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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
24/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	2029 On 07-August-25			Bond Future	138.6721	138.6650	138.6721	138.6650	5,425
24/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	1262.0700	1254.9600	1.2621	1.2550	0
24/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2029 On 06-November-25			Bond Future	139.8882	139.8809	139.8882	139.8809	0
24/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	98.1600	90.8900	0.0982	0.0909	0
24/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2029 On 05-February-26			Bond Future	142.5663	142.5586	142.5663	142.5586	0
24/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2456.2500	2448.5600	2.4563	2.4486	0
24/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2029 On 07-May-26			Bond Future	143.7905	143.7823	143.7905	143.7823	0
24/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1970.4600	1962.2500	1.9705	1.9623	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2029 On 06-August-26			Bond Future	146.4765	146.4677	146.4765	146.4677	0
24/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	2376.4900	2367.6800	2.3765	2.3677	0
24/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2030 On 07-August-25			Bond Future	8.5179	8.6015	98.3644	98.0632	127,058
24/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	1061.2100	873.9500	1.0612	0.8740	300
24/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	334.8700	448.8100	0.3349	0.4488	0
24/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2553.3000	2281.7600	2.5533	2.2818	300
24/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	58.2400	87.9000	0.0582	0.0879	0
24/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4537.0200	4239.6300	4.5370	4.2396	0
24/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	5.3500	9.1600	0.0054	0.0092	300
24/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6780.3800	6479.4500	6.7804	6.4795	1,054
24/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.3000	0.5700	0.0003	0.0006	0
24/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8833.7900	8532.6000	8.8338	8.5326	0
24/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
24/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	12008.6200	11707.4200	12.0086	11.7074	0
24/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
24/06/2025	2030 On 06-November-25			Bond Future	8.5736	8.6630	100.2227	99.9157	0
24/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1321.9000	1154.5800	1.3219	1.1546	300
24/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	819.9400	959.5500	0.8199	0.9596	0
24/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2534.3100	2300.4900	2.5343	2.3005	300
24/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	341.8300	414.9400	0.3418	0.4149	0
24/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3443.0200	3180.9600	3.4430	3.1810	0
24/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	187.4700	232.3400	0.1875	0.2323	0
24/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	5081.8600	4792.9900	5.0819	4.7930	0
24/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	65.0300	83.0900	0.0650	0.0831	300
24/06/2025	2030 On 05-February-26			Bond Future	8.6380	8.7341	98.1093	97.7964	0
24/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	3210.5000	2973.5300	3.2105	2.9735	0
24/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	480.0700	555.9700	0.4801	0.5560	0
24/06/2025	2030 On 07-May-26			Bond Future	8.7303	8.8341	99.9325	99.6136	0
24/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2788.8300	2572.4000	2.7888	2.5724	0
24/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	783.7900	886.3300	0.7838	0.8863	0
24/06/2025	2030 On 06-August-26			Bond Future	8.8498	8.9627	97.7650	97.4398	0
24/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	2282.1400	2091.6100	2.2821	2.0916	0

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24/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1220.8100	1355.4900	1.2208	1.3555	0
24/06/2025	2032 On 07-August-25			Bond Future	9.2150	9.3083	98.2907	97.8502	134,094
24/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1443.5200	1183.9900	1.4435	1.1840	300
24/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	572.1300	753.1000	0.5721	0.7531	0
24/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	3321.5800	2944.0100	3.3216	2.9440	300
24/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	144.3400	207.2700	0.1443	0.2073	0
24/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	6261.3500	5831.1200	6.2614	5.8311	0
24/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	17.2800	27.5500	0.0173	0.0276	300
24/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	12159.4100	11718.9300	12.1594	11.7189	0
24/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
24/06/2025	2032 On 06-November-25			Bond Future	9.2951	9.3932	95.9867	95.5378	0
24/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1781.3000	1547.0400	1.7813	1.5470	300
24/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1301.3900	1515.9400	1.3014	1.5159	0
24/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	3323.4500	2996.4300	3.3235	2.9964	300
24/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	597.7500	719.5400	0.5978	0.7195	0
24/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	5238.4900	4849.3600	5.2385	4.8494	0
24/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	247.7400	307.4200	0.2477	0.3074	0
24/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	7085.6200	6665.9300	7.0856	6.6659	0
24/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	107.4900	136.6100	0.1075	0.1366	300
24/06/2025	2032 On 05-February-26			Bond Future	9.3829	9.4863	97.8012	97.3437	0
24/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	4187.9400	3855.4300	4.1879	3.8554	0
24/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	817.1800	942.1200	0.8172	0.9421	0
24/06/2025	2032 On 07-May-26			Bond Future	9.4844	9.5937	95.4588	94.9926	0
24/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3961.6400	3648.7200	3.9616	3.6487	0
24/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1206.3500	1359.6700	1.2064	1.3597	0
24/06/2025	2032 On 06-August-26			Bond Future	9.6033	9.7189	97.2171	96.7419	0
24/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3753.8600	3459.1400	3.7539	3.4591	0
24/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1654.1700	1834.6300	1.6542	1.8346	0
24/06/2025	2033 On 07-August-25			Bond Future	130.4433	130.2107	130.4433	130.2107	1,648
24/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1793.2500	1560.7200	1.7933	1.5607	0
24/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2033 On 06-November-25			Bond Future	131.4010	131.1639	131.4010	131.1639	5,288
24/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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24/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1739.0400	1976.0700	1.7390	1.9761	0
24/06/2025	2033 On 05-February-26			Bond Future	133.9165	133.6748	133.9165	133.6748	0
24/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1036.5400	794.7700	1.0365	0.7948	0
24/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2033 On 07-May-26			Bond Future	134.8759	134.6291	134.8759	134.6291	0
24/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	284.0800	530.9200	0.2841	0.5309	0
24/06/2025	2033 On 06-August-26			Bond Future	137.3955	137.1437	137.3955	137.1437	0
24/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3145.5100	2893.6600	3.1455	2.8937	0
24/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2037 On 07-August-25			Bond Future	10.4934	10.6222	87.1532	86.3891	140,390
24/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	714.7200	475.8800	0.7147	0.4759	2,541
24/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	1637.5400	2162.7900	1.6375	2.1628	0
24/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	1156.6400	818.6000	1.1566	0.8186	300
24/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1117.3000	1543.3500	1.1173	1.5434	0
24/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	1320.2300	950.7200	1.3202	0.9507	2,341
24/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	983.2100	1377.7900	0.9832	1.3778	0
24/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1642.5600	1217.5800	1.6426	1.2176	200
24/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	773.2700	1112.3800	0.7733	1.1124	0
24/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	3216.3100	2609.8700	3.2163	2.6099	300
24/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	262.7900	420.4400	0.2628	0.4204	0
24/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	3559.6000	2927.7700	3.5596	2.9278	0
24/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	208.9900	341.2500	0.2090	0.3413	2,541
24/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	5358.8700	4644.2300	5.3589	4.6442	0
24/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	61.6900	111.1400	0.0617	0.1111	2,541
24/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	5516.3500	4797.3900	5.5164	4.7974	7,500
24/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	55.2800	100.4100	0.0553	0.1004	7,500
24/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	7458.1900	6707.5000	7.4582	6.7075	0
24/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	13.3500	26.7500	0.0134	0.0268	2,541
24/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	7510.3400	6759.2000	7.5103	6.7592	0
24/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	12.8300	25.7800	0.0128	0.0258	300
24/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	9262.5100	8502.2600	9.2625	8.5023	0
24/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	3.2500	7.0900	0.0033	0.0071	2,541
24/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	13380.7100	12616.6900	13.3807	12.6167	0

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24/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0400	0.1100	0.0000	0.0001	0
24/06/2025	2037 On 06-November-25			Bond Future	10.5929	10.7266	88.7997	88.0212	0
24/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1673.0600	1341.9900	1.6731	1.3420	300
24/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2219.8500	2667.3500	2.2199	2.6674	0
24/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	3420.7900	2914.4900	3.4208	2.9145	300
24/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1080.1000	1352.3700	1.0801	1.3524	0
24/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	6197.5100	5543.4900	6.1975	5.5435	0
24/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	404.4900	529.0400	0.4045	0.5290	0
24/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	8716.8100	7997.7500	8.7168	7.9978	0
24/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	170.8900	230.4000	0.1709	0.2304	300
24/06/2025	2037 On 05-February-26			Bond Future	10.7000	10.8391	86.2198	85.4264	0
24/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	2444.0000	2074.5000	2.4440	2.0745	1,930
24/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	2731.6200	3155.5100	2.7316	3.1555	0
24/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	3248.6200	2810.2000	3.2486	2.8102	1,970
24/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2110.6800	2465.6500	2.1107	2.4657	0
24/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	4342.5400	3829.6900	4.3425	3.8297	0
24/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1536.4500	1816.9900	1.5365	1.8170	0
24/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4971.0900	4423.1800	4.9711	4.4232	0
24/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1293.8200	1539.3000	1.2938	1.5393	1,930
24/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	5132.0000	4575.8500	5.1320	4.5759	1,030
24/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1238.9100	1476.1500	1.2389	1.4762	0
24/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	7068.5000	6432.4900	7.0685	6.4325	0
24/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	749.0700	906.4500	0.7491	0.9065	1,930
24/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	8874.1500	8187.6400	8.8742	8.1876	0
24/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	475.6200	582.5000	0.4756	0.5825	1,970
24/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	10928.4800	10203.5400	10.9285	10.2035	0
24/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	286.8200	355.2700	0.2868	0.3553	1,030
24/06/2025	2037 On 07-May-26			Bond Future	10.8216	10.9664	87.8216	87.0131	0
24/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	3461.5200	3034.8500	3.4615	3.0349	142
24/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	2743.8500	3125.6300	2.7439	3.1256	0
24/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4725.2500	4218.1400	4.7253	4.2181	0
24/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	1985.5400	2286.8800	1.9855	2.2869	0
24/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	9035.6700	8364.8600	9.0357	8.3649	0
24/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	761.7200	899.3600	0.7617	0.8994	142

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24/06/2025	2037 On 06-August-26			Bond Future	10.9585	11.1095	85.1795	84.3559	0
24/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	6032.9400	5484.5700	6.0329	5.4846	0
24/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2040.3700	2315.6200	2.0404	2.3156	0
24/06/2025	2038 On 07-August-25			Bond Future	139.3132	139.3765	139.3132	139.3765	2,397
24/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	246.8400	183.4600	0.2468	0.1835	0
24/06/2025	2038 On 06-November-25			Bond Future	141.9791	142.0437	141.9791	142.0437	440
24/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	1900.8700	1836.3500	1.9009	1.8364	0
24/06/2025	2038 On 05-February-26			Bond Future	142.5322	142.5978	142.5322	142.5978	0
24/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	667.7800	602.1900	0.6678	0.6022	0
24/06/2025	2038 On 07-May-26			Bond Future	145.2159	145.2821	145.2159	145.2821	0
24/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	685.8600	752.1400	0.6859	0.7521	0
24/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2038 On 06-August-26			Bond Future	145.7273	145.7946	145.7273	145.7946	0
24/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	1007.2700	1074.6100	1.0073	1.0746	0
24/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2040 On 07-August-25			Bond Future	10.8908	11.0194	86.6687	85.8426	63,439
24/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	926.3700	627.9600	0.9264	0.6280	400
24/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	1516.1300	2043.8700	1.5161	2.0439	0
24/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	1242.6100	875.2400	1.2426	0.8752	680
24/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1182.8300	1641.6100	1.1828	1.6416	0
24/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1609.5500	1173.5500	1.6096	1.1736	0
24/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	907.3900	1297.5400	0.9074	1.2975	0
24/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	2022.8400	1521.4400	2.0228	1.5214	0
24/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	685.3700	1010.1200	0.6854	1.0101	0
24/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	2475.7300	1914.4200	2.4757	1.9144	0
24/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	509.9300	774.7700	0.5099	0.7748	680
24/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	3473.1800	2813.5500	3.4732	2.8136	400
24/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	271.3000	437.8200	0.2713	0.4378	0
24/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	4004.1400	3306.7100	4.0041	3.3067	0
24/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	194.3300	323.0500	0.1943	0.3231	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	5102.5200	4349.9600	5.1025	4.3500	0
24/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	96.6600	170.2500	0.0967	0.1703	0
24/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	6783.5500	5986.4700	6.7836	5.9865	0
24/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	31.8800	60.9500	0.0319	0.0610	400
24/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	8999.3100	8180.5300	8.9993	8.1805	0
24/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	6.6000	13.9700	0.0066	0.0140	0
24/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	10080.4000	9257.8300	10.0804	9.2578	0
24/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	2.9400	6.5200	0.0029	0.0065	0
24/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	13646.5800	12820.6000	13.6466	12.8206	0
24/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.1100	0.2800	0.0001	0.0003	0
24/06/2025	2040 On 06-November-25			Bond Future	10.9949	11.1283	88.3060	87.4642	1,568
24/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	5763.0600	5098.6100	5.7631	5.0986	0
24/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	630.5600	807.9000	0.6306	0.8079	0
24/06/2025	2040 On 05-February-26			Bond Future	11.1062	11.2447	85.4663	84.6084	0
24/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	4205.9600	3679.3000	4.2060	3.6793	0
24/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	1860.1000	2191.2500	1.8601	2.1913	0
24/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	5587.4700	4980.9300	5.5875	4.9809	475
24/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1300.1300	1551.4000	1.3001	1.5514	0
24/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	12138.8600	11348.4300	12.1389	11.3484	0
24/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	279.3100	346.6900	0.2793	0.3467	475
24/06/2025	2040 On 07-May-26			Bond Future	11.2306	11.3745	87.0539	86.1798	0
24/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1891.5400	1598.6000	1.8915	1.5986	1,460
24/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	5233.2100	5814.3400	5.2332	5.8143	0
24/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	3038.4600	2636.0100	3.0385	2.6360	820
24/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	3719.6400	4191.2600	3.7196	4.1913	0
24/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4962.2900	4426.9800	4.9623	4.4270	0
24/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2334.5400	2673.3000	2.3345	2.6733	0
24/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	5155.3600	4609.2100	5.1554	4.6092	0
24/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2236.2300	2564.1500	2.2362	2.5642	1,460
24/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	6404.1800	5796.3800	6.4042	5.7964	0
24/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	1712.3600	1978.6300	1.7124	1.9786	820
24/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	7203.1700	6562.3400	7.2032	6.5623	0
24/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1453.0100	1686.2500	1.4530	1.6863	1,460
24/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	8544.8800	7857.6900	8.5449	7.8577	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1112.4000	1299.2800	1.1124	1.2993	820
24/06/2025	2040 On 06-August-26			Bond Future	11.3693	11.5191	84.1468	83.2563	0
24/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	6800.8000	6193.7800	6.8008	6.1938	0
24/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2087.8500	2371.3500	2.0879	2.3714	0
24/06/2025	2044 On 07-August-25			Bond Future	11.1709	11.2995	81.5179	80.6786	46,805
24/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	149.9200	82.5800	0.1499	0.0826	9,000
24/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	3836.5900	4608.4900	3.8366	4.6085	0
24/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1727.9500	1271.5300	1.7280	1.2715	9,000
24/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	885.5400	1268.3600	0.8855	1.2684	0
24/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	4442.0700	3713.7100	4.4421	3.7137	0
24/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	162.8300	273.7100	0.1628	0.2737	9,000
24/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	6392.1200	5593.1500	6.3921	5.5932	0
24/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	47.4900	87.7600	0.0475	0.0878	5,600
24/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	12480.4200	11641.9300	12.4804	11.6419	0
24/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.5300	1.2800	0.0005	0.0013	0
24/06/2025	2044 On 06-November-25			Bond Future	11.2753	11.4085	83.0579	82.2027	72,330
24/06/2025	2044 On 06-November-25	11.25	Call	Bond Future	2137.2600	1742.6500	2.1373	1.7427	11,000
24/06/2025	2044 On 06-November-25	11.25	Put	Bond Future	2301.6200	2762.1900	2.3016	2.7622	0
24/06/2025	2044 On 06-November-25	11.75	Call	Bond Future	4123.0100	3547.8600	4.1230	3.5479	0
24/06/2025	2044 On 06-November-25	11.75	Put	Bond Future	1140.0600	1420.0900	1.1401	1.4201	11,000
24/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	4712.2500	4099.0300	4.7123	4.0990	0
24/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	943.0800	1185.0400	0.9431	1.1850	0
24/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	5273.7900	4629.0500	5.2738	4.6291	0
24/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	790.1900	1000.6300	0.7902	1.0006	5,800
24/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	6237.9400	5548.1800	6.2379	5.5482	0
24/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	587.2000	752.6200	0.5872	0.7526	5,600
24/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	6483.0500	5783.4100	6.4831	5.7834	0
24/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	545.0500	700.5900	0.5451	0.7006	5,800
24/06/2025	2044 On 05-February-26			Bond Future	11.3866	11.5248	80.2442	79.3727	0
24/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	3486.1500	3009.7600	3.4862	3.0098	0
24/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	2394.6800	2789.7500	2.3947	2.7898	0
24/06/2025	2044 On 07-May-26			Bond Future	11.5096	11.6529	81.7347	80.8467	0
24/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	4510.8300	3999.9900	4.5108	4.0000	0
24/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	2727.9200	3105.0400	2.7279	3.1050	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2025	2044 On 06-August-26			Bond Future	11.6459	11.7949	78.8547	77.9501	0
24/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	6760.3100	6151.1900	6.7603	6.1512	0
24/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2235.1400	2530.6500	2.2351	2.5307	0
24/06/2025	2046 On 07-August-25			Bond Future	119.6330	119.6249	119.6330	119.6249	12,424
24/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	943.0200	934.9200	0.9430	0.9349	0
24/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2046 On 06-November-25			Bond Future	119.6633	119.6552	119.6633	119.6552	7,518
24/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5746.7100	5754.7900	5.7467	5.7548	0
24/06/2025	2046 On 05-February-26			Bond Future	121.9541	121.9456	121.9541	121.9456	0
24/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	304.0800	295.6000	0.3041	0.2956	0
24/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2046 On 07-May-26			Bond Future	121.9550	121.9461	121.9550	121.9461	0
24/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2995.0400	3003.9400	2.9950	3.0039	0
24/06/2025	2046 On 06-August-26			Bond Future	124.2319	124.2223	124.2319	124.2223	0
24/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1851.8800	1842.2500	1.8519	1.8423	0
24/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2050 On 07-August-25			Bond Future	118.1895	118.2789	118.1895	118.2789	10,256
24/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1700.4800	1611.0800	1.7005	1.6111	0
24/06/2025	2050 On 06-November-25			Bond Future	120.4512	120.5424	120.4512	120.5424	5,109
24/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3968.8200	3877.5600	3.9688	3.8776	0
24/06/2025	2050 On 05-February-26			Bond Future	120.3450	120.4377	120.3450	120.4377	0
24/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2474.9900	2382.2800	2.4750	2.3823	0
24/06/2025	2050 On 07-May-26			Bond Future	122.6108	122.7049	122.6108	122.7049	0
24/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1459.2100	1365.1000	1.4592	1.3651	0
24/06/2025	2050 On 06-August-26			Bond Future	122.4472	122.5430	122.4472	122.5430	0
24/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	822.8100	727.0500	0.8228	0.7271	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	AL37 On 07-August-25			Index Future	1153.0610	1148.7190	1153.0610	1,148.7190	0
24/06/2025	AL37 On 06-November-25			Index Future	1174.8450	1170.4220	1174.8450	1,170.4220	0
24/06/2025	AL37 On 05-February-26			Index Future	1197.0660	1192.5560	1197.0660	1,192.5560	0
24/06/2025	AL37 On 07-May-26			Index Future	1219.3510	1214.7550	1219.3510	1,214.7550	0
24/06/2025	AL37 On 06-August-26			Index Future	1241.6400	1236.9560	1241.6400	1,236.9560	0
24/06/2025	AL7T On 07-August-25			Index Future	1393.5550	1382.7370	1393.5550	1,382.7370	0
24/06/2025	AL7T On 06-November-25			Index Future	1419.8830	1408.8600	1419.8830	1,408.8600	0
24/06/2025	AL7T On 05-February-26			Index Future	1446.7380	1435.5040	1446.7380	1,435.5040	0
24/06/2025	AL7T On 07-May-26			Index Future	1473.6710	1462.2250	1473.6710	1,462.2250	0
24/06/2025	AL7T On 06-August-26			Index Future	1500.6090	1488.9490	1500.6090	1,488.9490	0
24/06/2025	ALBI On 07-August-25			Index Future	1185.4950	1177.7160	1185.4950	1,177.7160	77
24/06/2025	ALBI On 06-November-25			Index Future	1207.8920	1199.9660	1207.8920	1,199.9660	0
24/06/2025	ALBI On 05-February-26			Index Future	1230.7380	1222.6600	1230.7380	1,222.6600	0
24/06/2025	ALBI On 07-May-26			Index Future	1253.6500	1245.4190	1253.6500	1,245.4190	0
24/06/2025	ALBI On 06-August-26			Index Future	1276.5660	1268.1800	1276.5660	1,268.1800	0
24/06/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/06/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	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
24/06/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
24/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
24/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	ES33 On 07-August-25			Bond Future	10.6370	10.7663	86.2994	85.6890	0
24/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	12494.8000	11884.3700	12.4948	11.8844	0
24/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	ES33 On 06-November-25			Bond Future	10.7653	10.9006	84.1559	83.5338	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	5505.6500	4883.5700	5.5057	4.8836	0
24/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	ES33 On 05-February-26			Bond Future	10.9063	11.0481	85.7667	85.1325	0
24/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	2571.1900	1937.0300	2.5712	1.9370	0
24/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	ES33 On 07-May-26			Bond Future	11.0577	11.2064	83.5850	82.9386	0
24/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	2704.4100	2058.0800	2.7044	2.0581	0
24/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	ES33 On 06-August-26			Bond Future	11.2270	11.3832	85.1431	84.4844	0
24/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3274.4500	2615.7700	3.2745	2.6158	0
24/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	ES42 On 07-August-25			Bond Future	11.3622	11.4908	81.2900	80.5020	0
24/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	13017.8700	12229.8600	13.0179	12.2299	0
24/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	ES42 On 06-November-25			Bond Future	11.4775	11.6109	78.5805	77.7773	0
24/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	5246.6200	4443.4500	5.2466	4.4435	0
24/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	ES42 On 05-February-26			Bond Future	11.5973	11.7357	80.0841	79.2655	0
24/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1484.4100	665.8100	1.4844	0.6658	0
24/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	ES42 On 07-May-26			Bond Future	11.7284	11.8722	77.3259	76.4916	0
24/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2684.4800	1850.2200	2.6845	1.8502	0
24/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	ES42 On 06-August-26			Bond Future	11.8681	12.0175	78.7653	77.9152	0
24/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	4290.9900	3440.8400	4.2910	3.4408	0
24/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	GOVI On 07-August-25			GOVI	1166.8400	1159.4250	1166.8400	1,159.4250	604
24/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1558400.0000	1484250.0000	155.8400	148.4250	0
24/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	GOVI On 06-November-25			GOVI	1188.8850	1181.3300	1188.8850	1,181.3300	0
24/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	768850.0000	693300.0000	76.8850	69.3300	0
24/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	GOVI On 05-February-26			GOVI	1211.3710	1203.6710	1211.3710	1,203.6710	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	613710.0000	536710.0000	61.3710	53.6710	0
24/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	GOVI On 07-May-26			GOVI	1233.9220	1226.0760	1233.9220	1,226.0760	42
24/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	569220.0000	490760.0000	56.9220	49.0760	0
24/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	GOVI On 06-August-26			GOVI	1256.4770	1248.4840	1256.4770	1,248.4840	0
24/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	674770.0000	594840.0000	67.4770	59.4840	0
24/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
24/06/2025	IGOV On 07-August-25			Index Future	381.1590	381.0510	381.1590	381.0510	746
24/06/2025	IGOV On 06-November-25			Index Future	388.4530	388.3440	388.4530	388.3440	8
24/06/2025	IGOV On 05-February-26			Index Future	395.8920	395.7790	395.8920	395.7790	0
24/06/2025	IGOV On 07-May-26			Index Future	403.3520	403.2360	403.3520	403.2360	0
24/06/2025	IGOV On 06-August-26			Index Future	410.8130	410.6940	410.8130	410.6940	0
24/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
24/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
24/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
24/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
24/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
24/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
24/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
24/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
24/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
24/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
24/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
24/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
24/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
24/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	8.2950	0
24/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
24/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
24/06/2025	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
24/06/2025	R033 On 07-August-25			Bond Future	9.4327	9.5208	106.6768	106.1972	7,257
24/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4834.1300	4392.6100	4.8341	4.3926	0
24/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	79.9200	118.0000	0.0799	0.1180	0
24/06/2025	R033 On 06-November-25			Bond Future	9.5181	9.6104	103.6486	103.1599	0
24/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4656.3800	4266.0100	4.6564	4.2660	0
24/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	463.2400	561.5500	0.4632	0.5616	0
24/06/2025	R033 On 05-February-26			Bond Future	9.6107	9.7078	105.6079	105.1098	0
24/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	5213.4600	4837.2200	5.2135	4.8372	0
24/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	815.3600	937.1900	0.8154	0.9372	0
24/06/2025	R033 On 07-May-26			Bond Future	9.7164	9.8186	102.5267	102.0190	0
24/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4678.6000	4337.7700	4.6786	4.3378	0
24/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1440.1300	1606.9700	1.4401	1.6070	0
24/06/2025	R033 On 06-August-26			Bond Future	9.8378	9.9456	104.4146	103.8972	0
24/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	4057.0100	3747.9400	4.0570	3.7479	0
24/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2096.7200	2305.0100	2.0967	2.3050	0
24/06/2025	R035 On 07-August-25			Bond Future	9.9867	10.1103	97.2259	96.5137	94,234
24/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	1380.8300	1014.1100	1.3808	1.0141	300
24/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	842.5100	1188.0000	0.8425	1.1880	0
24/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2692.8800	2163.0600	2.6929	2.1631	0
24/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	339.8500	522.2400	0.3399	0.5222	50
24/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	3547.4100	2953.7000	3.5474	2.9537	300
24/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	194.4500	312.9500	0.1945	0.3130	0
24/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	5162.2300	4500.0400	5.1622	4.5000	0
24/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	67.7800	117.8000	0.0678	0.1178	8,500
24/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	7224.5500	6527.1800	7.2246	6.5272	0
24/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	16.5000	31.3400	0.0165	0.0313	17,500
24/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	7429.9000	6730.7600	7.4299	6.7308	0
24/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	14.2700	27.3400	0.0143	0.0273	300
24/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	13854.2100	13142.0500	13.8542	13.1421	0
24/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0300	0.0800	0.0000	0.0001	0
24/06/2025	R035 On 06-November-25			Bond Future	10.0827	10.2116	94.5589	93.8332	11,545
24/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	1082.2300	849.4700	1.0822	0.8495	250
24/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	2874.9300	3367.8500	2.8749	3.3679	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1417.3600	1136.3200	1.4174	1.1363	2,000
24/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	2401.8200	2846.4600	2.4018	2.8465	0
24/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1894.2200	1553.9900	1.8942	1.5540	300
24/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	1909.5100	2294.9600	1.9095	2.2950	0
24/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	2111.6800	1747.5000	2.1117	1.7475	0
24/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	1731.7600	2093.2600	1.7318	2.0933	250
24/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	3016.4500	2568.6200	3.0165	2.5686	2,000
24/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1188.0600	1465.9100	1.1881	1.4659	0
24/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	3129.4400	2672.6600	3.1294	2.6727	2,000
24/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1135.8600	1404.7600	1.1359	1.4048	0
24/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	3360.5800	2886.4500	3.3606	2.8865	0
24/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1037.8400	1289.3900	1.0378	1.2894	250
24/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3678.1000	3181.9700	3.6781	3.1820	300
24/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	918.9400	1148.4900	0.9189	1.1485	0
24/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	4088.4200	3566.6700	4.0884	3.5667	0
24/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	787.6700	991.6000	0.7877	0.9916	8,500
24/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	5211.3200	4632.8500	5.2113	4.6329	2,000
24/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	522.6700	669.8800	0.5227	0.6699	0
24/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	5255.8500	4675.4800	5.2559	4.6755	250
24/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	514.4000	659.7100	0.5144	0.6597	0
24/06/2025	R035 On 06-November-25	11.00	Call	Bond Future	5479.5600	4889.9800	5.4796	4.8900	0
24/06/2025	R035 On 06-November-25	11.00	Put	Bond Future	474.7300	610.8300	0.4747	0.6108	0
24/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	6390.4500	5768.6600	6.3905	5.7687	0
24/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	342.5800	446.4700	0.3426	0.4465	0
24/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	7461.1300	6810.6800	7.4611	6.8107	0
24/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	234.2200	309.4500	0.2342	0.3095	2,000
24/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	7554.9700	6902.3900	7.5550	6.9024	0
24/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	226.5600	299.6600	0.2266	0.2997	250
24/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	8591.2400	7918.7000	8.5912	7.9187	0
24/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	156.9100	210.0500	0.1569	0.2101	300
24/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	9912.2900	9221.6900	9.9123	9.2217	0
24/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	98.1700	133.2500	0.0982	0.1333	250
24/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	10100.5500	9407.9100	10.1006	9.4079	0
24/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	91.8100	124.8500	0.0918	0.1249	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
24/06/2025	R035 On 05-February-26			Bond Future	10.1872	10.3218	96.3466	95.6070	0
24/06/2025	R035 On 05-February-26	10.17	Call	Bond Future	2449.6700	2097.7100	2.4497	2.0977	250
24/06/2025	R035 On 05-February-26	10.17	Put	Bond Future	2544.7500	2932.3200	2.5448	2.9323	0
24/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	3308.4600	2888.1000	3.3085	2.8881	2,000
24/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	1925.7600	2244.9300	1.9258	2.2449	0
24/06/2025	R035 On 05-February-26	10.67	Call	Bond Future	4125.1800	3651.9500	4.1252	3.6520	0
24/06/2025	R035 On 05-February-26	10.67	Put	Bond Future	1508.2600	1774.5600	1.5083	1.7746	250
24/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	4577.1600	4078.7500	4.5772	4.0788	0
24/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1325.1300	1566.2500	1.3251	1.5663	0
24/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	5162.6100	4635.1600	5.1626	4.6352	2,000
24/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1125.0800	1337.1600	1.1251	1.3372	0
24/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	5402.4100	4864.1000	5.4024	4.8641	0
24/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1053.2600	1254.4800	1.0533	1.2545	0
24/06/2025	R035 On 05-February-26	11.17	Call	Bond Future	6096.6400	5529.9300	6.0966	5.5299	0
24/06/2025	R035 On 05-February-26	11.17	Put	Bond Future	872.5200	1045.3400	0.8725	1.0453	250
24/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	11578.5000	10883.5800	11.5785	10.8836	0
24/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	172.8600	217.4700	0.1729	0.2175	2,000
24/06/2025	R035 On 07-May-26			Bond Future	10.2966	10.4371	93.6330	92.8794	0
24/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4743.4200	4258.5800	4.7434	4.2586	0
24/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	1770.6800	2039.4600	1.7707	2.0395	0
24/06/2025	R035 On 06-August-26			Bond Future	10.4207	10.5678	95.3581	94.5903	0
24/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	5335.1300	4841.2900	5.3351	4.8413	0
24/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2057.7600	2331.7700	2.0578	2.3318	0
24/06/2025	R038 On 07-August-25			Bond Future	10.5278	10.6616	106.3500	105.4166	6,513
24/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	4964.9100	4137.0600	4.9649	4.1371	0
24/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	135.5300	241.1000	0.1355	0.2411	0
24/06/2025	R038 On 06-November-25			Bond Future	10.6331	10.7723	102.8743	101.9232	0
24/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	3736.4000	3141.6800	3.7364	3.1417	1,770
24/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	1389.4400	1745.8100	1.3894	1.7458	0
24/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4991.1000	4304.2300	4.9911	4.3042	0
24/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	936.2300	1200.4500	0.9362	1.2005	0
24/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	10930.7500	10040.5100	10.9308	10.0405	0
24/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	163.4500	224.3000	0.1635	0.2243	1,770
24/06/2025	R038 On 05-February-26			Bond Future	10.7445	10.8894	104.8189	103.8496	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	5914.4000	5232.4600	5.9144	5.2325	0
24/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1380.8000	1668.1000	1.3808	1.6681	0
24/06/2025	R038 On 07-May-26			Bond Future	10.8661	11.0170	101.2815	100.2939	0
24/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	5685.9700	5058.1000	5.6860	5.0581	0
24/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2253.7400	2613.4400	2.2537	2.6134	0
24/06/2025	R038 On 06-August-26			Bond Future	10.9997	11.1570	103.1458	102.1396	0
24/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	7056.1700	6380.7800	7.0562	6.3808	0
24/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2267.3300	2598.0600	2.2673	2.5981	0
24/06/2025	R053 On 07-August-25			Bond Future	11.0449	11.1733	109.2083	108.0672	22,800
24/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	16375.1000	15235.2700	16.3751	15.2353	0
24/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.9100	2.1900	0.0009	0.0022	0
24/06/2025	R053 On 06-November-25			Bond Future	11.1440	11.2771	105.4082	104.2455	0
24/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	6452.9200	5614.3100	6.4529	5.6143	0
24/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1258.9600	1583.0700	1.2590	1.5831	0
24/06/2025	R053 On 05-February-26			Bond Future	11.2474	11.3854	107.4007	106.2159	0
24/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	5079.5600	4404.0500	5.0796	4.4041	0
24/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3012.6500	3521.9400	3.0127	3.5219	0
24/06/2025	R053 On 07-May-26			Bond Future	11.3582	11.5014	103.5341	102.3268	0
24/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	6303.0900	5593.1800	6.3031	5.5932	0
24/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	3544.1800	4041.5000	3.5442	4.0415	0
24/06/2025	R053 On 06-August-26			Bond Future	11.4780	11.6267	105.4395	104.2097	0
24/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	9386.0500	8554.2200	9.3861	8.5542	0
24/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3057.8600	3455.8300	3.0579	3.4558	0
24/06/2025	R186 On 07-August-25			Bond Future	7.7507	7.8336	104.9516	104.8440	173,920
24/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1884.4800	1776.9200	1.8845	1.7769	1,983
24/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0500	0.1200	0.0001	0.0001	0
24/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2464.5000	2356.8800	2.4645	2.3569	0
24/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
24/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3176.8500	3069.2200	3.1769	3.0692	0
24/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
24/06/2025	R186 On 06-November-25			Bond Future	7.7698	7.8726	106.9344	106.8247	7,266
24/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	477.9400	400.9400	0.4779	0.4009	0
24/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	94.4300	127.1100	0.0944	0.1271	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2025	R186 On 05-February-26			Bond Future	7.8059	7.9403	103.6503	103.5384	0
24/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	627.1100	545.7700	0.6271	0.5458	0
24/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	109.1700	139.7500	0.1092	0.1398	0
24/06/2025	R186 On 07-May-26			Bond Future	7.9349	8.1274	105.5769	105.4626	0
24/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	554.6200	473.3100	0.5546	0.4733	0
24/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	107.6800	140.6600	0.1077	0.1407	0
24/06/2025	R186 On 06-August-26			Bond Future	8.2696	8.5976	102.2162	102.0995	0
24/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	241.9500	178.8200	0.2420	0.1788	0
24/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	135.0400	188.6400	0.1350	0.1886	0
24/06/2025	R202 On 07-August-25			Bond Future	269.0613	268.7564	269.0613	268.7564	573
24/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2538.6800	2843.6000	2.5387	2.8436	0
24/06/2025	R202 On 06-November-25			Bond Future	274.2102	273.8994	274.2102	273.8994	460
24/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1429.7700	1740.6300	1.4298	1.7406	0
24/06/2025	R202 On 05-February-26			Bond Future	274.1244	273.8072	274.1244	273.8072	0
24/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3695.5700	4012.7800	3.6956	4.0128	0
24/06/2025	R202 On 07-May-26			Bond Future	279.2862	278.9622	279.2862	278.9622	0
24/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1736.1600	1412.1800	1.7362	1.4122	0
24/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	R202 On 06-August-26			Bond Future	279.0759	278.7456	279.0759	278.7456	0
24/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	215.9100	0.0000	0.2159	0.0000	0
24/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	114.4500	0.0000	0.1145	0
24/06/2025	R209 On 07-August-25			Bond Future	10.2410	10.3694	76.7763	76.1045	11,125
24/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	11498.0100	10826.3200	11.4980	10.8263	0
24/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0300	0.1000	0.0000	0.0001	0
24/06/2025	R209 On 06-November-25			Bond Future	10.3327	10.4659	75.0744	74.3900	6,367
24/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	5068.2700	4509.0600	5.0683	4.5091	0
24/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	423.0600	548.2700	0.4231	0.5483	0
24/06/2025	R209 On 05-February-26			Bond Future	10.4299	10.5682	76.4937	75.7962	0
24/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3840.7900	3389.8700	3.8408	3.3899	0
24/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1358.9200	1605.5400	1.3589	1.6055	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2025	R209 On 07-May-26			Bond Future	10.5364	10.6802	74.7638	74.0531	0
24/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	4277.8800	3824.7100	4.2779	3.8247	0
24/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	1683.9200	1941.4300	1.6839	1.9414	0
24/06/2025	R209 On 06-August-26			Bond Future	10.6543	10.8039	76.1411	75.4170	0
24/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	5259.0300	4777.6800	5.2590	4.7777	0
24/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	1784.4400	2027.1900	1.7844	2.0272	0
24/06/2025	R210 On 07-August-25			Bond Future	249.3928	249.2824	249.3928	249.2824	967
24/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	952.8100	842.3500	0.9528	0.8424	0
24/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	R210 On 06-November-25			Bond Future	250.7410	250.6284	250.7410	250.6284	300
24/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1399.0200	1511.6300	1.3990	1.5116	0
24/06/2025	R210 On 05-February-26			Bond Future	255.5411	255.4259	255.5411	255.4259	0
24/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2441.1100	2325.9300	2.4411	2.3259	0
24/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	R210 On 07-May-26			Bond Future	256.8738	256.7557	256.8738	256.7557	0
24/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1473.8300	1355.7000	1.4738	1.3557	0
24/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	R210 On 06-August-26			Bond Future	261.6712	261.5500	261.6712	261.5500	0
24/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1831.1700	1710.0200	1.8312	1.7100	0
24/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
24/06/2025	R213 On 07-August-25			Bond Future	8.8844	8.9777	95.0120	94.6310	21,615
24/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	10544.9500	10163.9000	10.5450	10.1639	0
24/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
24/06/2025	R213 On 06-November-25			Bond Future	8.9574	9.0561	93.2547	92.8664	77,823
24/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	4392.2600	4055.8600	4.3923	4.0559	0
24/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	207.2100	259.0800	0.2072	0.2591	0
24/06/2025	R213 On 05-February-26			Bond Future	9.0401	9.1450	95.0178	94.6221	0
24/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3755.5100	3459.1100	3.7555	3.4591	0
24/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	607.9000	707.2600	0.6079	0.7073	0
24/06/2025	R213 On 07-May-26			Bond Future	9.1313	9.2429	93.2316	92.8283	0
24/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	3352.7300	3079.6600	3.3527	3.0797	0
24/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	965.8500	1096.1700	0.9659	1.0962	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2025	R213 On 06-August-26			Bond Future	9.2425	9.3615	94.9503	94.5391	0
24/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2955.9600	2707.4900	2.9560	2.7075	0
24/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1421.8400	1584.5000	1.4218	1.5845	0
24/06/2025	R214 On 07-August-25			Bond Future	10.8225	10.9507	70.7211	70.0064	6,616
24/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	10634.3600	9920.2500	10.6344	9.9203	0
24/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.3400	0.8500	0.0003	0.0009	0
24/06/2025	R214 On 06-November-25			Bond Future	10.9187	11.0513	68.7585	68.0304	31,324
24/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	4442.1400	3886.8600	4.4421	3.8869	0
24/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	615.9400	788.8300	0.6159	0.7888	0
24/06/2025	R214 On 05-February-26			Bond Future	11.0213	11.1585	70.0584	69.3164	0
24/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	3172.0000	2749.9900	3.1720	2.7500	0
24/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	1888.6800	2208.6700	1.8887	2.2087	0
24/06/2025	R214 On 07-May-26			Bond Future	11.1261	11.2681	68.0616	67.3056	0
24/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	4195.8600	3737.1900	4.1959	3.7372	0
24/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2077.7000	2375.0200	2.0777	2.3750	0
24/06/2025	R214 On 06-August-26			Bond Future	11.2416	11.3887	69.3156	68.5454	0
24/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	5613.7400	5099.9900	5.6137	5.1000	0
24/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	1923.9700	2180.4400	1.9240	2.1804	0
24/06/2025	R248 On 07-August-25			Bond Future	11.1462	11.2746	84.2769	83.4077	208,232
24/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	12243.8400	11375.8800	12.2438	11.3759	0
24/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.9300	2.2000	0.0009	0.0022	0
24/06/2025	R248 On 06-November-25			Bond Future	11.2494	11.3824	81.4287	80.5430	18,439
24/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	4313.6900	3710.6200	4.3137	3.7106	0
24/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1127.2000	1409.8500	1.1272	1.4099	0
24/06/2025	R248 On 05-February-26			Bond Future	11.3593	11.4973	82.9681	82.0655	0
24/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	3389.7300	2918.6500	3.3897	2.9187	0
24/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	2729.1800	3160.7000	2.7292	3.1607	0
24/06/2025	R248 On 07-May-26			Bond Future	11.4712	11.6142	80.0690	79.1494	260
24/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	4467.8100	3947.3000	4.4678	3.9473	0
24/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	2879.1100	3278.2200	2.8791	3.2782	0
24/06/2025	R248 On 06-August-26			Bond Future	11.5940	11.7424	81.5436	80.6068	0
24/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	7047.6700	6417.7900	7.0477	6.4178	0
24/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2353.2800	2660.2500	2.3533	2.6603	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
24/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0