214	7,500
17/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6356.2600	6074.1900	6.3563	6.0742	0
17/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	50.5400	75.2900	0.0505	0.0753	2,541
17/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6407.3000	6124.6200	6.4073	6.1246	0
17/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	48.9100	73.0500	0.0489	0.0731	300
17/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8135.7800	7838.8200	8.1358	7.8388	0
17/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	15.6400	25.5000	0.0156	0.0255	2,541
17/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12241.9500	11935.6000	12.2420	11.9356	0

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17/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.4000	0.8700	0.0004	0.0009	0
17/06/2025	2037 On 06-November-25			Bond Future	10.7944	10.8489	87.6300	87.3173	0
17/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1232.1900	1144.0800	1.2322	1.1441	300
17/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2948.7300	3173.3400	2.9487	3.1733	0
17/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2718.6000	2563.1100	2.7186	2.5631	300
17/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1547.6600	1704.8900	1.5477	1.7049	0
17/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5255.9700	5029.2800	5.2560	5.0293	0
17/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	632.7000	718.7300	0.6327	0.7187	0
17/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7662.2700	7396.9900	7.6623	7.3970	0
17/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	286.1000	333.5400	0.2861	0.3335	300
17/06/2025	2037 On 05-February-26			Bond Future	10.9121	10.9689	85.0137	84.6949	0
17/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	1930.1900	1819.3400	1.9302	1.8193	1,930
17/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3423.9200	3631.8000	3.4239	3.6318	0
17/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2631.2200	2493.8700	2.6312	2.4939	1,970
17/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2699.3900	2880.7700	2.6994	2.8808	0
17/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3608.5700	3440.5300	3.6086	3.4405	0
17/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	2008.5900	2159.2800	2.0086	2.1593	0
17/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4180.9900	3997.6400	4.1810	3.9976	0
17/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1709.8300	1845.2100	1.7098	1.8452	1,930
17/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4328.9100	4141.8800	4.3289	4.1419	1,030
17/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1641.9300	1773.6300	1.6419	1.7736	0
17/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6135.9100	5911.2400	6.1359	5.9112	0
17/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	1022.5900	1116.6500	1.0226	1.1167	1,930
17/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7858.3000	7607.6500	7.8583	7.6077	0
17/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	665.8800	733.9600	0.6659	0.7340	1,970
17/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	9847.4700	9575.3800	9.8475	9.5754	0
17/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	411.9200	458.5600	0.4119	0.4586	1,030
17/06/2025	2037 On 07-May-26			Bond Future	11.0432	11.1023	86.5882	86.2634	0
17/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	2850.9500	2712.9400	2.8510	2.7129	142
17/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3366.6300	3553.5000	3.3666	3.5535	0
17/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	3990.6200	3819.8200	3.9906	3.8198	0
17/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2484.2600	2638.3400	2.4843	2.6383	0
17/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8037.6700	7792.2400	8.0377	7.7922	0
17/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	997.0700	1076.5200	0.9971	1.0765	142

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17/06/2025	2037 On 06-August-26			Bond Future	11.1919	11.2536	83.9114	83.5803	0
17/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5223.0400	5031.5600	5.2230	5.0316	0
17/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2498.5800	2638.2300	2.4986	2.6382	0
17/06/2025	2038 On 07-August-25			Bond Future	138.9560	138.9464	138.9560	138.9464	2,397
17/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	604.0300	613.5900	0.6040	0.6136	0
17/06/2025	2038 On 06-November-25			Bond Future	141.6003	141.5905	141.6003	141.5905	440
17/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2279.6600	2289.5500	2.2797	2.2896	0
17/06/2025	2038 On 05-February-26			Bond Future	142.1213	142.1105	142.1213	142.1105	0
17/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	1078.6600	1089.5100	1.0787	1.0895	0
17/06/2025	2038 On 07-May-26			Bond Future	144.7890	144.7776	144.7890	144.7776	0
17/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	258.9800	247.6300	0.2590	0.2476	0
17/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2038 On 06-August-26			Bond Future	145.2715	145.2599	145.2715	145.2599	0
17/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	551.4900	539.9300	0.5515	0.5399	0
17/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2040 On 07-August-25			Bond Future	11.0783	11.1308	85.4683	85.1370	55,616
17/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	578.9400	526.9200	0.5789	0.5269	400
17/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2369.1600	2648.4100	2.3692	2.6484	0
17/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	803.8100	732.7000	0.8038	0.7327	680
17/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1944.4900	2204.6500	1.9445	2.2047	0
17/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1076.0300	983.2400	1.0760	0.9832	0
17/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1574.3300	1812.8100	1.5743	1.8128	0
17/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1395.2800	1279.0300	1.3953	1.2790	0
17/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1258.2700	1473.2900	1.2583	1.4733	0
17/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1758.3400	1617.7500	1.7583	1.6178	0
17/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	993.0000	1183.6800	0.9930	1.1837	680
17/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2598.3400	2409.9800	2.5983	2.4100	400
17/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	596.9200	739.8300	0.5969	0.7398	0
17/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3064.6100	2854.2800	3.0646	2.8543	0
17/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	455.2600	576.2000	0.4553	0.5762	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4063.2600	3815.1700	4.0633	3.8152	0
17/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	257.8600	341.0400	0.2579	0.3410	0
17/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5654.9900	5367.2200	5.6550	5.3672	0
17/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	103.7800	147.2800	0.1038	0.1473	400
17/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	7820.4400	7505.2100	7.8204	7.5052	0
17/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	28.1900	44.2300	0.0282	0.0442	0
17/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	8891.3700	8569.4700	8.8914	8.5695	0
17/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	14.3700	23.7400	0.0144	0.0237	0
17/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12446.9200	12116.6000	12.4469	12.1166	0
17/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.9100	1.8600	0.0009	0.0019	0
17/06/2025	2040 On 06-November-25			Bond Future	11.1908	11.2452	87.0739	86.7363	1,568
17/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	4839.5100	4616.5600	4.8395	4.6166	0
17/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	939.1900	1053.8300	0.9392	1.0538	0
17/06/2025	2040 On 05-February-26			Bond Future	11.3120	11.3685	84.1966	83.8525	0
17/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3474.8100	3304.4900	3.4748	3.3045	0
17/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2398.6300	2572.4000	2.3986	2.5724	0
17/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4734.1500	4529.2700	4.7342	4.5293	475
17/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1716.4900	1855.7000	1.7165	1.8557	0
17/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	10989.8600	10691.9600	10.9899	10.6920	0
17/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	399.9900	446.1800	0.4000	0.4462	475
17/06/2025	2040 On 07-May-26			Bond Future	11.4451	11.5039	85.7558	85.4051	0
17/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1493.0500	1405.9300	1.4931	1.4059	1,460
17/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	6132.7400	6396.3500	6.1327	6.3964	0
17/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2481.8500	2355.0300	2.4819	2.3550	820
17/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4461.0500	4684.9600	4.4611	4.6850	0
17/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4205.8100	4026.3100	4.2058	4.0263	0
17/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2876.0800	3047.3100	2.8761	3.0473	0
17/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4382.5800	4198.5400	4.3826	4.1985	0
17/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2761.4700	2928.1600	2.7615	2.9282	1,460
17/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5537.9100	5327.3500	5.5379	5.3274	0
17/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2144.1100	2284.2800	2.1441	2.2843	820
17/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6286.2100	6060.8700	6.2862	6.0609	0
17/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1834.0700	1959.4600	1.8341	1.9595	1,460
17/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7555.4400	7308.6000	7.5554	7.3086	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1420.9800	1524.8700	1.4210	1.5249	820
17/06/2025	2040 On 06-August-26			Bond Future	11.5946	11.6558	82.8129	82.4554	0
17/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	5927.1400	5713.8600	5.9271	5.7139	0
17/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2548.1400	2692.2900	2.5481	2.6923	0
17/06/2025	2044 On 07-August-25			Bond Future	11.3584	11.4160	80.2990	79.9307	40,909
17/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	81.6000	73.7200	0.0816	0.0737	9,000
17/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4987.1900	5347.5800	4.9872	5.3476	0
17/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1168.8500	1056.5000	1.1689	1.0565	9,000
17/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1545.3600	1801.2800	1.5454	1.8013	0
17/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3454.3300	3203.5200	3.4543	3.2035	0
17/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	394.0100	511.4700	0.3940	0.5115	9,000
17/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5269.5300	4959.6400	5.2695	4.9596	0
17/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	143.8200	202.2000	0.1438	0.2022	5,600
17/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11264.3800	10899.1200	11.2644	10.8991	0
17/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	3.4100	6.4200	0.0034	0.0064	0
17/06/2025	2044 On 06-November-25			Bond Future	11.4709	11.5305	81.8074	81.4322	72,330
17/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	3874.5300	3656.8700	3.8745	3.6569	0
17/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1355.8800	1513.4600	1.3559	1.5135	0
17/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4386.6600	4152.8300	4.3867	4.1528	0
17/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1153.5800	1294.9900	1.1536	1.2950	5,800
17/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5278.7000	5020.4700	5.2787	5.0205	0
17/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	878.4800	995.4900	0.8785	0.9955	5,600
17/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5507.7400	5243.9300	5.5077	5.2439	0
17/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	820.2600	931.6900	0.8203	0.9317	5,800
17/06/2025	2044 On 05-February-26			Bond Future	11.5915	11.6534	78.9567	78.5743	0
17/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2836.0600	2670.7000	2.8361	2.6707	0
17/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	3032.0800	3249.1300	3.0321	3.2491	0
17/06/2025	2044 On 07-May-26			Bond Future	11.7229	11.7872	80.4188	80.0290	0
17/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3799.5800	3613.1600	3.7996	3.6132	0
17/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3332.5700	3535.9100	3.3326	3.5359	0
17/06/2025	2044 On 06-August-26			Bond Future	11.8695	11.9364	77.5034	77.1062	0
17/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5889.0600	5654.0800	5.8891	5.6541	0
17/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2715.2400	2877.4200	2.7152	2.8774	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2025	2046 On 07-August-25			Bond Future	119.7523	119.8316	119.7523	119.8316	12,424
17/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	1062.2900	1141.6100	1.0623	1.1416	0
17/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2046 On 06-November-25			Bond Future	119.7715	119.8519	119.7715	119.8519	7,518
17/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5638.4600	5558.0800	5.6385	5.5581	0
17/06/2025	2046 On 05-February-26			Bond Future	122.0448	122.1264	122.0448	122.1264	0
17/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	394.7900	476.4400	0.3948	0.4764	0
17/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2046 On 07-May-26			Bond Future	122.0384	122.1214	122.0384	122.1214	0
17/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2911.6100	2828.5600	2.9116	2.8286	0
17/06/2025	2046 On 06-August-26			Bond Future	124.3000	124.3842	124.3000	124.3842	0
17/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1919.9900	2004.1700	1.9200	2.0042	0
17/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2050 On 07-August-25			Bond Future	118.2312	117.8316	118.2312	117.8316	10,256
17/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1658.7800	2058.3600	1.6588	2.0584	0
17/06/2025	2050 On 06-November-25			Bond Future	120.4816	120.0742	120.4816	120.0742	4,109
17/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3938.4400	4345.8200	3.9384	4.3458	0
17/06/2025	2050 On 05-February-26			Bond Future	120.3542	119.9382	120.3542	119.9382	0
17/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2465.8100	2881.7600	2.4658	2.8818	0
17/06/2025	2050 On 07-May-26			Bond Future	122.6132	122.1892	122.6132	122.1892	0
17/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1456.7600	1880.8100	1.4568	1.8808	0
17/06/2025	2050 On 06-August-26			Bond Future	122.4321	122.0001	122.4321	122.0001	0
17/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	837.8800	1269.8600	0.8379	1.2699	0
17/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	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
17/06/2025	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/06/2025	AL37 On 07-August-25			Index Future	1145.6960		1143.2030	1145.6960	1,143.2030	0
17/06/2025	AL37 On 06-November-25			Index Future	1167.2240		1164.6790	1167.2240	1,164.6790	0
17/06/2025	AL37 On 05-February-26			Index Future	1189.1110		1186.5110	1189.1110	1,186.5110	0
17/06/2025	AL37 On 07-May-26			Index Future	1211.1810		1208.5210	1211.1810	1,208.5210	0
17/06/2025	AL37 On 06-August-26			Index Future	1233.1570		1230.4340	1233.1570	1,230.4340	0
17/06/2025	AL7T On 07-August-25			Index Future	1377.8530		1373.7990	1377.8530	1,373.7990	0
17/06/2025	AL7T On 06-November-25			Index Future	1403.7430		1399.6070	1403.7430	1,399.6070	0
17/06/2025	AL7T On 05-February-26			Index Future	1430.0660		1425.8420	1430.0660	1,425.8420	0
17/06/2025	AL7T On 07-May-26			Index Future	1456.6070		1452.2920	1456.6070	1,452.2920	0
17/06/2025	AL7T On 06-August-26			Index Future	1483.0360		1478.6250	1483.0360	1,478.6250	0
17/06/2025	ALBI On 07-August-25			Index Future	1173.9290		1170.5690	1173.9290	1,170.5690	77
17/06/2025	ALBI On 06-November-25			Index Future	1195.9870		1192.5590	1195.9870	1,192.5590	0
17/06/2025	ALBI On 05-February-26			Index Future	1218.4140		1214.9130	1218.4140	1,214.9130	0
17/06/2025	ALBI On 07-May-26			Index Future	1241.0270		1237.4500	1241.0270	1,237.4500	0
17/06/2025	ALBI On 06-August-26			Index Future	1263.5450		1259.8880	1263.5450	1,259.8880	0
17/06/2025	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/06/2025	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/06/2025	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/06/2025	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/06/2025	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/06/2025	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
17/06/2025	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/06/2025	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/06/2025	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/06/2025	C050 On 31-December-50			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/06/2025	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
17/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	ES33 On 07-August-25			Bond Future	10.8210	10.8635	85.4326	85.2339	0
17/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11628.0100	11429.2500	11.6280	11.4293	0
17/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	ES33 On 06-November-25			Bond Future	10.9597	11.0042	83.2637	83.0611	0
17/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4613.4800	4410.8300	4.6135	4.4108	0
17/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	ES33 On 05-February-26			Bond Future	11.1132	11.1599	84.8437	84.6370	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1648.1900	1441.5200	1.6482	1.4415	0
17/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	ES33 On 07-May-26			Bond Future	11.2756	11.3246	82.6399	82.4291	0
17/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1759.3300	1548.5700	1.7593	1.5486	0
17/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	ES33 On 06-August-26			Bond Future	11.4587	11.5103	84.1688	83.9539	0
17/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2300.2000	2085.2300	2.3002	2.0852	0
17/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	ES42 On 07-August-25			Bond Future	11.5701	11.6174	80.0224	79.7382	0
17/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11750.2000	11466.0000	11.7502	11.4660	0
17/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	ES42 On 06-November-25			Bond Future	11.6946	11.7437	77.2802	76.9905	0
17/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3946.2700	3656.6400	3.9463	3.6566	0
17/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	ES42 On 05-February-26			Bond Future	11.8248	11.8758	78.7461	78.4508	0
17/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	146.3700	0.0000	0.1464	0.0000	0
17/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	148.9300	0.0000	0.1489	0
17/06/2025	ES42 On 07-May-26			Bond Future	11.9654	12.0185	75.9582	75.6572	0
17/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1316.7800	1015.7600	1.3168	1.0158	0
17/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	ES42 On 06-August-26			Bond Future	12.1163	12.1715	77.3614	77.0545	0
17/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2887.0500	2580.1600	2.8871	2.5802	0
17/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	GOVI On 07-August-25			GOVI	1155.7950	1152.5530	1155.7950	1,152.5530	604
17/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1447950.0000	1415530.0000	144.7950	141.5530	0
17/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	GOVI On 06-November-25			GOVI	1177.5120	1174.2050	1177.5120	1,174.2050	0
17/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	655120.0000	622050.0000	65.5120	62.2050	0
17/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	GOVI On 05-February-26			GOVI	1199.5920	1196.2140	1199.5920	1,196.2140	0
17/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	495920.0000	462140.0000	49.5920	46.2140	0
17/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	GOVI On 07-May-26			GOVI	1221.8560	1218.4040	1221.8560	1,218.4040	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	448560.0000	414040.0000	44.8560	41.4040	0
17/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	GOVI On 06-August-26			GOVI	1244.0260	1240.4960	1244.0260	1,240.4960	0
17/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	550260.0000	514960.0000	55.0260	51.4960	0
17/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/06/2025	IGOV On 07-August-25			Index Future	380.8260	380.6520	380.8260	380.6520	746
17/06/2025	IGOV On 06-November-25			Index Future	388.0740	387.8950	388.0740	387.8950	8
17/06/2025	IGOV On 05-February-26			Index Future	395.4430	395.2570	395.4430	395.2570	0
17/06/2025	IGOV On 07-May-26			Index Future	402.8710	402.6790	402.8710	402.6790	0
17/06/2025	IGOV On 06-August-26			Index Future	410.2690	410.0680	410.2690	410.0680	0
17/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
17/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
17/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
17/06/2025	R033 On 07-August-25			Bond Future	9.5729	9.6099	105.9148	105.7147	7,257
17/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4161.1400	4008.9100	4.1611	4.0089	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	169.0000	216.8300	0.1690	0.2168	0
17/06/2025	R033 On 06-November-25			Bond Future	9.6672	9.7061	102.8612	102.6573	0
17/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4060.6900	3925.8200	4.0607	3.9258	0
17/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	654.9500	724.0000	0.6550	0.7240	0
17/06/2025	R033 On 05-February-26			Bond Future	9.7707	9.8116	104.7887	104.5807	0
17/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4625.1900	4491.9900	4.6252	4.4920	0
17/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1046.2600	1121.0300	1.0463	1.1210	0
17/06/2025	R033 On 07-May-26			Bond Future	9.8859	9.9290	101.6865	101.4745	0
17/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4142.8200	4022.9800	4.1428	4.0230	0
17/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1744.5600	1836.7600	1.7446	1.8368	0
17/06/2025	R033 On 06-August-26			Bond Future	10.0194	10.0649	103.5447	103.3284	0
17/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3564.3000	3456.0100	3.5643	3.4560	0
17/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2473.9100	2581.9100	2.4739	2.5819	0
17/06/2025	R035 On 07-August-25			Bond Future	10.1628	10.1998	96.2133	96.0025	91,748
17/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	940.4500	893.9300	0.9405	0.8939	300
17/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1414.7900	1579.0500	1.4148	1.5791	0
17/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2011.0700	1915.6700	2.0111	1.9157	0
17/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	670.7000	786.0800	0.6707	0.7861	50
17/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2761.6200	2639.1800	2.7616	2.6392	300
17/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	421.3200	509.6600	0.4213	0.5097	0
17/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4255.0100	4093.9000	4.2550	4.0939	0
17/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	173.2200	222.8900	0.1732	0.2229	8,500
17/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6247.3800	6057.4500	6.2474	6.0575	0
17/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	51.9900	72.8400	0.0520	0.0728	17,500
17/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6448.8800	6257.0800	6.4489	6.2571	0
17/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	45.9100	64.8900	0.0459	0.0649	300
17/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	12841.7500	12631.2200	12.8418	12.6312	0
17/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.2300	0.4800	0.0002	0.0005	0
17/06/2025	R035 On 06-November-25			Bond Future	10.2681	10.3067	93.5172	93.3024	11,545
17/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	789.2800	751.7400	0.7893	0.7517	250
17/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3623.6100	3800.8700	3.6236	3.8009	0
17/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1057.9300	1009.5000	1.0579	1.0095	2,000
17/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3084.0200	3250.3900	3.0840	3.2504	0
17/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1452.3800	1389.3300	1.4524	1.3893	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2509.3000	2661.0500	2.5093	2.6611	0
17/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1636.2300	1566.8500	1.6362	1.5669	0
17/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2297.9400	2443.3600	2.2979	2.4434	250
17/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2421.1400	2327.6900	2.4211	2.3277	2,000
17/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1634.3800	1755.7300	1.6344	1.7557	0
17/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2521.0600	2424.8400	2.5211	2.4248	2,000
17/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1569.1100	1687.6900	1.5691	1.6877	0
17/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2726.7200	2625.0000	2.7267	2.6250	0
17/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1445.6100	1558.6900	1.4456	1.5587	250
17/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3011.4100	2902.4800	3.0114	2.9025	300
17/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1293.8800	1399.7500	1.2939	1.3998	0
17/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3382.9200	3265.2300	3.3829	3.2652	0
17/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1123.8000	1220.9100	1.1238	1.2209	8,500
17/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4417.9300	4279.2300	4.4179	4.2792	2,000
17/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	770.9100	847.0100	0.7709	0.8470	0
17/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4459.5100	4320.0700	4.4595	4.3201	250
17/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	759.6900	835.0500	0.7597	0.8351	0
17/06/2025	R035 On 06-November-25	11.00	Call	Bond Future	4668.6900	4525.5800	4.6687	4.5256	0
17/06/2025	R035 On 06-November-25	11.00	Put	Bond Future	705.4900	777.1800	0.7055	0.7772	0
17/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5528.3500	5371.7600	5.5284	5.3718	0
17/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	522.1100	580.3200	0.5221	0.5803	0
17/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6552.2500	6382.6100	6.5523	6.3826	0
17/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	366.9700	412.1300	0.3670	0.4121	2,000
17/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6642.6100	6471.9600	6.6426	6.4720	0
17/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	355.8300	399.9800	0.3558	0.4000	250
17/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7645.5100	7464.9200	7.6455	7.4649	0
17/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	252.8100	287.0200	0.2528	0.2870	300
17/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	8935.5700	8745.1900	8.9356	8.7452	0
17/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	163.0800	187.5000	0.1631	0.1875	250
17/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9120.3000	8928.7500	9.1203	8.9288	0
17/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	153.1900	176.4400	0.1532	0.1764	2,000
17/06/2025	R035 On 05-February-26			Bond Future	10.3836	10.4239	95.2699	95.0509	0
17/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2732.4400	2639.3300	2.7324	2.6393	2,000
17/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2426.4000	2552.2500	2.4264	2.5523	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3886.0200	3768.6700	3.8860	3.7687	0
17/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1710.6500	1812.2600	1.7107	1.8123	0
17/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4427.8900	4300.8800	4.4279	4.3009	2,000
17/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1467.0200	1558.9700	1.4670	1.5590	0
17/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4651.2900	4520.5600	4.6513	4.5206	0
17/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1378.8000	1467.0300	1.3788	1.4670	0
17/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10579.2100	10385.6300	10.5792	10.3856	0
17/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	250.2300	275.6100	0.2502	0.2756	2,000
17/06/2025	R035 On 07-May-26			Bond Future	10.5026	10.5447	92.5311	92.3079	0
17/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4059.2900	3941.8300	4.0593	3.9418	0
17/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2188.4300	2294.2300	2.1884	2.2942	0
17/06/2025	R035 On 06-August-26			Bond Future	10.6387	10.6828	94.2230	93.9953	0
17/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4626.4600	4503.5900	4.6265	4.5036	0
17/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2484.2100	2589.0100	2.4842	2.5890	0
17/06/2025	R038 On 07-August-25			Bond Future	10.7200	10.7724	105.0131	104.6529	6,513
17/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	3849.9500	3597.1800	3.8500	3.5972	0
17/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	357.4500	464.9000	0.3575	0.4649	0
17/06/2025	R038 On 06-November-25			Bond Future	10.8346	10.8892	101.5013	101.1342	0
17/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2948.9700	2775.8500	2.9490	2.7759	1,770
17/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	1974.9700	2168.9700	1.9750	2.1690	0
17/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4065.1000	3852.9800	4.0651	3.8530	0
17/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1383.1900	1538.1900	1.3832	1.5382	0
17/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9673.4900	9354.5200	9.6735	9.3545	0
17/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	279.1500	327.3000	0.2792	0.3273	1,770
17/06/2025	R038 On 05-February-26			Bond Future	10.9568	11.0136	103.4033	103.0291	0
17/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	4973.4400	4752.6500	4.9734	4.7527	0
17/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1855.4400	2008.8300	1.8554	2.0088	0
17/06/2025	R038 On 07-May-26			Bond Future	11.0880	11.1473	99.8338	99.4524	0
17/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4817.5800	4613.5300	4.8176	4.6135	0
17/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2833.0000	3010.3300	2.8330	3.0103	0
17/06/2025	R038 On 06-August-26			Bond Future	11.2333	11.2951	101.6574	101.2687	0
17/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6108.3800	5881.2800	6.1084	5.8813	0
17/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2807.8700	2969.4700	2.8079	2.9695	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2025	R053 On 07-August-25			Bond Future	11.2363	11.2835	107.5155	107.1059	22,800
17/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	14687.2100	14282.1400	14.6872	14.2821	0
17/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	5.8400	10.3400	0.0058	0.0103	0
17/06/2025	R053 On 06-November-25			Bond Future	11.3437	11.3926	103.6724	103.2550	0
17/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5281.3200	5044.5800	5.2813	5.0446	0
17/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1823.1900	2003.8400	1.8232	2.0038	0
17/06/2025	R053 On 05-February-26			Bond Future	11.4565	11.5073	105.6149	105.1896	0
17/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4133.2800	3945.4300	4.1333	3.9454	0
17/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3852.1400	4089.6100	3.8521	4.0896	0
17/06/2025	R053 On 07-May-26			Bond Future	11.5759	11.6286	101.7092	101.2757	0
17/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5290.1100	5082.2900	5.2901	5.0823	0
17/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4356.0400	4581.7200	4.3560	4.5817	0
17/06/2025	R053 On 06-August-26			Bond Future	11.7058	11.7607	103.5668	103.1249	0
17/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8174.2100	7915.9100	8.1742	7.9159	0
17/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3718.7100	3902.2700	3.7187	3.9023	0
17/06/2025	R186 On 07-August-25			Bond Future	7.8534	7.8709	104.8183	104.7957	179,920
17/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1751.2300	1728.7600	1.7512	1.7288	1,983
17/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.1600	0.2900	0.0002	0.0003	0
17/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2331.1600	2308.5800	2.3312	2.3086	0
17/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
17/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3043.4900	3020.8900	3.0435	3.0209	0
17/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
17/06/2025	R186 On 06-November-25			Bond Future	7.9074	7.9292	106.7876	106.7645	7,266
17/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	384.7700	373.2100	0.3848	0.3732	0
17/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	148.0700	159.6300	0.1481	0.1596	0
17/06/2025	R186 On 05-February-26			Bond Future	8.0061	8.0347	103.4837	103.4600	0
17/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	514.3100	500.7600	0.5143	0.5008	0
17/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	162.9900	173.1900	0.1630	0.1732	0
17/06/2025	R186 On 07-May-26			Bond Future	8.2307	8.2720	105.4014	105.3769	0
17/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	438.3500	424.2300	0.4384	0.4242	0
17/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	166.9200	177.2600	0.1669	0.1773	0
17/06/2025	R186 On 06-August-26			Bond Future	8.8124	8.8835	102.0232	101.9980	0
17/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	140.8300	131.2000	0.1408	0.1312	0
17/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	226.9200	242.5400	0.2269	0.2425	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2025	R202 On 07-August-25			Bond Future	268.8424	269.2083	268.8424	269.2083	573
17/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2757.6200	2391.6600	2.7576	2.3917	0
17/06/2025	R202 On 06-November-25			Bond Future	273.9589	274.3316	273.9589	274.3316	460
17/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1681.1100	1308.4100	1.6811	1.3084	0
17/06/2025	R202 On 05-February-26			Bond Future	273.8200	274.1980	273.8200	274.1980	0
17/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3999.9900	3621.9800	4.0000	3.6220	0
17/06/2025	R202 On 07-May-26			Bond Future	278.9603	279.3447	278.9603	279.3447	0
17/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1410.3000	1794.6500	1.4103	1.7947	0
17/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	R202 On 06-August-26			Bond Future	278.7037	279.0954	278.7037	279.0954	0
17/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	235.4000	0.0000	0.2354	0
17/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	156.2600	0.0000	0.1563	0.0000	0
17/06/2025	R209 On 07-August-25			Bond Future	10.4216	10.4636	75.8332	75.6164	11,125
17/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10555.3100	10338.8600	10.5553	10.3389	0
17/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.3400	0.7000	0.0003	0.0007	0
17/06/2025	R209 On 06-November-25			Bond Future	10.5216	10.5652	74.1058	73.8849	6,367
17/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4309.5900	4158.7900	4.3096	4.1588	0
17/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	633.0100	703.1200	0.6330	0.7031	0
17/06/2025	R209 On 05-February-26			Bond Future	10.6286	10.6738	75.4946	75.2693	0
17/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3227.8300	3111.6700	3.2278	3.1117	0
17/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1745.1100	1854.1700	1.7451	1.8542	0
17/06/2025	R209 On 07-May-26			Bond Future	10.7437	10.7908	73.7420	73.5123	0
17/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3721.9600	3601.6000	3.7220	3.6016	0
17/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2149.8600	2259.1200	2.1499	2.2591	0
17/06/2025	R209 On 06-August-26			Bond Future	10.8720	10.9211	75.0901	74.8560	0
17/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4582.7800	4449.5200	4.5828	4.4495	0
17/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2159.2000	2260.0100	2.1592	2.2600	0
17/06/2025	R210 On 07-August-25			Bond Future	249.2046	249.2567	249.2046	249.2567	967
17/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	764.5600	816.6600	0.7646	0.8167	0
17/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2025	R210 On 06-November-25			Bond Future	250.5217	250.5740	250.5217	250.5740	300
17/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1618.2900	1566.0400	1.6183	1.5660	0
17/06/2025	R210 On 05-February-26			Bond Future	255.2766	255.3295	255.2766	255.3295	0
17/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2176.6300	2229.4700	2.1766	2.2295	0
17/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	R210 On 07-May-26			Bond Future	256.5868	256.6402	256.5868	256.6402	0
17/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1186.8300	1240.1600	1.1868	1.2402	0
17/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	R210 On 06-August-26			Bond Future	261.3435	261.3970	261.3435	261.3970	0
17/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1503.5400	1556.9900	1.5035	1.5570	0
17/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/06/2025	R213 On 07-August-25			Bond Future	9.0497	9.0970	94.3387	94.1469	19,674
17/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9871.6800	9679.9000	9.8717	9.6799	0
17/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0400	0.0900	0.0000	0.0001	0
17/06/2025	R213 On 06-November-25			Bond Future	9.1347	9.1849	92.5590	92.3635	77,823
17/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3814.0800	3665.2100	3.8141	3.6652	0
17/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	324.7500	371.3800	0.3248	0.3714	0
17/06/2025	R213 On 05-February-26			Bond Future	9.2324	9.2857	94.2938	94.0944	0
17/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3239.0800	3111.2300	3.2391	3.1112	0
17/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	815.4900	887.0000	0.8155	0.8870	0
17/06/2025	R213 On 07-May-26			Bond Future	9.3371	9.3938	92.4890	92.2857	0
17/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2874.1300	2756.5900	2.8741	2.7566	0
17/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1229.8800	1315.6300	1.2299	1.3156	0
17/06/2025	R213 On 06-August-26			Bond Future	9.4657	9.5263	94.1811	93.9738	0
17/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2516.5500	2410.3500	2.5166	2.4104	0
17/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1751.6000	1852.7200	1.7516	1.8527	0
17/06/2025	R214 On 07-August-25			Bond Future	10.9980	11.0450	69.7458	69.4880	6,540
17/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9660.9300	9404.9800	9.6609	9.4050	0
17/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	2.1900	4.0400	0.0022	0.0040	0
17/06/2025	R214 On 06-November-25			Bond Future	11.1015	11.1501	67.7577	67.4950	31,324
17/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	3720.2600	3556.2000	3.7203	3.5562	0
17/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	894.9100	993.5500	0.8949	0.9936	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2025	R214 On 05-February-26			Bond Future	11.2125	11.2629	69.0276	68.7598	0
17/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2625.3400	2505.8800	2.6253	2.5059	0
17/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2372.8900	2521.1900	2.3729	2.5212	0
17/06/2025	R214 On 07-May-26			Bond Future	11.3247	11.3769	67.0079	66.7349	0
17/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3590.2800	3452.8700	3.5903	3.4529	0
17/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2525.8700	2661.3800	2.5259	2.6614	0
17/06/2025	R214 On 06-August-26			Bond Future	11.4491	11.5032	68.2330	67.9549	0
17/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	4919.3700	4758.3200	4.9194	4.7583	0
17/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2312.2000	2429.2500	2.3122	2.4293	0
17/06/2025	R248 On 07-August-25			Bond Future	11.3326	11.3849	83.0201	82.6737	207,495
17/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	10991.8100	10649.8400	10.9918	10.6498	0
17/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	5.7400	10.1700	0.0057	0.0102	0
17/06/2025	R248 On 06-November-25			Bond Future	11.4438	11.4980	80.1396	79.7867	18,439
17/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3499.1300	3311.1400	3.4991	3.3111	0
17/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1601.7600	1766.7100	1.6018	1.7667	0
17/06/2025	R248 On 05-February-26			Bond Future	11.5630	11.6192	81.6415	81.2817	0
17/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2751.6300	2606.7400	2.7516	2.6067	0
17/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3417.6700	3632.5200	3.4177	3.6325	0
17/06/2025	R248 On 07-May-26			Bond Future	11.6830	11.7413	78.7134	78.3468	260
17/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3747.3200	3577.0000	3.7473	3.5770	0
17/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3514.2400	3710.5500	3.5142	3.7106	0
17/06/2025	R248 On 06-August-26			Bond Future	11.8156	11.8762	80.1520	79.7783	0
17/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6153.0000	5933.8100	6.1530	5.9338	0
17/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2850.2600	3004.7100	2.8503	3.0047	0
17/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0