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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
19/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	2029 On 07-August-25			Bond Future	138.5285	138.5459	138.5285	138.5459	5,425
19/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	1118.4700	1135.9100	1.1185	1.1359	0
19/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2029 On 06-November-25			Bond Future	139.7280	139.7455	139.7280	139.7455	0
19/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	62.0400	44.5100	0.0620	0.0445	0
19/06/2025	2029 On 05-February-26			Bond Future	142.3813	142.3988	142.3813	142.3988	0
19/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2271.2500	2288.8300	2.2713	2.2888	0
19/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2029 On 07-May-26			Bond Future	143.5953	143.6126	143.5953	143.6126	0
19/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1775.3200	1792.6400	1.7753	1.7926	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2029 On 06-August-26			Bond Future	146.2599	146.2770	146.2599	146.2770	0
19/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	2159.8500	2177.0200	2.1599	2.1770	0
19/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2030 On 07-August-25			Bond Future	8.6445	8.6505	97.9087	97.8870	127,258
19/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	806.5200	800.8900	0.8065	0.8009	300
19/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	535.8500	551.9400	0.5359	0.5519	0
19/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2155.6000	2140.5900	2.1556	2.1406	300
19/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	116.2100	122.9200	0.1162	0.1229	0
19/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4089.7200	4069.3900	4.0897	4.0694	0
19/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	13.7200	15.1100	0.0137	0.0151	300
19/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6325.3900	6303.8300	6.3254	6.3038	1,054
19/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.9800	1.1400	0.0010	0.0011	0
19/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8378.1400	8356.4200	8.3781	8.3564	0
19/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
19/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11552.9500	11531.2300	11.5530	11.5312	0
19/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
19/06/2025	2030 On 06-November-25			Bond Future	8.7119	8.7184	99.7485	99.7262	0
19/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1082.6300	1075.1300	1.0826	1.0751	300
19/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1054.8700	1069.6300	1.0549	1.0696	0
19/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2190.2700	2177.3500	2.1903	2.1774	300
19/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	471.9900	481.3300	0.4720	0.4813	0
19/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3050.8300	3035.0100	3.0508	3.0350	0
19/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	269.4800	275.9200	0.2695	0.2759	0
19/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4642.9500	4623.8200	4.6430	4.6238	0
19/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	100.3200	103.4500	0.1003	0.1035	300
19/06/2025	2030 On 05-February-26			Bond Future	8.7914	8.7984	97.6106	97.5878	0
19/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2843.3600	2829.2400	2.8434	2.8292	0
19/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	611.5900	620.3100	0.6116	0.6203	0
19/06/2025	2030 On 07-May-26			Bond Future	8.8973	8.9050	99.4201	99.3966	0
19/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2453.5300	2440.5200	2.4535	2.4405	0
19/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	960.9000	971.4000	0.9609	0.9714	0
19/06/2025	2030 On 06-August-26			Bond Future	9.0355	9.0440	97.2307	97.2065	0
19/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1977.0600	1965.5900	1.9771	1.9656	0

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19/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1450.0200	1462.8300	1.4500	1.4628	0
19/06/2025	2032 On 07-August-25			Bond Future	9.3409	9.3572	97.6969	97.6200	128,945
19/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1126.8100	1094.8900	1.1268	1.0949	300
19/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	849.2400	894.2900	0.8492	0.8943	0
19/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2830.1100	2773.4300	2.8301	2.7734	300
19/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	246.6900	266.9800	0.2467	0.2670	0
19/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5685.2600	5612.8100	5.6853	5.6128	0
19/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	35.0100	39.5300	0.0350	0.0395	300
19/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11565.6400	11488.6900	11.5656	11.4887	0
19/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0700	0.0900	0.0001	0.0001	0
19/06/2025	2032 On 06-November-25			Bond Future	9.4296	9.4468	95.3719	95.2935	0
19/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1483.6200	1450.6600	1.4836	1.4507	300
19/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1618.4200	1663.9400	1.6184	1.6639	0
19/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2896.3900	2846.4400	2.8964	2.8464	300
19/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	785.4000	813.9300	0.7854	0.8139	0
19/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4719.3900	4656.4000	4.7194	4.6564	0
19/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	343.3500	358.8400	0.3434	0.3588	0
19/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6519.2600	6449.0500	6.5193	6.4491	0
19/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	155.8400	164.1100	0.1558	0.1641	300
19/06/2025	2032 On 05-February-26			Bond Future	9.5281	9.5463	97.1599	97.0798	0
19/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3736.7700	3684.2300	3.7368	3.6842	0
19/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1007.2600	1034.8800	1.0073	1.0349	0
19/06/2025	2032 On 07-May-26			Bond Future	9.6387	9.6580	94.8012	94.7193	0
19/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3533.1400	3483.4300	3.5331	3.4834	0
19/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1435.4800	1467.6300	1.4355	1.4676	0
19/06/2025	2032 On 06-August-26			Bond Future	9.7694	9.7899	96.5354	96.4518	0
19/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3342.1300	3295.1700	3.3421	3.2952	0
19/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1924.1200	1960.8300	1.9241	1.9608	0
19/06/2025	2033 On 07-August-25			Bond Future	130.5541	130.5909	130.5541	130.5909	1,648
19/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1904.1300	1940.9300	1.9041	1.9409	0
19/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2033 On 06-November-25			Bond Future	131.5008	131.5382	131.5008	131.5382	5,288
19/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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19/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1639.1700	1601.7700	1.6392	1.6018	0
19/06/2025	2033 On 05-February-26			Bond Future	133.9980	134.0358	133.9980	134.0358	0
19/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1117.9800	1155.7500	1.1180	1.1558	0
19/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2033 On 07-May-26			Bond Future	134.9525	134.9905	134.9525	134.9905	0
19/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	207.5100	169.5200	0.2075	0.1695	0
19/06/2025	2033 On 06-August-26			Bond Future	137.4568	137.4950	137.4568	137.4950	0
19/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3206.7800	3244.9900	3.2068	3.2450	0
19/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2037 On 07-August-25			Bond Future	10.6757	10.6769	86.0743	86.0668	140,391
19/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	430.8300	438.3300	0.4308	0.4383	2,541
19/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2432.5300	2447.6000	2.4325	2.4476	0
19/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	742.7200	751.2900	0.7427	0.7513	300
19/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1782.2600	1798.4000	1.7823	1.7984	0
19/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	863.7400	872.4400	0.8637	0.8724	2,341
19/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1605.6000	1621.8700	1.6056	1.6219	0
19/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1109.4700	1118.1100	1.1095	1.1181	200
19/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1319.0600	1335.2700	1.3191	1.3353	0
19/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2415.4900	2420.7700	2.4155	2.4208	300
19/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	540.8500	553.7000	0.5409	0.5537	0
19/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2718.4600	2722.7200	2.7185	2.7227	0
19/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	446.7300	458.5600	0.4467	0.4586	2,541
19/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4377.9200	4377.1300	4.3779	4.3771	0
19/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	159.6200	166.4000	0.1596	0.1664	2,541
19/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4527.6500	4526.4700	4.5277	4.5265	7,500
19/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	145.4600	151.8500	0.1455	0.1519	7,500
19/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6409.2700	6404.5000	6.4093	6.4045	0
19/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	43.3100	46.1100	0.0433	0.0461	2,541
19/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6460.4900	6455.6600	6.4605	6.4557	0
19/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	41.8600	44.6000	0.0419	0.0446	300
19/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8193.2100	8186.7600	8.1932	8.1868	0
19/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	12.8300	13.9500	0.0128	0.0140	2,541
19/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12302.0700	12294.5500	12.3021	12.2946	0

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19/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.2800	0.3300	0.0003	0.0003	0
19/06/2025	2037 On 06-November-25			Bond Future	10.7837	10.7851	87.6917	87.6839	0
19/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1242.2800	1245.9300	1.2423	1.2459	300
19/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2897.1400	2908.5600	2.8971	2.9086	0
19/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2741.4800	2743.9400	2.7415	2.7439	300
19/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1508.8600	1519.0900	1.5089	1.5191	0
19/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5294.8000	5294.0000	5.2948	5.2940	0
19/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	609.8500	616.8200	0.6099	0.6168	0
19/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7710.7700	7707.3600	7.7108	7.7074	0
19/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	272.9200	277.2800	0.2729	0.2773	300
19/06/2025	2037 On 05-February-26			Bond Future	10.9008	10.9023	85.0772	85.0691	0
19/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	1946.3100	1948.3500	1.9463	1.9484	1,930
19/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3376.5500	3386.6500	3.3766	3.3867	0
19/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2652.3600	2653.9500	2.6524	2.6540	1,970
19/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2657.0400	2666.6900	2.6570	2.6667	0
19/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3635.8700	3636.6500	3.6359	3.6367	0
19/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1972.4000	1981.2400	1.9724	1.9812	0
19/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4211.4900	4211.7700	4.2115	4.2118	0
19/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1676.8400	1685.1800	1.6768	1.6852	1,930
19/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4360.1900	4360.3400	4.3602	4.3603	1,030
19/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1609.7200	1617.9300	1.6097	1.6179	0
19/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6175.4900	6174.0400	6.1755	6.1740	0
19/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	998.6800	1005.2900	0.9987	1.0053	1,930
19/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7903.9600	7901.1200	7.9040	7.9011	0
19/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	648.0500	653.2700	0.6481	0.6533	1,970
19/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	9898.3600	9894.2000	9.8984	9.8942	0
19/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	399.3200	403.2200	0.3993	0.4032	1,030
19/06/2025	2037 On 07-May-26			Bond Future	11.0313	11.0328	86.6538	86.6454	0
19/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	2873.7300	2874.3200	2.8737	2.8743	142
19/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3323.8100	3332.8900	3.3238	3.3329	0
19/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4019.9900	4019.7500	4.0200	4.0198	0
19/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2448.0300	2456.2800	2.4480	2.4563	0
19/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8083.2300	8080.1100	8.0832	8.0801	0
19/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	977.0300	982.4000	0.9770	0.9824	142

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19/06/2025	2037 On 06-August-26			Bond Future	11.1792	11.1809	83.9794	83.9705	0
19/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5257.8800	5256.4600	5.2579	5.2565	0
19/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2465.4500	2472.9200	2.4655	2.4729	0
19/06/2025	2038 On 07-August-25			Bond Future	139.2855	139.1302	139.2855	139.1302	2,397
19/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	274.5000	429.7800	0.2745	0.4298	0
19/06/2025	2038 On 06-November-25			Bond Future	141.9369	141.7784	141.9369	141.7784	440
19/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	1943.1300	2101.5600	1.9431	2.1016	0
19/06/2025	2038 On 05-February-26			Bond Future	142.4671	142.3052	142.4671	142.3052	0
19/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	732.8600	894.8200	0.7329	0.8948	0
19/06/2025	2038 On 07-May-26			Bond Future	145.1428	144.9774	145.1428	144.9774	0
19/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	612.7500	447.4300	0.6128	0.4474	0
19/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2038 On 06-August-26			Bond Future	145.6351	145.4657	145.6351	145.4657	0
19/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	915.1100	745.7000	0.9151	0.7457	0
19/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2040 On 07-August-25			Bond Future	11.0781	11.0641	85.4698	85.5584	60,872
19/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	557.7600	595.0100	0.5578	0.5950	400
19/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2346.4600	2295.1000	2.3465	2.2951	0
19/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	780.2900	825.5100	0.7803	0.8255	680
19/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1919.4500	1876.0600	1.9195	1.8761	0
19/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1051.0700	1104.0200	1.0511	1.1040	0
19/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1547.8500	1512.1900	1.5479	1.5122	0
19/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1369.8500	1429.9800	1.3699	1.4300	0
19/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1231.3200	1202.8400	1.2313	1.2028	0
19/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1733.3900	1799.8800	1.7334	1.7999	0
19/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	966.5300	944.4100	0.9665	0.9444	680
19/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2576.6000	2652.9900	2.5766	2.6530	400
19/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	573.6600	561.4400	0.5737	0.5614	0
19/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3045.2100	3125.1500	3.0452	3.1252	0
19/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	434.3400	425.6700	0.4343	0.4257	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4048.9600	4133.6500	4.0490	4.1337	0
19/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	242.0400	238.1200	0.2420	0.2381	0
19/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5647.4500	5735.2900	5.6475	5.7353	0
19/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	94.7200	93.9500	0.0947	0.0940	400
19/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	7818.4100	7907.1900	7.8184	7.9072	0
19/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	24.6400	24.8100	0.0246	0.0248	0
19/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	8890.7900	8979.5900	8.8908	8.9796	0
19/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	12.2700	12.4600	0.0123	0.0125	0
19/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12448.2300	12536.8800	12.4482	12.5369	0
19/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.7000	0.7400	0.0007	0.0007	0
19/06/2025	2040 On 06-November-25			Bond Future	11.1905	11.1760	87.0758	87.1660	1,568
19/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	4827.2300	4902.2500	4.8272	4.9023	0
19/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	924.9800	909.8300	0.9250	0.9098	0
19/06/2025	2040 On 05-February-26			Bond Future	11.3116	11.2965	84.1992	84.2909	0
19/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3463.9700	3523.2000	3.4640	3.5232	0
19/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2385.1700	2352.7100	2.3852	2.3527	0
19/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4724.0900	4791.9600	4.7241	4.7920	475
19/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1703.8100	1679.9900	1.7038	1.6800	0
19/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	10985.9400	11072.4300	10.9859	11.0724	0
19/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	393.4500	388.2500	0.3935	0.3883	475
19/06/2025	2040 On 07-May-26			Bond Future	11.4445	11.4290	85.7594	85.8525	0
19/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1485.3900	1518.2800	1.4854	1.5183	1,460
19/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	6121.5500	6061.2600	6.1216	6.0613	0
19/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2473.2000	2518.2500	2.4732	2.5183	820
19/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4448.8700	4400.7400	4.4489	4.4007	0
19/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4197.1700	4256.8200	4.1972	4.2568	0
19/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2863.9100	2830.3800	2.8639	2.8304	0
19/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4374.0100	4434.8400	4.3740	4.4348	0
19/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2749.3700	2717.0200	2.7494	2.7170	1,460
19/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5529.9500	5597.4300	5.5300	5.5974	0
19/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2132.6200	2106.9200	2.1326	2.1069	820
19/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6278.7500	6349.7500	6.2788	6.3498	0
19/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1823.0800	1800.9000	1.8231	1.8009	1,460
19/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7548.9300	7624.8000	7.5489	7.6248	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1410.9400	1393.6300	1.4109	1.3936	820
19/06/2025	2040 On 06-August-26			Bond Future	11.5938	11.5776	82.8177	82.9123	0
19/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	5921.1500	5987.8400	5.9212	5.9878	0
19/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2537.3500	2509.4300	2.5374	2.5094	0
19/06/2025	2044 On 07-August-25			Bond Future	11.3480	11.3391	80.3661	80.4231	46,805
19/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	78.3500	85.7600	0.0784	0.0858	9,000
19/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4916.8400	4867.1700	4.9168	4.8672	0
19/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1173.6500	1214.1200	1.1737	1.2141	9,000
19/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1483.0600	1466.4500	1.4831	1.4665	0
19/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3489.4800	3545.8500	3.4895	3.5459	0
19/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	362.0600	361.3500	0.3621	0.3614	9,000
19/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5320.3700	5378.6000	5.3204	5.3786	0
19/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	127.5600	128.7100	0.1276	0.1287	5,600
19/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11330.7000	11387.9500	11.3307	11.3880	0
19/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	2.6300	2.8000	0.0026	0.0028	0
19/06/2025	2044 On 06-November-25			Bond Future	11.4600	11.4508	81.8761	81.9342	72,330
19/06/2025	2044 On 06-November-25	11.25	Call	Bond Future	1637.9100	1670.1700	1.6379	1.6702	11,000
19/06/2025	2044 On 06-November-25	11.25	Put	Bond Future	2984.0800	2958.2400	2.9841	2.9582	0
19/06/2025	2044 On 06-November-25	11.75	Call	Bond Future	3371.4100	3416.3300	3.3714	3.4163	0
19/06/2025	2044 On 06-November-25	11.75	Put	Bond Future	1570.2700	1557.0900	1.5703	1.5571	11,000
19/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	3905.5500	3952.9200	3.9056	3.9529	0
19/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1318.1900	1307.4600	1.3182	1.3075	0
19/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4421.0400	4470.3500	4.4210	4.4704	0
19/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1119.2500	1110.4600	1.1193	1.1105	5,800
19/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5318.3300	5370.2800	5.3183	5.3703	0
19/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	849.4000	843.2500	0.8494	0.8433	5,600
19/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5548.6100	5601.1100	5.5486	5.6011	0
19/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	792.4200	786.8200	0.7924	0.7868	5,800
19/06/2025	2044 On 05-February-26			Bond Future	11.5802	11.5707	79.0273	79.0863	0
19/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2859.4600	2896.0500	2.8595	2.8961	0
19/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	2984.8400	2962.4500	2.9848	2.9625	0
19/06/2025	2044 On 07-May-26			Bond Future	11.7110	11.7012	80.4916	80.5515	0
19/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3828.2400	3866.5400	3.8282	3.8665	0
19/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3288.4300	3266.8200	3.2884	3.2668	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	2044 On 06-August-26			Bond Future	11.8568	11.8467	77.5786	77.6393	0
19/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5928.3700	5972.5600	5.9284	5.9726	0
19/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2679.3300	2662.8200	2.6793	2.6628	0
19/06/2025	2046 On 07-August-25			Bond Future	120.1335	120.1257	120.1335	120.1257	12,424
19/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	1443.5200	1435.7000	1.4435	1.4357	0
19/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2046 On 06-November-25			Bond Future	120.1615	120.1534	120.1615	120.1534	7,518
19/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5248.4800	5256.5900	5.2485	5.2566	0
19/06/2025	2046 On 05-February-26			Bond Future	122.4431	122.4344	122.4431	122.4344	0
19/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	793.0500	784.4100	0.7931	0.7844	0
19/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2046 On 07-May-26			Bond Future	122.4475	122.4382	122.4475	122.4382	0
19/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2502.4600	2511.8200	2.5025	2.5118	0
19/06/2025	2046 On 06-August-26			Bond Future	124.7183	124.7084	124.7183	124.7084	0
19/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	2338.3000	2328.3700	2.3383	2.3284	0
19/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2050 On 07-August-25			Bond Future	119.0477	118.6468	119.0477	118.6468	10,256
19/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	842.2700	1243.2500	0.8423	1.2433	0
19/06/2025	2050 On 06-November-25			Bond Future	121.3139	120.9053	121.3139	120.9053	4,109
19/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3106.1300	3514.7100	3.1061	3.5147	0
19/06/2025	2050 On 05-February-26			Bond Future	121.2054	120.7884	121.2054	120.7884	0
19/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	1614.5900	2031.5700	1.6146	2.0316	0
19/06/2025	2050 On 07-May-26			Bond Future	123.4819	123.0567	123.4819	123.0567	0
19/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	588.1100	1013.2700	0.5881	1.0133	0
19/06/2025	2050 On 06-August-26			Bond Future	123.3196	122.8857	123.3196	122.8857	0
19/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	49.6200	0.0000	0.0496	0.0000	0
19/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	384.3300	0.0000	0.3843	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	AL37 On 07-August-25			Index Future	1146.9000	1146.2210	1146.9000	1,146.2210	0
19/06/2025	AL37 On 06-November-25			Index Future	1168.4530	1167.7600	1168.4530	1,167.7600	0
19/06/2025	AL37 On 05-February-26			Index Future	1190.3670	1189.6600	1190.3670	1,189.6600	0
19/06/2025	AL37 On 07-May-26			Index Future	1212.4660	1211.7420	1212.4660	1,211.7420	0
19/06/2025	AL37 On 06-August-26			Index Future	1234.4730	1233.7320	1234.4730	1,233.7320	0
19/06/2025	AL7T On 07-August-25			Index Future	1378.0190	1377.8920	1378.0190	1,377.8920	0
19/06/2025	AL7T On 06-November-25			Index Future	1403.9150	1403.7840	1403.9150	1,403.7840	0
19/06/2025	AL7T On 05-February-26			Index Future	1430.2460	1430.1100	1430.2460	1,430.1100	0
19/06/2025	AL7T On 07-May-26			Index Future	1456.7980	1456.6560	1456.7980	1,456.6560	0
19/06/2025	AL7T On 06-August-26			Index Future	1483.2390	1483.0900	1483.2390	1,483.0900	0
19/06/2025	ALBI On 07-August-25			Index Future	1174.3480	1174.2030	1174.3480	1,174.2030	77
19/06/2025	ALBI On 06-November-25			Index Future	1196.4160	1196.2670	1196.4160	1,196.2670	0
19/06/2025	ALBI On 05-February-26			Index Future	1218.8550	1218.7020	1218.8550	1,218.7020	0
19/06/2025	ALBI On 07-May-26			Index Future	1241.4830	1241.3240	1241.4830	1,241.3240	0
19/06/2025	ALBI On 06-August-26			Index Future	1264.0160	1263.8500	1264.0160	1,263.8500	0
19/06/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/06/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C048 On 28-February-48			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
19/06/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	ES33 On 07-August-25			Bond Future	10.8203	10.8217	85.4358	85.4290	0
19/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11631.2400	11624.4100	11.6312	11.6244	0
19/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	ES33 On 06-November-25			Bond Future	10.9589	10.9604	83.2674	83.2603	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4617.1300	4610.1100	4.6171	4.6101	0
19/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	ES33 On 05-February-26			Bond Future	11.1122	11.1138	84.8481	84.8407	0
19/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1652.5800	1645.2700	1.6526	1.6453	0
19/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	ES33 On 07-May-26			Bond Future	11.2743	11.2761	82.6453	82.6376	0
19/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1764.7100	1757.0500	1.7647	1.7571	0
19/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	ES33 On 06-August-26			Bond Future	11.4571	11.4590	84.1754	84.1673	0
19/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2306.8000	2298.7000	2.3068	2.2987	0
19/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	ES42 On 07-August-25			Bond Future	11.5698	11.5610	80.0239	80.0773	0
19/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11751.7100	11805.0900	11.7517	11.8051	0
19/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	ES42 On 06-November-25			Bond Future	11.6943	11.6851	77.2821	77.3364	0
19/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3948.1600	4002.5300	3.9482	4.0025	0
19/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	ES42 On 05-February-26			Bond Future	11.8243	11.8148	78.7486	78.8039	0
19/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	148.9200	204.1600	0.1489	0.2042	0
19/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	ES42 On 07-May-26			Bond Future	11.9648	11.9550	75.9617	76.0177	0
19/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1320.2500	1376.2800	1.3203	1.3763	0
19/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	ES42 On 06-August-26			Bond Future	12.1154	12.1053	77.3660	77.4228	0
19/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2891.6800	2948.4800	2.8917	2.9485	0
19/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	GOVI On 07-August-25			GOVI	1156.2050	1156.0020	1156.2050	1,156.0020	604
19/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1452050.0000	1450020.0000	145.2050	145.0020	0
19/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	GOVI On 06-November-25			GOVI	1177.9320	1177.7250	1177.9320	1,177.7250	0
19/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	659320.0000	657250.0000	65.9320	65.7250	0
19/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	GOVI On 05-February-26			GOVI	1200.0250	1199.8110	1200.0250	1,199.8110	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	500250.0000	498110.0000	50.0250	49.8110	0
19/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	GOVI On 07-May-26			GOVI	1222.3030	1222.0820	1222.3030	1,222.0820	0
19/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	453030.0000	450820.0000	45.3030	45.0820	0
19/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	GOVI On 06-August-26			GOVI	1244.4880	1244.2600	1244.4880	1,244.2600	0
19/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	554880.0000	552600.0000	55.4880	55.2600	0
19/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/06/2025	IGOV On 07-August-25			Index Future	381.7530	381.4180	381.7530	381.4180	746
19/06/2025	IGOV On 06-November-25			Index Future	389.0200	388.6780	389.0200	388.6780	8
19/06/2025	IGOV On 05-February-26			Index Future	396.4080	396.0590	396.4080	396.0590	0
19/06/2025	IGOV On 07-May-26			Index Future	403.8570	403.5000	403.8570	403.5000	0
19/06/2025	IGOV On 06-August-26			Index Future	411.2750	410.9100	411.2750	410.9100	0
19/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
19/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	8.2950	0
19/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
19/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	R033 On 07-August-25			Bond Future	9.5534	9.5647	106.0201	105.9591	7,257
19/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4244.3900	4195.0500	4.2444	4.1951	0
19/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	146.8900	158.5800	0.1469	0.1586	0
19/06/2025	R033 On 06-November-25			Bond Future	9.6467	9.6585	102.9689	102.9067	0
19/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4134.0200	4090.7300	4.1340	4.0907	0
19/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	620.5200	639.4900	0.6205	0.6395	0
19/06/2025	R033 On 05-February-26			Bond Future	9.7490	9.7615	104.8993	104.8356	0
19/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4697.7400	4655.2100	4.6977	4.6552	0
19/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1008.2100	1029.3600	1.0082	1.0294	0
19/06/2025	R033 On 07-May-26			Bond Future	9.8629	9.8761	101.8002	101.7351	0
19/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4208.7500	4170.3100	4.2088	4.1703	0
19/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1696.7700	1723.4700	1.6968	1.7235	0
19/06/2025	R033 On 06-August-26			Bond Future	9.9948	10.0088	103.6618	103.5952	0
19/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3624.5700	3589.7000	3.6246	3.5897	0
19/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2417.0400	2448.8200	2.4170	2.4488	0
19/06/2025	R035 On 07-August-25			Bond Future	10.1635	10.1646	96.2094	96.2031	94,238
19/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	916.0400	924.6600	0.9160	0.9247	300
19/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1394.2600	1409.2100	1.3943	1.4092	0
19/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	1986.4100	1993.2000	1.9864	1.9932	0
19/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	649.9200	663.0400	0.6499	0.6630	50
19/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2739.7200	2744.2600	2.7397	2.7443	300
19/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	403.3000	414.1700	0.4033	0.4142	0
19/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4239.4900	4239.8300	4.2395	4.2398	0
19/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	161.5800	168.2500	0.1616	0.1683	8,500
19/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6238.1900	6234.7700	6.2382	6.2348	0
19/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	46.6800	49.5900	0.0467	0.0496	17,500
19/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6440.1400	6436.4600	6.4401	6.4365	0
19/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	41.0500	43.7000	0.0411	0.0437	300
19/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	12837.8100	12831.5100	12.8378	12.8315	0
19/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.1700	0.2000	0.0002	0.0002	0
19/06/2025	R035 On 06-November-25			Bond Future	10.2687	10.2699	93.5137	93.5071	11,545
19/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	777.2400	780.9400	0.7772	0.7809	250
19/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3615.1400	3625.3700	3.6151	3.6254	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1044.4300	1048.3300	1.0444	1.0483	2,000
19/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3074.0900	3084.5200	3.0741	3.0845	0
19/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1437.5200	1441.4400	1.4375	1.4414	300
19/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2498.0100	2508.4600	2.4980	2.5085	0
19/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1620.9500	1624.8100	1.6210	1.6248	0
19/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2286.2300	2296.6200	2.2862	2.2966	250
19/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2405.1100	2408.3700	2.4051	2.4084	2,000
19/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1621.9200	1631.7100	1.6219	1.6317	0
19/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2505.0300	2508.1900	2.5050	2.5082	2,000
19/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1556.6500	1566.3400	1.5567	1.5663	0
19/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2710.7000	2713.6500	2.7107	2.7137	0
19/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1433.1600	1442.6400	1.4332	1.4426	250
19/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	2995.5100	2998.1400	2.9955	2.9981	300
19/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1281.5500	1290.7100	1.2816	1.2907	0
19/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3367.2800	3369.4600	3.3673	3.3695	0
19/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1111.7300	1120.4400	1.1117	1.1204	8,500
19/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4403.4500	4404.3400	4.4035	4.4043	2,000
19/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	760.0000	767.4200	0.7600	0.7674	0
19/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4445.0800	4445.9300	4.4451	4.4459	250
19/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	748.8300	756.2100	0.7488	0.7562	0
19/06/2025	R035 On 06-November-25	11.00	Call	Bond Future	4654.5400	4655.1300	4.6545	4.6551	0
19/06/2025	R035 On 06-November-25	11.00	Put	Bond Future	694.9100	702.0300	0.6949	0.7020	0
19/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5515.4300	5514.9900	5.5154	5.5150	0
19/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	512.7600	518.8500	0.5128	0.5189	0
19/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6540.8000	6539.2500	6.5408	6.5393	0
19/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	359.0900	364.0700	0.3591	0.3641	2,000
19/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6631.2900	6629.6400	6.6313	6.6296	0
19/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	348.0800	352.9600	0.3481	0.3530	250
19/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7635.5300	7632.9500	7.6355	7.6330	0
19/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	246.4000	250.3500	0.2464	0.2504	300
19/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	8927.0900	8923.5100	8.9271	8.9235	0
19/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	158.1700	161.1200	0.1582	0.1611	250
19/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9112.0200	9108.3100	9.1120	9.1083	0
19/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	148.4800	151.3000	0.1485	0.1513	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	R035 On 05-February-26			Bond Future	10.3841	10.3854	95.2670	95.2602	0
19/06/2025	R035 On 05-February-26	10.17	Call	Bond Future	1960.5300	1962.8400	1.9605	1.9628	250
19/06/2025	R035 On 05-February-26	10.17	Put	Bond Future	3135.1500	3144.3200	3.1352	3.1443	0
19/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2719.8400	2721.7300	2.7198	2.7217	2,000
19/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2416.6800	2425.4300	2.4167	2.4254	0
19/06/2025	R035 On 05-February-26	10.67	Call	Bond Future	3458.7300	3460.0900	3.4587	3.4601	0
19/06/2025	R035 On 05-February-26	10.67	Put	Bond Future	1921.3500	1929.5700	1.9214	1.9296	250
19/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3873.3400	3874.3600	3.8733	3.8744	0
19/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1700.8500	1708.7300	1.7009	1.7087	0
19/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4415.4100	4415.9900	4.4154	4.4160	2,000
19/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1457.4200	1464.8600	1.4574	1.4649	0
19/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4638.9300	4639.3200	4.6389	4.6393	0
19/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1369.3200	1376.5700	1.3693	1.3766	0
19/06/2025	R035 On 05-February-26	11.17	Call	Bond Future	5289.8200	5289.6700	5.2898	5.2897	0
19/06/2025	R035 On 05-February-26	11.17	Put	Bond Future	1145.2400	1151.9500	1.1452	1.1520	250
19/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10572.0600	10567.9200	10.5721	10.5679	0
19/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	245.9600	248.6800	0.2460	0.2487	2,000
19/06/2025	R035 On 07-May-26			Bond Future	10.5029	10.5043	92.5292	92.5220	0
19/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4049.0000	4049.1200	4.0490	4.0491	0
19/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2180.1000	2187.4400	2.1801	2.1874	0
19/06/2025	R035 On 06-August-26			Bond Future	10.6388	10.6403	94.2222	94.2146	0
19/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4617.9200	4617.2500	4.6179	4.6173	0
19/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2476.4400	2483.4200	2.4764	2.4834	0
19/06/2025	R038 On 07-August-25			Bond Future	10.7099	10.7163	105.0826	105.0388	6,513
19/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	3888.8900	3861.7800	3.8889	3.8618	0
19/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	326.9000	343.5700	0.3269	0.3436	0
19/06/2025	R038 On 06-November-25			Bond Future	10.8241	10.8307	101.5726	101.5279	0
19/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2973.1800	2955.7900	2.9732	2.9558	1,770
19/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	1927.9600	1955.2700	1.9280	1.9553	0
19/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4097.4400	4075.0500	4.0974	4.0751	0
19/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1344.3100	1366.6200	1.3443	1.3666	0
19/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9731.3100	9694.0000	9.7313	9.6940	0
19/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	265.7500	273.1400	0.2658	0.2731	1,770
19/06/2025	R038 On 05-February-26			Bond Future	10.9457	10.9526	103.4766	103.4308	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	5009.8700	4985.5200	5.0099	4.9855	0
19/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1818.5400	1839.9800	1.8185	1.8400	0
19/06/2025	R038 On 07-May-26			Bond Future	11.0763	11.0835	99.9096	99.8627	0
19/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4852.0300	4829.3300	4.8520	4.8293	0
19/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2791.7000	2815.8900	2.7917	2.8159	0
19/06/2025	R038 On 06-August-26			Bond Future	11.2208	11.2284	101.7359	101.6879	0
19/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6149.0900	6123.0500	6.1491	6.1231	0
19/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2770.0700	2792.0900	2.7701	2.7921	0
19/06/2025	R053 On 07-August-25			Bond Future	11.2265	11.2124	107.6008	107.7243	22,800
19/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	14771.2500	14894.8800	14.7713	14.8949	0
19/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	4.5600	4.7100	0.0046	0.0047	0
19/06/2025	R053 On 06-November-25			Bond Future	11.3335	11.3188	103.7598	103.8855	0
19/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5319.7300	5416.3700	5.3197	5.4164	0
19/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1774.2500	1745.1700	1.7743	1.7452	0
19/06/2025	R053 On 05-February-26			Bond Future	11.4458	11.4307	105.7048	105.8327	0
19/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4163.9400	4241.0800	4.1639	4.2411	0
19/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3792.9100	3742.2000	3.7929	3.7422	0
19/06/2025	R053 On 07-May-26			Bond Future	11.5646	11.5489	101.8018	101.9318	0
19/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5326.7700	5406.9300	5.3268	5.4069	0
19/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4300.1300	4250.2900	4.3001	4.2503	0
19/06/2025	R053 On 06-August-26			Bond Future	11.6940	11.6777	103.6624	103.7944	0
19/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8223.4500	8316.2100	8.2235	8.3162	0
19/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3672.3100	3633.0600	3.6723	3.6331	0
19/06/2025	R186 On 07-August-25			Bond Future	7.8509	7.8736	104.8216	104.7921	176,920
19/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1754.5200	1725.0700	1.7545	1.7251	1,983
19/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.1300	0.1700	0.0001	0.0002	0
19/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2334.4700	2304.9900	2.3345	2.3050	0
19/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
19/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3046.8100	3017.3200	3.0468	3.0173	0
19/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
19/06/2025	R186 On 06-November-25			Bond Future	7.9039	7.9322	106.7914	106.7613	7,266
19/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	385.6100	367.0500	0.3856	0.3671	0
19/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	145.1100	156.6900	0.1451	0.1567	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	R186 On 05-February-26			Bond Future	8.0005	8.0377	103.4884	103.4575	0
19/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	516.2900	496.1000	0.5163	0.4961	0
19/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	160.3000	171.0200	0.1603	0.1710	0
19/06/2025	R186 On 07-May-26			Bond Future	8.2210	8.2745	105.4072	105.3755	0
19/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	441.3200	421.2300	0.4413	0.4212	0
19/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	164.1000	175.7500	0.1641	0.1758	0
19/06/2025	R186 On 06-August-26			Bond Future	8.7919	8.8840	102.0305	101.9978	0
19/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	143.5100	130.0900	0.1435	0.1301	0
19/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	222.3400	241.5900	0.2223	0.2416	0
19/06/2025	R202 On 07-August-25			Bond Future	269.1052	268.5129	269.1052	268.5129	573
19/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2494.8400	3087.1500	2.4948	3.0872	0
19/06/2025	R202 On 06-November-25			Bond Future	274.2279	273.6241	274.2279	273.6241	460
19/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1412.1200	2015.8900	1.4121	2.0159	0
19/06/2025	R202 On 05-February-26			Bond Future	274.1003	273.4841	274.1003	273.4841	0
19/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3719.6800	4335.9200	3.7197	4.3359	0
19/06/2025	R202 On 07-May-26			Bond Future	279.2487	278.6202	279.2487	278.6202	0
19/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1698.7100	1070.1600	1.6987	1.0702	0
19/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	R202 On 06-August-26			Bond Future	279.0043	278.3618	279.0043	278.3618	0
19/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	144.3000	0.0000	0.1443	0.0000	0
19/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	498.1600	0.0000	0.4982	0
19/06/2025	R209 On 07-August-25			Bond Future	10.4224	10.4235	75.8293	75.8237	11,125
19/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10551.3000	10545.7000	10.5513	10.5457	0
19/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.2600	0.3000	0.0003	0.0003	0
19/06/2025	R209 On 06-November-25			Bond Future	10.5224	10.5235	74.1021	74.0963	6,367
19/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4296.3800	4296.9800	4.2964	4.2970	0
19/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	623.5100	629.9100	0.6235	0.6299	0
19/06/2025	R209 On 05-February-26			Bond Future	10.6292	10.6304	75.4913	75.4853	0
19/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3215.7800	3217.1300	3.2158	3.2171	0
19/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1736.3000	1743.6800	1.7363	1.7437	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	R209 On 07-May-26			Bond Future	10.7442	10.7455	73.7394	73.7331	0
19/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3711.7700	3712.2500	3.7118	3.7123	0
19/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2142.2100	2149.0500	2.1422	2.1491	0
19/06/2025	R209 On 06-August-26			Bond Future	10.8724	10.8738	75.0885	75.0818	0
19/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4574.3400	4573.7600	4.5743	4.5738	0
19/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2152.3400	2158.5000	2.1523	2.1585	0
19/06/2025	R210 On 07-August-25			Bond Future	249.1924	249.4070	249.1924	249.4070	967
19/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	752.3900	967.0200	0.7524	0.9670	0
19/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	R210 On 06-November-25			Bond Future	250.5118	250.7302	250.5118	250.7302	300
19/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1628.2000	1409.8500	1.6282	1.4099	0
19/06/2025	R210 On 05-February-26			Bond Future	255.2685	255.4905	255.2685	255.4905	0
19/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2168.5000	2390.5000	2.1685	2.3905	0
19/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	R210 On 07-May-26			Bond Future	256.5842	256.8091	256.5842	256.8091	0
19/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1184.2000	1409.1400	1.1842	1.4091	0
19/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	R210 On 06-August-26			Bond Future	261.3442	261.5725	261.3442	261.5725	0
19/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1504.1900	1732.4600	1.5042	1.7325	0
19/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/06/2025	R213 On 07-August-25			Bond Future	9.0102	9.0316	94.4991	94.4120	21,576
19/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	10032.0500	9944.9400	10.0321	9.9449	0
19/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
19/06/2025	R213 On 06-November-25			Bond Future	9.0928	9.1156	92.7227	92.6339	77,823
19/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3945.8900	3873.8100	3.9459	3.8738	0
19/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	292.7700	309.5700	0.2928	0.3096	0
19/06/2025	R213 On 05-February-26			Bond Future	9.1878	9.2119	94.4614	94.3706	0
19/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3353.6600	3291.0600	3.3537	3.2911	0
19/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	762.4800	790.6200	0.7625	0.7906	0
19/06/2025	R213 On 07-May-26			Bond Future	9.2894	9.3151	92.6606	92.5680	0
19/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2979.8500	2922.2700	2.9799	2.9223	0
19/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1163.9800	1199.0400	1.1640	1.1990	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	R213 On 06-August-26			Bond Future	9.4144	9.4420	94.3571	94.2625	0
19/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2612.7400	2560.5400	2.6127	2.5605	0
19/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1671.7800	1714.2300	1.6718	1.7142	0
19/06/2025	R214 On 07-August-25			Bond Future	10.9986	10.9895	69.7421	69.7921	6,540
19/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9656.8300	9706.9400	9.6568	9.7069	0
19/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	1.7700	1.8800	0.0018	0.0019	0
19/06/2025	R214 On 06-November-25			Bond Future	11.1021	11.0927	67.7543	67.8051	31,324
19/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	3705.7500	3748.7600	3.7058	3.7488	0
19/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	883.8100	876.0400	0.8838	0.8760	0
19/06/2025	R214 On 05-February-26			Bond Future	11.2131	11.2034	69.0246	69.0763	0
19/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2613.0200	2646.0600	2.6130	2.6461	0
19/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2363.5600	2344.9300	2.3636	2.3449	0
19/06/2025	R214 On 07-May-26			Bond Future	11.3251	11.3151	67.0056	67.0579	0
19/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3579.6800	3614.6700	3.5797	3.6147	0
19/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2517.5800	2500.1800	2.5176	2.5002	0
19/06/2025	R214 On 06-August-26			Bond Future	11.4493	11.4390	68.2316	68.2847	0
19/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	4910.4800	4948.6900	4.9105	4.9487	0
19/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2304.7500	2289.7800	2.3048	2.2898	0
19/06/2025	R248 On 07-August-25			Bond Future	11.3329	11.3188	83.0180	83.1119	208,539
19/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	10988.7600	11082.7800	10.9888	11.0828	0
19/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	4.7500	4.8900	0.0048	0.0049	0
19/06/2025	R248 On 06-November-25			Bond Future	11.4441	11.4295	80.1378	80.2334	18,439
19/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3481.6300	3550.9900	3.4816	3.5510	0
19/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1586.0300	1559.8000	1.5860	1.5598	0
19/06/2025	R248 On 05-February-26			Bond Future	11.5632	11.5480	81.6403	81.7375	0
19/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2737.8800	2791.7700	2.7379	2.7918	0
19/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3405.1400	3361.8300	3.4051	3.3618	0
19/06/2025	R248 On 07-May-26			Bond Future	11.6830	11.6674	78.7129	78.8117	260
19/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3735.8800	3794.3700	3.7359	3.7944	0
19/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3503.2400	3462.9500	3.5032	3.4630	0
19/06/2025	R248 On 06-August-26			Bond Future	11.8155	11.7993	80.1526	80.2530	0
19/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6143.5500	6213.5000	6.1436	6.2135	0
19/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2840.1300	2809.7600	2.8401	2.8098	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0