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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
18/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	2029 On 07-August-25			Bond Future	138.5459	138.4996	138.5459	138.4996	5,425
18/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	1135.9100	1089.6100	1.1359	1.0896	0
18/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2029 On 06-November-25			Bond Future	139.7455	139.6973	139.7455	139.6973	0
18/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	44.5100	92.6700	0.0445	0.0927	0
18/06/2025	2029 On 05-February-26			Bond Future	142.3988	142.3489	142.3988	142.3489	0
18/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2288.8300	2238.8900	2.2888	2.2389	0
18/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2029 On 07-May-26			Bond Future	143.6126	143.5597	143.6126	143.5597	0
18/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1792.6400	1739.6500	1.7926	1.7397	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2029 On 06-August-26			Bond Future	146.2770	146.2217	146.2770	146.2217	0
18/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	2177.0200	2121.6500	2.1770	2.1217	0
18/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2030 On 07-August-25			Bond Future	8.6505	8.6635	97.8870	97.8403	127,225
18/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	800.8900	781.4900	0.8009	0.7815	300
18/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	551.9400	579.2500	0.5519	0.5793	0
18/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2140.5900	2104.2200	2.1406	2.1042	300
18/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	122.9200	133.2600	0.1229	0.1333	0
18/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4069.3900	4024.6900	4.0694	4.0247	0
18/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	15.1100	17.1200	0.0151	0.0171	300
18/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6303.8300	6257.3400	6.3038	6.2573	1,054
18/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	1.1400	1.3600	0.0011	0.0014	0
18/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8356.4200	8309.7200	8.3564	8.3097	0
18/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
18/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11531.2300	11484.5200	11.5312	11.4845	0
18/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
18/06/2025	2030 On 06-November-25			Bond Future	8.7184	8.7324	99.7262	99.6783	0
18/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1075.1300	1054.8700	1.0751	1.0549	300
18/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1069.6300	1097.2300	1.0696	1.0972	0
18/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2177.3500	2145.9600	2.1774	2.1460	300
18/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	481.3300	497.8000	0.4813	0.4978	0
18/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3035.0100	2998.1300	3.0350	2.9981	0
18/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	275.9200	286.9000	0.2759	0.2869	0
18/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4623.8200	4581.0400	4.6238	4.5810	0
18/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	103.4500	108.5300	0.1035	0.1085	300
18/06/2025	2030 On 05-February-26			Bond Future	8.7984	8.8137	97.5878	97.5384	0
18/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2829.2400	2795.8800	2.8292	2.7959	0
18/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	620.3100	636.3000	0.6203	0.6363	0
18/06/2025	2030 On 07-May-26			Bond Future	8.9050	8.9217	99.3966	99.3456	0
18/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2440.5200	2409.7600	2.4405	2.4098	0
18/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	971.4000	991.6900	0.9714	0.9917	0
18/06/2025	2030 On 06-August-26			Bond Future	9.0440	9.0625	97.2065	97.1535	0
18/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1965.5900	1938.3300	1.9656	1.9383	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1462.8300	1488.5400	1.4628	1.4885	0
18/06/2025	2032 On 07-August-25			Bond Future	9.3572	9.3653	97.6200	97.5822	128,945
18/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1094.8900	1084.5400	1.0949	1.0845	300
18/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	894.2900	921.7400	0.8943	0.9217	0
18/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2773.4300	2749.6200	2.7734	2.7496	300
18/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	266.9800	280.9700	0.2670	0.2810	0
18/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5612.8100	5578.5500	5.6128	5.5786	0
18/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	39.5300	43.0700	0.0395	0.0431	300
18/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11488.6900	11450.9100	11.4887	11.4509	0
18/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0900	0.1100	0.0001	0.0001	0
18/06/2025	2032 On 06-November-25			Bond Future	9.4468	9.4554	95.2935	95.2547	0
18/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1450.6600	1437.3700	1.4507	1.4374	300
18/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1663.9400	1689.4200	1.6639	1.6894	0
18/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2846.4400	2824.5800	2.8464	2.8246	300
18/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	813.9300	830.8400	0.8139	0.8308	0
18/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4656.4000	4627.3400	4.6564	4.6273	0
18/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	358.8400	368.5500	0.3588	0.3686	0
18/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6449.0500	6415.7000	6.4491	6.4157	0
18/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	164.1100	169.5300	0.1641	0.1695	300
18/06/2025	2032 On 05-February-26			Bond Future	9.5463	9.5554	97.0798	97.0397	0
18/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3684.2300	3660.1400	3.6842	3.6601	0
18/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1034.8800	1050.8500	1.0349	1.0509	0
18/06/2025	2032 On 07-May-26			Bond Future	9.6580	9.6678	94.7193	94.6778	0
18/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3483.4300	3460.0600	3.4834	3.4601	0
18/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1467.6300	1485.7900	1.4676	1.4858	0
18/06/2025	2032 On 06-August-26			Bond Future	9.7899	9.8006	96.4518	96.4085	0
18/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3295.1700	3272.5200	3.2952	3.2725	0
18/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1960.8300	1981.4400	1.9608	1.9814	0
18/06/2025	2033 On 07-August-25			Bond Future	130.5909	130.1616	130.5909	130.1616	1,648
18/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1940.9300	1511.5600	1.9409	1.5116	0
18/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2033 On 06-November-25			Bond Future	131.5382	131.0999	131.5382	131.0999	5,288
18/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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18/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1601.7700	2040.1400	1.6018	2.0401	0
18/06/2025	2033 On 05-February-26			Bond Future	134.0358	133.5883	134.0358	133.5883	0
18/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1155.7500	708.2900	1.1558	0.7083	0
18/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2033 On 07-May-26			Bond Future	134.9905	134.5324	134.9905	134.5324	0
18/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	169.5200	627.5800	0.1695	0.6276	0
18/06/2025	2033 On 06-August-26			Bond Future	137.4950	137.0271	137.4950	137.0271	0
18/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3244.9900	2777.1100	3.2450	2.7771	0
18/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2037 On 07-August-25			Bond Future	10.6769	10.6859	86.0668	86.0141	140,391
18/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	438.3300	434.3300	0.4383	0.4343	2,541
18/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2447.6000	2496.2700	2.4476	2.4963	0
18/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	751.2900	743.1400	0.7513	0.7431	300
18/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1798.4000	1842.9200	1.7984	1.8429	0
18/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	872.4400	862.7000	0.8724	0.8627	2,341
18/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1621.8700	1664.8000	1.6219	1.6648	0
18/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1118.1100	1105.1900	1.1181	1.1052	200
18/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1335.2700	1375.0200	1.3353	1.3750	0
18/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2420.7700	2393.4600	2.4208	2.3935	300
18/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	553.7000	579.0600	0.5537	0.5791	0
18/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2722.7200	2692.7100	2.7227	2.6927	0
18/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	458.5600	481.2200	0.4586	0.4812	2,541
18/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4377.1300	4336.0100	4.3771	4.3360	0
18/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	166.4000	177.9500	0.1664	0.1780	2,541
18/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4526.4700	4484.6200	4.5265	4.4846	7,500
18/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	151.8500	162.6700	0.1519	0.1627	7,500
18/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6404.5000	6356.2600	6.4045	6.3563	0
18/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	46.1100	50.5400	0.0461	0.0505	2,541
18/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6455.6600	6407.3000	6.4557	6.4073	0
18/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	44.6000	48.9100	0.0446	0.0489	300
18/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8186.7600	8135.7800	8.1868	8.1358	0
18/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	13.9500	15.6400	0.0140	0.0156	2,541
18/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12294.5500	12241.9500	12.2946	12.2420	0

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18/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.3300	0.4000	0.0003	0.0004	0
18/06/2025	2037 On 06-November-25			Bond Future	10.7851	10.7944	87.6839	87.6300	0
18/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1245.9300	1232.1900	1.2459	1.2322	300
18/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2908.5600	2948.7300	2.9086	2.9487	0
18/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2743.9400	2718.6000	2.7439	2.7186	300
18/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1519.0900	1547.6600	1.5191	1.5477	0
18/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5294.0000	5255.9700	5.2940	5.2560	0
18/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	616.8200	632.7000	0.6168	0.6327	0
18/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7707.3600	7662.2700	7.7074	7.6623	0
18/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	277.2800	286.1000	0.2773	0.2861	300
18/06/2025	2037 On 05-February-26			Bond Future	10.9023	10.9121	85.0691	85.0137	0
18/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	1948.3500	1930.1900	1.9484	1.9302	1,930
18/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3386.6500	3423.9200	3.3867	3.4239	0
18/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2653.9500	2631.2200	2.6540	2.6312	1,970
18/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2666.6900	2699.3900	2.6667	2.6994	0
18/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3636.6500	3608.5700	3.6367	3.6086	0
18/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1981.2400	2008.5900	1.9812	2.0086	0
18/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4211.7700	4180.9900	4.2118	4.1810	0
18/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1685.1800	1709.8300	1.6852	1.7098	1,930
18/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4360.3400	4328.9100	4.3603	4.3289	1,030
18/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1617.9300	1641.9300	1.6179	1.6419	0
18/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6174.0400	6135.9100	6.1740	6.1359	0
18/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	1005.2900	1022.5900	1.0053	1.0226	1,930
18/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7901.1200	7858.3000	7.9011	7.8583	0
18/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	653.2700	665.8800	0.6533	0.6659	1,970
18/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	9894.2000	9847.4700	9.8942	9.8475	0
18/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	403.2200	411.9200	0.4032	0.4119	1,030
18/06/2025	2037 On 07-May-26			Bond Future	11.0328	11.0432	86.6454	86.5882	0
18/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	2874.3200	2850.9500	2.8743	2.8510	142
18/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3332.8900	3366.6300	3.3329	3.3666	0
18/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4019.7500	3990.6200	4.0198	3.9906	0
18/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2456.2800	2484.2600	2.4563	2.4843	0
18/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8080.1100	8037.6700	8.0801	8.0377	0
18/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	982.4000	997.0700	0.9824	0.9971	142

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18/06/2025	2037 On 06-August-26			Bond Future	11.1809	11.1919	83.9705	83.9114	0
18/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5256.4600	5223.0400	5.2565	5.2230	0
18/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2472.9200	2498.5800	2.4729	2.4986	0
18/06/2025	2038 On 07-August-25			Bond Future	139.1302	138.9560	139.1302	138.9560	2,397
18/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	429.7800	604.0300	0.4298	0.6040	0
18/06/2025	2038 On 06-November-25			Bond Future	141.7784	141.6003	141.7784	141.6003	440
18/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2101.5600	2279.6600	2.1016	2.2797	0
18/06/2025	2038 On 05-February-26			Bond Future	142.3052	142.1213	142.3052	142.1213	0
18/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	894.8200	1078.6600	0.8948	1.0787	0
18/06/2025	2038 On 07-May-26			Bond Future	144.9774	144.7890	144.9774	144.7890	0
18/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	447.4300	258.9800	0.4474	0.2590	0
18/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2038 On 06-August-26			Bond Future	145.4657	145.2715	145.4657	145.2715	0
18/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	745.7000	551.4900	0.7457	0.5515	0
18/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2040 On 07-August-25			Bond Future	11.0641	11.0783	85.5584	85.4683	56,708
18/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	595.0100	578.9400	0.5950	0.5789	400
18/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2295.1000	2369.1600	2.2951	2.3692	0
18/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	825.5100	803.8100	0.8255	0.8038	680
18/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1876.0600	1944.4900	1.8761	1.9445	0
18/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1104.0200	1076.0300	1.1040	1.0760	0
18/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1512.1900	1574.3300	1.5122	1.5743	0
18/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1429.9800	1395.2800	1.4300	1.3953	0
18/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1202.8400	1258.2700	1.2028	1.2583	0
18/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1799.8800	1758.3400	1.7999	1.7583	0
18/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	944.4100	993.0000	0.9444	0.9930	680
18/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2652.9900	2598.3400	2.6530	2.5983	400
18/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	561.4400	596.9200	0.5614	0.5969	0
18/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3125.1500	3064.6100	3.1252	3.0646	0
18/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	425.6700	455.2600	0.4257	0.4553	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4133.6500	4063.2600	4.1337	4.0633	0
18/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	238.1200	257.8600	0.2381	0.2579	0
18/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5735.2900	5654.9900	5.7353	5.6550	0
18/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	93.9500	103.7800	0.0940	0.1038	400
18/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	7907.1900	7820.4400	7.9072	7.8204	0
18/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	24.8100	28.1900	0.0248	0.0282	0
18/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	8979.5900	8891.3700	8.9796	8.8914	0
18/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	12.4600	14.3700	0.0125	0.0144	0
18/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12536.8800	12446.9200	12.5369	12.4469	0
18/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.7400	0.9100	0.0007	0.0009	0
18/06/2025	2040 On 06-November-25			Bond Future	11.1760	11.1908	87.1660	87.0739	1,568
18/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	4902.2500	4839.5100	4.9023	4.8395	0
18/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	909.8300	939.1900	0.9098	0.9392	0
18/06/2025	2040 On 05-February-26			Bond Future	11.2965	11.3120	84.2909	84.1966	0
18/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3523.2000	3474.8100	3.5232	3.4748	0
18/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2352.7100	2398.6300	2.3527	2.3986	0
18/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4791.9600	4734.1500	4.7920	4.7342	475
18/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1679.9900	1716.4900	1.6800	1.7165	0
18/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	11072.4300	10989.8600	11.0724	10.9899	0
18/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	388.2500	399.9900	0.3883	0.4000	475
18/06/2025	2040 On 07-May-26			Bond Future	11.4290	11.4451	85.8525	85.7558	0
18/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1518.2800	1493.0500	1.5183	1.4931	1,460
18/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	6061.2600	6132.7400	6.0613	6.1327	0
18/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2518.2500	2481.8500	2.5183	2.4819	820
18/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4400.7400	4461.0500	4.4007	4.4611	0
18/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4256.8200	4205.8100	4.2568	4.2058	0
18/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2830.3800	2876.0800	2.8304	2.8761	0
18/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4434.8400	4382.5800	4.4348	4.3826	0
18/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2717.0200	2761.4700	2.7170	2.7615	1,460
18/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5597.4300	5537.9100	5.5974	5.5379	0
18/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2106.9200	2144.1100	2.1069	2.1441	820
18/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6349.7500	6286.2100	6.3498	6.2862	0
18/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1800.9000	1834.0700	1.8009	1.8341	1,460
18/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7624.8000	7555.4400	7.6248	7.5554	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1393.6300	1420.9800	1.3936	1.4210	820
18/06/2025	2040 On 06-August-26			Bond Future	11.5776	11.5946	82.9123	82.8129	0
18/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	5987.8400	5927.1400	5.9878	5.9271	0
18/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2509.4300	2548.1400	2.5094	2.5481	0
18/06/2025	2044 On 07-August-25			Bond Future	11.3391	11.3584	80.4231	80.2990	46,805
18/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	85.7600	81.6000	0.0858	0.0816	9,000
18/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4867.1700	4987.1900	4.8672	4.9872	0
18/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1214.1200	1168.8500	1.2141	1.1689	9,000
18/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1466.4500	1545.3600	1.4665	1.5454	0
18/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3545.8500	3454.3300	3.5459	3.4543	0
18/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	361.3500	394.0100	0.3614	0.3940	9,000
18/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5378.6000	5269.5300	5.3786	5.2695	0
18/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	128.7100	143.8200	0.1287	0.1438	5,600
18/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11387.9500	11264.3800	11.3880	11.2644	0
18/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	2.8000	3.4100	0.0028	0.0034	0
18/06/2025	2044 On 06-November-25			Bond Future	11.4508	11.4709	81.9342	81.8074	72,330
18/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	3952.9200	3874.5300	3.9529	3.8745	0
18/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1307.4600	1355.8800	1.3075	1.3559	0
18/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4470.3500	4386.6600	4.4704	4.3867	0
18/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1110.4600	1153.5800	1.1105	1.1536	5,800
18/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5370.2800	5278.7000	5.3703	5.2787	0
18/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	843.2500	878.4800	0.8433	0.8785	5,600
18/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5601.1100	5507.7400	5.6011	5.5077	0
18/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	786.8200	820.2600	0.7868	0.8203	5,800
18/06/2025	2044 On 05-February-26			Bond Future	11.5707	11.5915	79.0863	78.9567	0
18/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2896.0500	2836.0600	2.8961	2.8361	0
18/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	2962.4500	3032.0800	2.9625	3.0321	0
18/06/2025	2044 On 07-May-26			Bond Future	11.7012	11.7229	80.5515	80.4188	0
18/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3866.5400	3799.5800	3.8665	3.7996	0
18/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3266.8200	3332.5700	3.2668	3.3326	0
18/06/2025	2044 On 06-August-26			Bond Future	11.8467	11.8695	77.6393	77.5034	0
18/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5972.5600	5889.0600	5.9726	5.8891	0
18/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2662.8200	2715.2400	2.6628	2.7152	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2025	2046 On 07-August-25			Bond Future	120.1257	119.7523	120.1257	119.7523	12,424
18/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	1435.7000	1062.2900	1.4357	1.0623	0
18/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2046 On 06-November-25			Bond Future	120.1534	119.7715	120.1534	119.7715	7,518
18/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5256.5900	5638.4600	5.2566	5.6385	0
18/06/2025	2046 On 05-February-26			Bond Future	122.4344	122.0448	122.4344	122.0448	0
18/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	784.4100	394.7900	0.7844	0.3948	0
18/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2046 On 07-May-26			Bond Future	122.4382	122.0384	122.4382	122.0384	0
18/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2511.8200	2911.6100	2.5118	2.9116	0
18/06/2025	2046 On 06-August-26			Bond Future	124.7084	124.3000	124.7084	124.3000	0
18/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	2328.3700	1919.9900	2.3284	1.9200	0
18/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2050 On 07-August-25			Bond Future	118.6468	118.2312	118.6468	118.2312	10,256
18/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1243.2500	1658.7800	1.2433	1.6588	0
18/06/2025	2050 On 06-November-25			Bond Future	120.9053	120.4816	120.9053	120.4816	4,109
18/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3514.7100	3938.4400	3.5147	3.9384	0
18/06/2025	2050 On 05-February-26			Bond Future	120.7884	120.3542	120.7884	120.3542	0
18/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2031.5700	2465.8100	2.0316	2.4658	0
18/06/2025	2050 On 07-May-26			Bond Future	123.0567	122.6132	123.0567	122.6132	0
18/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1013.2700	1456.7600	1.0133	1.4568	0
18/06/2025	2050 On 06-August-26			Bond Future	122.8857	122.4321	122.8857	122.4321	0
18/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	384.3300	837.8800	0.3843	0.8379	0
18/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	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
18/06/2025	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/06/2025	AL37 On 07-August-25			Index Future	1146.2210		1145.6960	1146.2210	1,145.6960	0
18/06/2025	AL37 On 06-November-25			Index Future	1167.7600		1167.2240	1167.7600	1,167.2240	0
18/06/2025	AL37 On 05-February-26			Index Future	1189.6600		1189.1110	1189.6600	1,189.1110	0
18/06/2025	AL37 On 07-May-26			Index Future	1211.7420		1211.1810	1211.7420	1,211.1810	0
18/06/2025	AL37 On 06-August-26			Index Future	1233.7320		1233.1570	1233.7320	1,233.1570	0
18/06/2025	AL7T On 07-August-25			Index Future	1377.8920		1377.8530	1377.8920	1,377.8530	0
18/06/2025	AL7T On 06-November-25			Index Future	1403.7840		1403.7430	1403.7840	1,403.7430	0
18/06/2025	AL7T On 05-February-26			Index Future	1430.1100		1430.0660	1430.1100	1,430.0660	0
18/06/2025	AL7T On 07-May-26			Index Future	1456.6560		1456.6070	1456.6560	1,456.6070	0
18/06/2025	AL7T On 06-August-26			Index Future	1483.0900		1483.0360	1483.0900	1,483.0360	0
18/06/2025	ALBI On 07-August-25			Index Future	1174.2030		1173.9290	1174.2030	1,173.9290	77
18/06/2025	ALBI On 06-November-25			Index Future	1196.2670		1195.9870	1196.2670	1,195.9870	0
18/06/2025	ALBI On 05-February-26			Index Future	1218.7020		1218.4140	1218.7020	1,218.4140	0
18/06/2025	ALBI On 07-May-26			Index Future	1241.3240		1241.0270	1241.3240	1,241.0270	0
18/06/2025	ALBI On 06-August-26			Index Future	1263.8500		1263.5450	1263.8500	1,263.5450	0
18/06/2025	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/06/2025	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/06/2025	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/06/2025	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/06/2025	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/06/2025	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
18/06/2025	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/06/2025	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/06/2025	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/06/2025	C050 On 31-December-50			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
18/06/2025	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
18/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
18/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
18/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	ES33 On 07-August-25			Bond Future	10.8217	10.8210	85.4290	85.4326	0
18/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11624.4100	11628.0100	11.6244	11.6280	0
18/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	ES33 On 06-November-25			Bond Future	10.9604	10.9597	83.2603	83.2637	0
18/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4610.1100	4613.4800	4.6101	4.6135	0
18/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	ES33 On 05-February-26			Bond Future	11.1138	11.1132	84.8407	84.8437	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1645.2700	1648.1900	1.6453	1.6482	0
18/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	ES33 On 07-May-26			Bond Future	11.2761	11.2756	82.6376	82.6399	0
18/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1757.0500	1759.3300	1.7571	1.7593	0
18/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	ES33 On 06-August-26			Bond Future	11.4590	11.4587	84.1673	84.1688	0
18/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2298.7000	2300.2000	2.2987	2.3002	0
18/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	ES42 On 07-August-25			Bond Future	11.5610	11.5701	80.0773	80.0224	0
18/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11805.0900	11750.2000	11.8051	11.7502	0
18/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	ES42 On 06-November-25			Bond Future	11.6851	11.6946	77.3364	77.2802	0
18/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4002.5300	3946.2700	4.0025	3.9463	0
18/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	ES42 On 05-February-26			Bond Future	11.8148	11.8248	78.8039	78.7461	0
18/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	204.1600	146.3700	0.2042	0.1464	0
18/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	ES42 On 07-May-26			Bond Future	11.9550	11.9654	76.0177	75.9582	0
18/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1376.2800	1316.7800	1.3763	1.3168	0
18/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	ES42 On 06-August-26			Bond Future	12.1053	12.1163	77.4228	77.3614	0
18/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2948.4800	2887.0500	2.9485	2.8871	0
18/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	GOVI On 07-August-25			GOVI	1156.0020	1155.7950	1156.0020	1,155.7950	604
18/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1450020.0000	1447950.0000	145.0020	144.7950	0
18/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	GOVI On 06-November-25			GOVI	1177.7250	1177.5120	1177.7250	1,177.5120	0
18/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	657250.0000	655120.0000	65.7250	65.5120	0
18/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	GOVI On 05-February-26			GOVI	1199.8110	1199.5920	1199.8110	1,199.5920	0
18/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	498110.0000	495920.0000	49.8110	49.5920	0
18/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	GOVI On 07-May-26			GOVI	1222.0820	1221.8560	1222.0820	1,221.8560	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	450820.0000	448560.0000	45.0820	44.8560	0
18/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	GOVI On 06-August-26			GOVI	1244.2600	1244.0260	1244.2600	1,244.0260	0
18/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	552600.0000	550260.0000	55.2600	55.0260	0
18/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
18/06/2025	IGOV On 07-August-25			Index Future	381.4180	380.8260	381.4180	380.8260	746
18/06/2025	IGOV On 06-November-25			Index Future	388.6780	388.0740	388.6780	388.0740	8
18/06/2025	IGOV On 05-February-26			Index Future	396.0590	395.4430	396.0590	395.4430	0
18/06/2025	IGOV On 07-May-26			Index Future	403.5000	402.8710	403.5000	402.8710	0
18/06/2025	IGOV On 06-August-26			Index Future	410.9100	410.2690	410.9100	410.2690	0
18/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
18/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
18/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
18/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
18/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
18/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
18/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
18/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
18/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
18/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
18/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
18/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
18/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
18/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
18/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
18/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
18/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
18/06/2025	R033 On 07-August-25			Bond Future	9.5647	9.5729	105.9591	105.9148	7,257
18/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4195.0500	4161.1400	4.1951	4.1611	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	158.5800	169.0000	0.1586	0.1690	0
18/06/2025	R033 On 06-November-25			Bond Future	9.6585	9.6672	102.9067	102.8612	0
18/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4090.7300	4060.6900	4.0907	4.0607	0
18/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	639.4900	654.9500	0.6395	0.6550	0
18/06/2025	R033 On 05-February-26			Bond Future	9.7615	9.7707	104.8356	104.7887	0
18/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4655.2100	4625.1900	4.6552	4.6252	0
18/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1029.3600	1046.2600	1.0294	1.0463	0
18/06/2025	R033 On 07-May-26			Bond Future	9.8761	9.8859	101.7351	101.6865	0
18/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4170.3100	4142.8200	4.1703	4.1428	0
18/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1723.4700	1744.5600	1.7235	1.7446	0
18/06/2025	R033 On 06-August-26			Bond Future	10.0088	10.0194	103.5952	103.5447	0
18/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3589.7000	3564.3000	3.5897	3.5643	0
18/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2448.8200	2473.9100	2.4488	2.4739	0
18/06/2025	R035 On 07-August-25			Bond Future	10.1646	10.1628	96.2031	96.2133	94,248
18/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	924.6600	940.4500	0.9247	0.9405	300
18/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1409.2100	1414.7900	1.4092	1.4148	0
18/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	1993.2000	2011.0700	1.9932	2.0111	0
18/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	663.0400	670.7000	0.6630	0.6707	50
18/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2744.2600	2761.6200	2.7443	2.7616	300
18/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	414.1700	421.3200	0.4142	0.4213	0
18/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4239.8300	4255.0100	4.2398	4.2550	0
18/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	168.2500	173.2200	0.1683	0.1732	8,500
18/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6234.7700	6247.3800	6.2348	6.2474	0
18/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	49.5900	51.9900	0.0496	0.0520	17,500
18/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6436.4600	6448.8800	6.4365	6.4489	0
18/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	43.7000	45.9100	0.0437	0.0459	300
18/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	12831.5100	12841.7500	12.8315	12.8418	0
18/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.2000	0.2300	0.0002	0.0002	0
18/06/2025	R035 On 06-November-25			Bond Future	10.2699	10.2681	93.5071	93.5172	11,545
18/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	780.9400	789.2800	0.7809	0.7893	250
18/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3625.3700	3623.6100	3.6254	3.6236	0
18/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1048.3300	1057.9300	1.0483	1.0579	2,000
18/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3084.5200	3084.0200	3.0845	3.0840	0
18/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1441.4400	1452.3800	1.4414	1.4524	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2508.4600	2509.3000	2.5085	2.5093	0
18/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1624.8100	1636.2300	1.6248	1.6362	0
18/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2296.6200	2297.9400	2.2966	2.2979	250
18/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2408.3700	2421.1400	2.4084	2.4211	2,000
18/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1631.7100	1634.3800	1.6317	1.6344	0
18/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2508.1900	2521.0600	2.5082	2.5211	2,000
18/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1566.3400	1569.1100	1.5663	1.5691	0
18/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2713.6500	2726.7200	2.7137	2.7267	0
18/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1442.6400	1445.6100	1.4426	1.4456	250
18/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	2998.1400	3011.4100	2.9981	3.0114	300
18/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1290.7100	1293.8800	1.2907	1.2939	0
18/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3369.4600	3382.9200	3.3695	3.3829	0
18/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1120.4400	1123.8000	1.1204	1.1238	8,500
18/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4404.3400	4417.9300	4.4043	4.4179	2,000
18/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	767.4200	770.9100	0.7674	0.7709	0
18/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4445.9300	4459.5100	4.4459	4.4595	250
18/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	756.2100	759.6900	0.7562	0.7597	0
18/06/2025	R035 On 06-November-25	11.00	Call	Bond Future	4655.1300	4668.6900	4.6551	4.6687	0
18/06/2025	R035 On 06-November-25	11.00	Put	Bond Future	702.0300	705.4900	0.7020	0.7055	0
18/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5514.9900	5528.3500	5.5150	5.5284	0
18/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	518.8500	522.1100	0.5189	0.5221	0
18/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6539.2500	6552.2500	6.5393	6.5523	0
18/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	364.0700	366.9700	0.3641	0.3670	2,000
18/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6629.6400	6642.6100	6.6296	6.6426	0
18/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	352.9600	355.8300	0.3530	0.3558	250
18/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7632.9500	7645.5100	7.6330	7.6455	0
18/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	250.3500	252.8100	0.2504	0.2528	300
18/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	8923.5100	8935.5700	8.9235	8.9356	0
18/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	161.1200	163.0800	0.1611	0.1631	250
18/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9108.3100	9120.3000	9.1083	9.1203	0
18/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	151.3000	153.1900	0.1513	0.1532	2,000
18/06/2025	R035 On 05-February-26			Bond Future	10.3854	10.3836	95.2602	95.2699	0
18/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2721.7300	2732.4400	2.7217	2.7324	2,000
18/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2425.4300	2426.4000	2.4254	2.4264	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3874.3600	3886.0200	3.8744	3.8860	0
18/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1708.7300	1710.6500	1.7087	1.7107	0
18/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4415.9900	4427.8900	4.4160	4.4279	2,000
18/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1464.8600	1467.0200	1.4649	1.4670	0
18/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4639.3200	4651.2900	4.6393	4.6513	0
18/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1376.5700	1378.8000	1.3766	1.3788	0
18/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10567.9200	10579.2100	10.5679	10.5792	0
18/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	248.6800	250.2300	0.2487	0.2502	2,000
18/06/2025	R035 On 07-May-26			Bond Future	10.5043	10.5026	92.5220	92.5311	0
18/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4049.1200	4059.2900	4.0491	4.0593	0
18/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2187.4400	2188.4300	2.1874	2.1884	0
18/06/2025	R035 On 06-August-26			Bond Future	10.6403	10.6387	94.2146	94.2230	0
18/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4617.2500	4626.4600	4.6173	4.6265	0
18/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2483.4200	2484.2100	2.4834	2.4842	0
18/06/2025	R038 On 07-August-25			Bond Future	10.7163	10.7200	105.0388	105.0131	6,513
18/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	3861.7800	3849.9500	3.8618	3.8500	0
18/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	343.5700	357.4500	0.3436	0.3575	0
18/06/2025	R038 On 06-November-25			Bond Future	10.8307	10.8346	101.5279	101.5013	0
18/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2955.7900	2948.9700	2.9558	2.9490	1,770
18/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	1955.2700	1974.9700	1.9553	1.9750	0
18/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4075.0500	4065.1000	4.0751	4.0651	0
18/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1366.6200	1383.1900	1.3666	1.3832	0
18/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9694.0000	9673.4900	9.6940	9.6735	0
18/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	273.1400	279.1500	0.2731	0.2792	1,770
18/06/2025	R038 On 05-February-26			Bond Future	10.9526	10.9568	103.4308	103.4033	0
18/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	4985.5200	4973.4400	4.9855	4.9734	0
18/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1839.9800	1855.4400	1.8400	1.8554	0
18/06/2025	R038 On 07-May-26			Bond Future	11.0835	11.0880	99.8627	99.8338	0
18/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4829.3300	4817.5800	4.8293	4.8176	0
18/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2815.8900	2833.0000	2.8159	2.8330	0
18/06/2025	R038 On 06-August-26			Bond Future	11.2284	11.2333	101.6879	101.6574	0
18/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6123.0500	6108.3800	6.1231	6.1084	0
18/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2792.0900	2807.8700	2.7921	2.8079	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2025	R053 On 07-August-25			Bond Future	11.2124	11.2363	107.7243	107.5155	22,800
18/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	14894.8800	14687.2100	14.8949	14.6872	0
18/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	4.7100	5.8400	0.0047	0.0058	0
18/06/2025	R053 On 06-November-25			Bond Future	11.3188	11.3437	103.8855	103.6724	0
18/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5416.3700	5281.3200	5.4164	5.2813	0
18/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1745.1700	1823.1900	1.7452	1.8232	0
18/06/2025	R053 On 05-February-26			Bond Future	11.4307	11.4565	105.8327	105.6149	0
18/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4241.0800	4133.2800	4.2411	4.1333	0
18/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3742.2000	3852.1400	3.7422	3.8521	0
18/06/2025	R053 On 07-May-26			Bond Future	11.5489	11.5759	101.9318	101.7092	0
18/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5406.9300	5290.1100	5.4069	5.2901	0
18/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4250.2900	4356.0400	4.2503	4.3560	0
18/06/2025	R053 On 06-August-26			Bond Future	11.6777	11.7058	103.7944	103.5668	0
18/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8316.2100	8174.2100	8.3162	8.1742	0
18/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3633.0600	3718.7100	3.6331	3.7187	0
18/06/2025	R186 On 07-August-25			Bond Future	7.8736	7.8534	104.7921	104.8183	179,920
18/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1725.0700	1751.2300	1.7251	1.7512	1,983
18/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.1700	0.1600	0.0002	0.0002	0
18/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2304.9900	2331.1600	2.3050	2.3312	0
18/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
18/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3017.3200	3043.4900	3.0173	3.0435	0
18/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
18/06/2025	R186 On 06-November-25			Bond Future	7.9322	7.9074	106.7613	106.7876	7,266
18/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	367.0500	384.7700	0.3671	0.3848	0
18/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	156.6900	148.0700	0.1567	0.1481	0
18/06/2025	R186 On 05-February-26			Bond Future	8.0377	8.0061	103.4575	103.4837	0
18/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	496.1000	514.3100	0.4961	0.5143	0
18/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	171.0200	162.9900	0.1710	0.1630	0
18/06/2025	R186 On 07-May-26			Bond Future	8.2745	8.2307	105.3755	105.4014	0
18/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	421.2300	438.3500	0.4212	0.4384	0
18/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	175.7500	166.9200	0.1758	0.1669	0
18/06/2025	R186 On 06-August-26			Bond Future	8.8840	8.8124	101.9978	102.0232	0
18/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	130.0900	140.8300	0.1301	0.1408	0
18/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	241.5900	226.9200	0.2416	0.2269	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2025	R202 On 07-August-25			Bond Future	268.5129	268.8424	268.5129	268.8424	573
18/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	3087.1500	2757.6200	3.0872	2.7576	0
18/06/2025	R202 On 06-November-25			Bond Future	273.6241	273.9589	273.6241	273.9589	460
18/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	2015.8900	1681.1100	2.0159	1.6811	0
18/06/2025	R202 On 05-February-26			Bond Future	273.4841	273.8200	273.4841	273.8200	0
18/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	4335.9200	3999.9900	4.3359	4.0000	0
18/06/2025	R202 On 07-May-26			Bond Future	278.6202	278.9603	278.6202	278.9603	0
18/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1070.1600	1410.3000	1.0702	1.4103	0
18/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	R202 On 06-August-26			Bond Future	278.3618	278.7037	278.3618	278.7037	0
18/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	498.1600	156.2600	0.4982	0.1563	0
18/06/2025	R209 On 07-August-25			Bond Future	10.4235	10.4216	75.8237	75.8332	11,125
18/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10545.7000	10555.3100	10.5457	10.5553	0
18/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.3000	0.3400	0.0003	0.0003	0
18/06/2025	R209 On 06-November-25			Bond Future	10.5235	10.5216	74.0963	74.1058	6,367
18/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4296.9800	4309.5900	4.2970	4.3096	0
18/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	629.9100	633.0100	0.6299	0.6330	0
18/06/2025	R209 On 05-February-26			Bond Future	10.6304	10.6286	75.4853	75.4946	0
18/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3217.1300	3227.8300	3.2171	3.2278	0
18/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1743.6800	1745.1100	1.7437	1.7451	0
18/06/2025	R209 On 07-May-26			Bond Future	10.7455	10.7437	73.7331	73.7420	0
18/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3712.2500	3721.9600	3.7123	3.7220	0
18/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2149.0500	2149.8600	2.1491	2.1499	0
18/06/2025	R209 On 06-August-26			Bond Future	10.8738	10.8720	75.0818	75.0901	0
18/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4573.7600	4582.7800	4.5738	4.5828	0
18/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2158.5000	2159.2000	2.1585	2.1592	0
18/06/2025	R210 On 07-August-25			Bond Future	249.4070	249.2046	249.4070	249.2046	967
18/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	967.0200	764.5600	0.9670	0.7646	0
18/06/2025	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
18/06/2025	R210 On 06-November-25			Bond Future	250.7302	250.5217	250.7302	250.5217	300
18/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1409.8500	1618.2900	1.4099	1.6183	0
18/06/2025	R210 On 05-February-26			Bond Future	255.4905	255.2766	255.4905	255.2766	0
18/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2390.5000	2176.6300	2.3905	2.1766	0
18/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	R210 On 07-May-26			Bond Future	256.8091	256.5868	256.8091	256.5868	0
18/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1409.1400	1186.8300	1.4091	1.1868	0
18/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	R210 On 06-August-26			Bond Future	261.5725	261.3435	261.5725	261.3435	0
18/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1732.4600	1503.5400	1.7325	1.5035	0
18/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
18/06/2025	R213 On 07-August-25			Bond Future	9.0316	9.0497	94.4120	94.3387	21,548
18/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9944.9400	9871.6800	9.9449	9.8717	0
18/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0300	0.0400	0.0000	0.0000	0
18/06/2025	R213 On 06-November-25			Bond Future	9.1156	9.1347	92.6339	92.5590	77,823
18/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3873.8100	3814.0800	3.8738	3.8141	0
18/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	309.5700	324.7500	0.3096	0.3248	0
18/06/2025	R213 On 05-February-26			Bond Future	9.2119	9.2324	94.3706	94.2938	0
18/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3291.0600	3239.0800	3.2911	3.2391	0
18/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	790.6200	815.4900	0.7906	0.8155	0
18/06/2025	R213 On 07-May-26			Bond Future	9.3151	9.3371	92.5680	92.4890	0
18/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2922.2700	2874.1300	2.9223	2.8741	0
18/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1199.0400	1229.8800	1.1990	1.2299	0
18/06/2025	R213 On 06-August-26			Bond Future	9.4420	9.4657	94.2625	94.1811	0
18/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2560.5400	2516.5500	2.5605	2.5166	0
18/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1714.2300	1751.6000	1.7142	1.7516	0
18/06/2025	R214 On 07-August-25			Bond Future	10.9895	10.9980	69.7921	69.7458	6,540
18/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9706.9400	9660.9300	9.7069	9.6609	0
18/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	1.8800	2.1900	0.0019	0.0022	0
18/06/2025	R214 On 06-November-25			Bond Future	11.0927	11.1015	67.8051	67.7577	31,324
18/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	3748.7600	3720.2600	3.7488	3.7203	0
18/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	876.0400	894.9100	0.8760	0.8949	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2025	R214 On 05-February-26			Bond Future	11.2034	11.2125	69.0763	69.0276	0
18/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2646.0600	2625.3400	2.6461	2.6253	0
18/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2344.9300	2372.8900	2.3449	2.3729	0
18/06/2025	R214 On 07-May-26			Bond Future	11.3151	11.3247	67.0579	67.0079	0
18/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3614.6700	3590.2800	3.6147	3.5903	0
18/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2500.1800	2525.8700	2.5002	2.5259	0
18/06/2025	R214 On 06-August-26			Bond Future	11.4390	11.4491	68.2847	68.2330	0
18/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	4948.6900	4919.3700	4.9487	4.9194	0
18/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2289.7800	2312.2000	2.2898	2.3122	0
18/06/2025	R248 On 07-August-25			Bond Future	11.3188	11.3326	83.1119	83.0201	208,839
18/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	11082.7800	10991.8100	11.0828	10.9918	0
18/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	4.8900	5.7400	0.0049	0.0057	0
18/06/2025	R248 On 06-November-25			Bond Future	11.4295	11.4438	80.2334	80.1396	18,439
18/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3550.9900	3499.1300	3.5510	3.4991	0
18/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1559.8000	1601.7600	1.5598	1.6018	0
18/06/2025	R248 On 05-February-26			Bond Future	11.5480	11.5630	81.7375	81.6415	0
18/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2791.7700	2751.6300	2.7918	2.7516	0
18/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3361.8300	3417.6700	3.3618	3.4177	0
18/06/2025	R248 On 07-May-26			Bond Future	11.6674	11.6830	78.8117	78.7134	260
18/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3794.3700	3747.3200	3.7944	3.7473	0
18/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3462.9500	3514.2400	3.4630	3.5142	0
18/06/2025	R248 On 06-August-26			Bond Future	11.7993	11.8156	80.2530	80.1520	0
18/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6213.5000	6153.0000	6.2135	6.1530	0
18/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2809.7600	2850.2600	2.8098	2.8503	0
18/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
18/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0