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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
25/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	2029 On 07-August-25			Bond Future	138.7179	138.6721	138.7179	138.6721	5,425
25/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	1307.9200	1262.0700	1.3079	1.2621	0
25/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2029 On 06-November-25			Bond Future	139.9351	139.8882	139.9351	139.8882	0
25/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	145.0600	98.1600	0.1451	0.0982	0
25/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2029 On 05-February-26			Bond Future	142.6147	142.5663	142.6147	142.5663	0
25/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2504.6800	2456.2500	2.5047	2.4563	0
25/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2029 On 07-May-26			Bond Future	143.8412	143.7905	143.8412	143.7905	0
25/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	2021.2100	1970.4600	2.0212	1.9705	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2029 On 06-August-26			Bond Future	146.5296	146.4765	146.5296	146.4765	0
25/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	2429.5700	2376.4900	2.4296	2.3765	0
25/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2030 On 07-August-25			Bond Future	8.4898	8.5179	98.4660	98.3644	127,058
25/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	1148.3500	1061.2100	1.1484	1.0612	300
25/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	320.3900	334.8700	0.3204	0.3349	0
25/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2654.9800	2553.3000	2.6550	2.5533	300
25/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	58.3000	58.2400	0.0583	0.0582	0
25/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4638.9500	4537.0200	4.6390	4.5370	0
25/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	5.6600	5.3500	0.0057	0.0054	300
25/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6881.9200	6780.3800	6.8819	6.7804	1,054
25/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.2200	0.3000	0.0002	0.0003	0
25/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8935.4100	8833.7900	8.9354	8.8338	0
25/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	12110.2400	12008.6200	12.1102	12.0086	0
25/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
25/06/2025	2030 On 06-November-25			Bond Future	8.5435	8.5736	100.3262	100.2227	0
25/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1409.4300	1321.9000	1.4094	1.3219	300
25/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	803.8800	819.9400	0.8039	0.8199	0
25/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2637.6900	2534.3100	2.6377	2.5343	300
25/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	341.6200	341.8300	0.3416	0.3418	0
25/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3549.1600	3443.0200	3.5492	3.4430	0
25/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	190.0200	187.4700	0.1900	0.1875	0
25/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	5188.9600	5081.8600	5.1890	5.0819	0
25/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	68.5400	65.0300	0.0685	0.0650	300
25/06/2025	2030 On 05-February-26			Bond Future	8.6055	8.6380	98.2153	98.1093	0
25/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	3334.1100	3210.5000	3.3341	3.2105	0
25/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	497.6700	480.0700	0.4977	0.4801	0
25/06/2025	2030 On 07-May-26			Bond Future	8.6950	8.7303	100.0414	99.9325	0
25/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	3051.1100	2788.8300	3.0511	2.7888	0
25/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	937.2400	783.7900	0.9372	0.7838	0
25/06/2025	2030 On 06-August-26			Bond Future	8.8111	8.8498	97.8768	97.7650	0
25/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	2188.6400	2282.1400	2.1886	2.2821	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1015.5100	1220.8100	1.0155	1.2208	0
25/06/2025	2031 On 07-August-25			Bond Future	107.4934	107.4934	107.4934	107.4934	0
25/06/2025	2031 On 07-August-25	107.65	Call	Bond Future	988.4900	1000.7800	0.9885	1.0008	0
25/06/2025	2031 On 07-August-25	107.65	Put	Bond Future	1145.0500	1157.3400	1.1451	1.1573	0
25/06/2025	2031 On 06-November-25			Bond Future	109.5506	109.5506	109.5506	109.5506	699
25/06/2025	2031 On 06-November-25	109.69	Call	Bond Future	1833.4800	1840.5600	1.8335	1.8406	0
25/06/2025	2031 On 06-November-25	109.69	Put	Bond Future	1972.9100	1979.9900	1.9729	1.9800	0
25/06/2025	2031 On 05-February-26			Bond Future	109.2641	109.2641	109.2641	109.2641	0
25/06/2025	2031 On 05-February-26	111.76	Call	Bond Future	1414.6900	1419.7300	1.4147	1.4197	0
25/06/2025	2031 On 05-February-26	111.76	Put	Bond Future	3910.6100	3915.6500	3.9106	3.9157	0
25/06/2025	2031 On 07-May-26			Bond Future	111.3217	111.3217	111.3217	111.3217	0
25/06/2025	2031 On 07-May-26	113.84	Call	Bond Future	1836.3800	1840.7300	1.8364	1.8407	0
25/06/2025	2031 On 07-May-26	113.84	Put	Bond Future	4354.7100	4359.0600	4.3547	4.3591	0
25/06/2025	2031 On 06-August-26			Bond Future	110.9777	110.9777	110.9777	110.9777	0
25/06/2025	2031 On 06-August-26	113.81	Call	Bond Future	1611.0100	1614.1800	1.6110	1.6142	0
25/06/2025	2031 On 06-August-26	113.81	Put	Bond Future	4443.3400	4446.5100	4.4433	4.4465	0
25/06/2025	2032 On 07-August-25			Bond Future	9.1919	9.2150	98.4005	98.2907	134,094
25/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1835.7000	1443.5200	1.8357	1.4435	300
25/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	854.5900	572.1300	0.8546	0.5721	0
25/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	3626.5200	3321.5800	3.6265	3.3216	300
25/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	339.5600	144.3400	0.3396	0.1443	0
25/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	6442.4100	6261.3500	6.4424	6.2614	0
25/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	88.6200	17.2800	0.0886	0.0173	300
25/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	12270.0200	12159.4100	12.2700	12.1594	0
25/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.9100	0.0200	0.0009	0.0000	0
25/06/2025	2032 On 06-November-25			Bond Future	9.2707	9.2951	96.0986	95.9867	0
25/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	2053.6400	1781.3000	2.0536	1.7813	300
25/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1461.8200	1301.3900	1.4618	1.3014	0
25/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	3587.5400	3323.4500	3.5875	3.3235	300
25/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	749.9300	597.7500	0.7499	0.5978	0
25/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	5461.2600	5238.4900	5.4613	5.2385	0
25/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	358.6000	247.7400	0.3586	0.2477	0
25/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	7270.3000	7085.6200	7.2703	7.0856	0

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25/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	180.2600	107.4900	0.1803	0.1075	300
25/06/2025	2032 On 05-February-26			Bond Future	9.3571	9.3829	97.9157	97.8012	0
25/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	4590.6500	4187.9400	4.5907	4.1879	0
25/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1105.4200	817.1800	1.1054	0.8172	0
25/06/2025	2032 On 07-May-26			Bond Future	9.4570	9.4844	95.5761	95.4588	0
25/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	4488.4700	3961.6400	4.4885	3.9616	0
25/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1615.8300	1206.3500	1.6158	1.2064	0
25/06/2025	2032 On 06-August-26			Bond Future	9.5740	9.6033	97.3376	97.2171	0
25/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	4388.8500	3753.8600	4.3889	3.7539	0
25/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	2168.6600	1654.1700	2.1687	1.6542	0
25/06/2025	2033 On 07-August-25			Bond Future	130.4679	130.4433	130.4679	130.4433	1,648
25/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1817.9400	1793.2500	1.8179	1.7933	0
25/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2033 On 06-November-25			Bond Future	131.4262	131.4010	131.4262	131.4010	5,288
25/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1713.7600	1739.0400	1.7138	1.7390	0
25/06/2025	2033 On 05-February-26			Bond Future	133.9429	133.9165	133.9429	133.9165	0
25/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1062.9100	1036.5400	1.0629	1.0365	0
25/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2033 On 07-May-26			Bond Future	134.9041	134.8759	134.9041	134.8759	0
25/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	255.9200	284.0800	0.2559	0.2841	0
25/06/2025	2033 On 06-August-26			Bond Future	137.4255	137.3955	137.4255	137.3955	0
25/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3175.4800	3145.5100	3.1755	3.1455	0
25/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2037 On 07-August-25			Bond Future	10.4694	10.4934	87.2966	87.1532	141,409
25/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	1273.8900	714.7200	1.2739	0.7147	2,541
25/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2053.2900	1637.5400	2.0533	1.6375	0
25/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	1758.5900	1156.6400	1.7586	1.1566	300
25/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1575.8300	1117.3000	1.5758	1.1173	0
25/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	1927.0400	1320.2300	1.9270	1.3202	2,341
25/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1446.6000	983.2100	1.4466	0.9832	0
25/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	2248.5500	1642.5600	2.2486	1.6426	200

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25/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1235.8400	773.2700	1.2358	0.7733	0
25/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	3730.4000	3216.3100	3.7304	3.2163	300
25/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	633.4600	262.7900	0.6335	0.2628	0
25/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	4047.1400	3559.6000	4.0471	3.5596	0
25/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	553.1100	208.9900	0.5531	0.2090	2,541
25/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	5715.4300	5358.8700	5.7154	5.3589	0
25/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	274.8300	61.6900	0.2748	0.0617	2,541
25/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	5863.0200	5516.3500	5.8630	5.5164	7,500
25/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	258.5300	55.2800	0.2585	0.0553	7,500
25/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	7707.1700	7458.1900	7.7072	7.4582	0
25/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	118.9100	13.3500	0.1189	0.0134	2,541
25/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	7757.3400	7510.3400	7.7573	7.5103	0
25/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	116.4100	12.8300	0.1164	0.0128	300
25/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	9458.9200	9262.5100	9.4589	9.2625	0
25/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	56.2400	3.2500	0.0562	0.0033	2,541
25/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	13529.6400	13380.7100	13.5296	13.3807	0
25/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	5.5500	0.0400	0.0056	0.0000	0
25/06/2025	2037 On 06-November-25			Bond Future	10.5680	10.5929	88.9459	88.7997	0
25/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	2845.6300	1673.0600	2.8456	1.6731	300
25/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	3246.2300	2219.8500	3.2462	2.2199	0
25/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	4605.9300	3420.7900	4.6059	3.4208	300
25/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	2119.0500	1080.1000	2.1191	1.0801	0
25/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	7175.6900	6197.5100	7.1757	6.1975	0
25/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	1236.4800	404.4900	1.2365	0.4045	0
25/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	9482.0600	8716.8100	9.4821	8.7168	0
25/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	789.9500	170.8900	0.7900	0.1709	300
25/06/2025	2037 On 05-February-26			Bond Future	10.6740	10.7000	86.3692	86.2198	0
25/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	3909.0300	2444.0000	3.9090	2.4440	1,930
25/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	4047.2500	2731.6200	4.0473	2.7316	0
25/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	4741.5500	3248.6200	4.7416	3.2486	1,970
25/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	3454.2100	2110.6800	3.4542	2.1107	0
25/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	5816.6300	4342.5400	5.8166	4.3425	0
25/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	2861.1400	1536.4500	2.8611	1.5365	0
25/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	6416.7300	4971.0900	6.4167	4.9711	0

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25/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	2590.0600	1293.8200	2.5901	1.2938	1,930
25/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	6569.3900	5132.0000	6.5694	5.1320	1,030
25/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	2526.9000	1238.9100	2.5269	1.2389	0
25/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	8371.1000	7068.5000	8.3711	7.0685	0
25/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	1902.2700	749.0700	1.9023	0.7491	1,930
25/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	10033.5000	8874.1500	10.0335	8.8742	0
25/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	1485.5700	475.6200	1.4856	0.4756	1,970
25/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	11858.7800	10928.4800	11.8588	10.9285	0
25/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	1067.7200	286.8200	1.0677	0.2868	1,030
25/06/2025	2037 On 07-May-26			Bond Future	10.7944	10.8216	87.9744	87.8216	0
25/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	5328.4800	3461.5200	5.3285	3.4615	142
25/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	4457.9700	2743.8500	4.4580	2.7439	0
25/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	6592.2200	4725.2500	6.5922	4.7253	0
25/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	3699.6700	1985.5400	3.6997	1.9855	0
25/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	10626.1900	9035.6700	10.6262	9.0357	0
25/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	2199.4000	761.7200	2.1994	0.7617	142
25/06/2025	2037 On 06-August-26			Bond Future	10.9300	10.9585	85.3361	85.1795	0
25/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	7705.8200	6032.9400	7.7058	6.0329	0
25/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	3556.6300	2040.3700	3.5566	2.0404	0
25/06/2025	2038 On 07-August-25			Bond Future	139.1230	139.3132	139.1230	139.3132	2,397
25/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	436.9600	246.8400	0.4370	0.2468	0
25/06/2025	2038 On 06-November-25			Bond Future	141.7856	141.9791	141.7856	141.9791	440
25/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2094.4000	1900.8700	2.0944	1.9009	0
25/06/2025	2038 On 05-February-26			Bond Future	142.3360	142.5322	142.3360	142.5322	0
25/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	864.0400	667.7800	0.8640	0.6678	0
25/06/2025	2038 On 07-May-26			Bond Future	145.0171	145.2159	145.0171	145.2159	0
25/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	487.0700	685.8600	0.4871	0.6859	0
25/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2038 On 06-August-26			Bond Future	145.5267	145.7273	145.5267	145.7273	0
25/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	806.6500	1007.2700	0.8067	1.0073	0
25/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2025	2040 On 07-August-25			Bond Future	10.8768	10.8908	86.7590	86.6687	61,162
25/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	1896.5800	926.3700	1.8966	0.9264	400
25/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2396.0700	1516.1300	2.3961	1.5161	0
25/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	2238.0300	1242.6100	2.2380	1.2426	680
25/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	2087.9800	1182.8300	2.0880	1.1828	0
25/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	2606.2600	1609.5500	2.6063	1.6096	0
25/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1813.8300	907.3900	1.8138	0.9074	0
25/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	2999.3800	2022.8400	2.9994	2.0228	0
25/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1571.6400	685.3700	1.5716	0.6854	0
25/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	3414.6100	2475.7300	3.4146	2.4757	0
25/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	1358.5400	509.9300	1.3585	0.5099	680
25/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	4300.8100	3473.1800	4.3008	3.4732	400
25/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	1008.6600	271.3000	1.0087	0.2713	0
25/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	4767.1100	4004.1400	4.7671	4.0041	0
25/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	867.0300	194.3300	0.8670	0.1943	0
25/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	5734.3300	5102.5200	5.7343	5.1025	0
25/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	638.2000	96.6600	0.6382	0.0967	0
25/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	7240.4200	6783.5500	7.2404	6.7836	0
25/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	398.4800	31.8800	0.3985	0.0319	400
25/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	9294.3500	8999.3100	9.2944	8.9993	0
25/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	211.3700	6.6000	0.2114	0.0066	0
25/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	10321.8700	10080.4000	10.3219	10.0804	0
25/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	154.1400	2.9400	0.1541	0.0029	0
25/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	13772.1200	13646.5800	13.7721	13.6466	0
25/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	35.3800	0.1100	0.0354	0.0001	0
25/06/2025	2040 On 06-November-25			Bond Future	10.9804	10.9949	88.3981	88.3060	1,568
25/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	7319.2200	5763.0600	7.3192	5.7631	0
25/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	2094.6700	630.5600	2.0947	0.6306	0
25/06/2025	2040 On 05-February-26			Bond Future	11.0912	11.1062	85.5605	85.4663	0
25/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	6487.6000	4205.9600	6.4876	4.2060	0
25/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	4047.5100	1860.1000	4.0475	1.8601	0
25/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	7797.5800	5587.4700	7.7976	5.5875	475
25/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	3416.0100	1300.1300	3.4160	1.3001	0
25/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	13605.0900	12138.8600	13.6051	12.1389	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	1651.3100	279.3100	1.6513	0.2793	475
25/06/2025	2040 On 07-May-26			Bond Future	11.2149	11.2306	87.1505	87.0539	0
25/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	4560.9100	1891.5400	4.5609	1.8915	1,460
25/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	7805.9100	5233.2100	7.8059	5.2332	0
25/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	5918.1200	3038.4600	5.9181	3.0385	820
25/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	6502.6300	3719.6400	6.5026	3.7196	0
25/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	7898.4300	4962.2900	7.8984	4.9623	0
25/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	5174.0100	2334.5400	5.1740	2.3345	0
25/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	8086.7500	5155.3600	8.0868	5.1554	0
25/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	5070.9500	2236.2300	5.0710	2.2362	1,460
25/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	9273.8800	6404.1800	9.2739	6.4042	0
25/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	4485.3900	1712.3600	4.4854	1.7124	820
25/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	10013.7000	7203.1700	10.0137	7.2032	0
25/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	4166.8700	1453.0100	4.1669	1.4530	1,460
25/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	11236.0100	8544.8800	11.2360	8.5449	0
25/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	3706.8600	1112.4000	3.7069	1.1124	820
25/06/2025	2040 On 06-August-26			Bond Future	11.3528	11.3693	84.2461	84.1468	0
25/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	9555.4500	6800.8000	9.5555	6.8008	0
25/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	4743.1900	2087.8500	4.7432	2.0879	0
25/06/2025	2044 On 07-August-25			Bond Future	11.1671	11.1709	81.5428	81.5179	45,845
25/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	1074.9400	149.9200	1.0749	0.1499	9,000
25/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4736.7300	3836.5900	4.7367	3.8366	0
25/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	3138.9500	1727.9500	3.1390	1.7280	9,000
25/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	2271.6600	885.5400	2.2717	0.8855	0
25/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	5500.8900	4442.0700	5.5009	4.4421	0
25/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	1196.7700	162.8300	1.1968	0.1628	9,000
25/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	7160.7700	6392.1200	7.1608	6.3921	0
25/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	791.2600	47.4900	0.7913	0.0475	5,600
25/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	12683.6700	12480.4200	12.6837	12.4804	0
25/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	178.9000	0.5300	0.1789	0.0005	0
25/06/2025	2044 On 06-November-25			Bond Future	11.2714	11.2753	83.0834	83.0579	72,330
25/06/2025	2044 On 06-November-25	11.25	Call	Bond Future	4632.3200	2137.2600	4.6323	2.1373	11,000
25/06/2025	2044 On 06-November-25	11.25	Put	Bond Future	4771.2300	2301.6200	4.7712	2.3016	0
25/06/2025	2044 On 06-November-25	11.75	Call	Bond Future	6599.5200	4123.0100	6.5995	4.1230	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2025	2044 On 06-November-25	11.75	Put	Bond Future	3591.1200	1140.0600	3.5911	1.1401	11,000
25/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	7138.8700	4712.2500	7.1389	4.7123	0
25/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	3344.2500	943.0800	3.3443	0.9431	0
25/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	7643.6600	5273.7900	7.6437	5.2738	0
25/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	3134.6100	790.1900	3.1346	0.7902	5,800
25/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	8496.6400	6237.9400	8.4966	6.2379	0
25/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	2820.4500	587.2000	2.8205	0.5872	5,600
25/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	8711.7200	6483.0500	8.7117	6.4831	0
25/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	2748.2700	545.0500	2.7483	0.5451	5,800
25/06/2025	2044 On 05-February-26			Bond Future	11.3825	11.3866	80.2704	80.2442	0
25/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	6790.7500	3486.1500	6.7908	3.4862	0
25/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	5672.9900	2394.6800	5.6730	2.3947	0
25/06/2025	2044 On 07-May-26			Bond Future	11.5052	11.5096	81.7621	81.7347	0
25/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	8531.6400	4510.8300	8.5316	4.5108	0
25/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	6721.2800	2727.9200	6.7213	2.7279	0
25/06/2025	2044 On 06-August-26			Bond Future	11.6412	11.6459	78.8835	78.8547	0
25/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	10932.9600	6760.3100	10.9330	6.7603	0
25/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	6378.9900	2235.1400	6.3790	2.2351	0
25/06/2025	2046 On 07-August-25			Bond Future	119.4829	119.6330	119.4829	119.6330	12,424
25/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	792.8500	943.0200	0.7929	0.9430	0
25/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2046 On 06-November-25			Bond Future	119.5107	119.6633	119.5107	119.6633	7,518
25/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5899.3300	5746.7100	5.8993	5.7467	0
25/06/2025	2046 On 05-February-26			Bond Future	121.7990	121.9541	121.7990	121.9541	0
25/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	149.0100	304.0800	0.1490	0.3041	0
25/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2046 On 07-May-26			Bond Future	121.7984	121.9550	121.7984	121.9550	0
25/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	3151.6100	2995.0400	3.1516	2.9950	0
25/06/2025	2046 On 06-August-26			Bond Future	124.0734	124.2319	124.0734	124.2319	0
25/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1693.3900	1851.8800	1.6934	1.8519	0
25/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2025	2050 On 07-August-25			Bond Future	118.3111	118.1895	118.3111	118.1895	10,256
25/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1578.9300	1700.4800	1.5789	1.7005	0
25/06/2025	2050 On 06-November-25			Bond Future	120.5752	120.4512	120.5752	120.4512	5,109
25/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3844.7700	3968.8200	3.8448	3.9688	0
25/06/2025	2050 On 05-February-26			Bond Future	120.4722	120.3450	120.4722	120.3450	0
25/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2347.8000	2474.9900	2.3478	2.4750	0
25/06/2025	2050 On 07-May-26			Bond Future	122.7415	122.6108	122.7415	122.6108	0
25/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1328.5100	1459.2100	1.3285	1.4592	0
25/06/2025	2050 On 06-August-26			Bond Future	122.5819	122.4472	122.5819	122.4472	0
25/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	688.1000	822.8100	0.6881	0.8228	0
25/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	AL37 On 07-August-25			Index Future	1154.1800	1153.0610	1154.1800	1,153.0610	0
25/06/2025	AL37 On 06-November-25			Index Future	1175.9860	1174.8450	1175.9860	1,174.8450	0
25/06/2025	AL37 On 05-February-26			Index Future	1198.2290	1197.0660	1198.2290	1,197.0660	0
25/06/2025	AL37 On 07-May-26			Index Future	1220.5400	1219.3510	1220.5400	1,219.3510	0
25/06/2025	AL37 On 06-August-26			Index Future	1242.8540	1241.6400	1242.8540	1,241.6400	0
25/06/2025	AL7T On 07-August-25			Index Future	1395.6040	1393.5550	1395.6040	1,393.5550	0
25/06/2025	AL7T On 06-November-25			Index Future	1421.9710	1419.8830	1421.9710	1,419.8830	0
25/06/2025	AL7T On 05-February-26			Index Future	1448.8680	1446.7380	1448.8680	1,446.7380	0
25/06/2025	AL7T On 07-May-26			Index Future	1475.8450	1473.6710	1475.8450	1,473.6710	0
25/06/2025	AL7T On 06-August-26			Index Future	1502.8260	1500.6090	1502.8260	1,500.6090	0
25/06/2025	ALBI On 07-August-25			Index Future	1186.4570	1185.4950	1186.4570	1,185.4950	77
25/06/2025	ALBI On 06-November-25			Index Future	1208.8730	1207.8920	1208.8730	1,207.8920	0
25/06/2025	ALBI On 05-February-26			Index Future	1231.7390	1230.7380	1231.7390	1,230.7380	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2025	ALBI On 07-May-26			Index Future	1254.6730	1253.6500	1254.6730	1,253.6500	0
25/06/2025	ALBI On 06-August-26			Index Future	1277.6110	1276.5660	1277.6110	1,276.5660	0
25/06/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/06/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C431 On 31-January-31			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
25/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	ES33 On 07-August-25			Bond Future	10.5768	10.6370	86.5859	86.2994	0
25/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	12781.3100	12494.8000	12.7813	12.4948	0
25/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	ES33 On 06-November-25			Bond Future	10.7023	10.7653	84.4480	84.1559	0
25/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	5797.7500	5505.6500	5.7978	5.5057	0
25/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	ES33 On 05-February-26			Bond Future	10.8402	10.9063	86.0648	85.7667	0
25/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	2869.3000	2571.1900	2.8693	2.5712	0
25/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	ES33 On 07-May-26			Bond Future	10.9881	11.0577	83.8894	83.5850	0
25/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	3008.8600	2704.4100	3.0089	2.7044	0
25/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	ES33 On 06-August-26			Bond Future	11.1538	11.2270	85.4541	85.1431	0
25/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3585.4600	3274.4500	3.5855	3.2745	0
25/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	ES42 On 07-August-25			Bond Future	11.3483	11.3622	81.3763	81.2900	0
25/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	13104.0900	13017.8700	13.1041	13.0179	0
25/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	ES42 On 06-November-25			Bond Future	11.4630	11.4775	78.6684	78.5805	0
25/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	5334.5000	5246.6200	5.3345	5.2466	0
25/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	ES42 On 05-February-26			Bond Future	11.5823	11.5973	80.1741	80.0841	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1574.4200	1484.4100	1.5744	1.4844	0
25/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	ES42 On 07-May-26			Bond Future	11.7126	11.7284	77.4182	77.3259	0
25/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2776.8300	2684.4800	2.7768	2.6845	0
25/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	ES42 On 06-August-26			Bond Future	11.8516	11.8681	78.8603	78.7653	0
25/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	4385.9300	4290.9900	4.3859	4.2910	0
25/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	GOVI On 07-August-25			GOVI	1167.7820	1166.8400	1167.7820	1,166.8400	604
25/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1567820.0000	1558400.0000	156.7820	155.8400	0
25/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	GOVI On 06-November-25			GOVI	1189.8450	1188.8850	1189.8450	1,188.8850	0
25/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	778450.0000	768850.0000	77.8450	76.8850	0
25/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	GOVI On 05-February-26			GOVI	1212.3500	1211.3710	1212.3500	1,211.3710	0
25/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	623500.0000	613710.0000	62.3500	61.3710	0
25/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	GOVI On 07-May-26			GOVI	1234.9240	1233.9220	1234.9240	1,233.9220	42
25/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	579240.0000	569220.0000	57.9240	56.9220	0
25/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	GOVI On 06-August-26			GOVI	1257.5010	1256.4770	1257.5010	1,256.4770	0
25/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	685010.0000	674770.0000	68.5010	67.4770	0
25/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/06/2025	IGOV On 07-August-25			Index Future	382.0620	381.1590	382.0620	381.1590	746
25/06/2025	IGOV On 06-November-25			Index Future	389.3740	388.4530	389.3740	388.4530	8
25/06/2025	IGOV On 05-February-26			Index Future	396.8300	395.8920	396.8300	395.8920	0
25/06/2025	IGOV On 07-May-26			Index Future	404.3090	403.3520	404.3090	403.3520	0
25/06/2025	IGOV On 06-August-26			Index Future	411.7890	410.8130	411.7890	410.8130	0
25/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	8.2950	0
25/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
25/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
25/06/2025	R033 On 07-August-25			Bond Future	9.3992	9.4327	106.8602	106.6768	7,257
25/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	5200.6000	4834.1300	5.2006	4.8341	0
25/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	263.0400	79.9200	0.2630	0.0799	0
25/06/2025	R033 On 06-November-25			Bond Future	9.4829	9.5181	103.8355	103.6486	0
25/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	5189.1000	4656.3800	5.1891	4.6564	0
25/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	809.0800	463.2400	0.8091	0.4632	0
25/06/2025	R033 On 05-February-26			Bond Future	9.5737	9.6107	105.7988	105.6079	0
25/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	6008.0600	5213.4600	6.0081	5.2135	0
25/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1419.0700	815.3600	1.4191	0.8154	0
25/06/2025	R033 On 07-May-26			Bond Future	9.6772	9.7164	102.7220	102.5267	0
25/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	5525.4000	4678.6000	5.5254	4.6786	0
25/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	2091.6100	1440.1300	2.0916	1.4401	0
25/06/2025	R033 On 06-August-26			Bond Future	9.7963	9.8378	104.6145	104.4146	0
25/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	5242.8800	4057.0100	5.2429	4.0570	0
25/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	3082.6900	2096.7200	3.0827	2.0967	0
25/06/2025	R035 On 07-August-25			Bond Future	9.9632	9.9867	97.3620	97.2259	94,234
25/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	2066.0700	1380.8300	2.0661	1.3808	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1391.6500	842.5100	1.3917	0.8425	0
25/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	3313.3800	2692.8800	3.3134	2.6929	0
25/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	824.2500	339.8500	0.8243	0.3399	50
25/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	4096.9000	3547.4100	4.0969	3.5474	300
25/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	607.8400	194.4500	0.6078	0.1945	0
25/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	5578.8400	5162.2300	5.5788	5.1622	0
25/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	348.2900	67.7800	0.3483	0.0678	8,500
25/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	7514.6100	7224.5500	7.5146	7.2246	0
25/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	170.4600	16.5000	0.1705	0.0165	17,500
25/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	7710.4300	7429.9000	7.7104	7.4299	0
25/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	158.7000	14.2700	0.1587	0.0143	300
25/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	13996.2700	13854.2100	13.9963	13.8542	0
25/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	5.9900	0.0300	0.0060	0.0000	0
25/06/2025	R035 On 06-November-25			Bond Future	10.0582	10.0827	94.6976	94.5589	11,545
25/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	1855.9600	1082.2300	1.8560	1.0822	250
25/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3509.8900	2874.9300	3.5099	2.8749	0
25/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	2237.7000	1417.3600	2.2377	1.4174	2,000
25/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3083.3900	2401.8200	3.0834	2.4018	0
25/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	2749.0600	1894.2200	2.7491	1.8942	300
25/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2625.5800	1909.5100	2.6256	1.9095	0
25/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	2974.0400	2111.6800	2.9740	2.1117	0
25/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2455.3500	1731.7600	2.4554	1.7318	250
25/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	3875.0300	3016.4500	3.8750	3.0165	2,000
25/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1907.8700	1188.0600	1.9079	1.1881	0
25/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	3984.9400	3129.4400	3.9849	3.1294	2,000
25/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1852.5900	1135.8600	1.8526	1.1359	0
25/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	4208.2500	3360.5800	4.2083	3.3606	0
25/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1746.7400	1037.8400	1.7467	1.0378	250
25/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	4512.2200	3678.1000	4.5122	3.6781	300
25/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1614.2900	918.9400	1.6143	0.9189	0
25/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	4901.7700	4088.4200	4.9018	4.0884	0
25/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1462.2500	787.6700	1.4623	0.7877	8,500
25/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	5954.2000	5211.3200	5.9542	5.2113	2,000
25/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	1126.7800	522.6700	1.1268	0.5227	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	5995.7500	5255.8500	5.9958	5.2559	250
25/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	1115.5300	514.4000	1.1155	0.5144	0
25/06/2025	R035 On 06-November-25	11.00	Call	Bond Future	6204.1600	5479.5600	6.2042	5.4796	0
25/06/2025	R035 On 06-November-25	11.00	Put	Bond Future	1060.5600	474.7300	1.0606	0.4747	0
25/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	7053.1700	6390.4500	7.0532	6.3905	0
25/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	866.5300	342.5800	0.8665	0.3426	0
25/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	8052.7900	7461.1300	8.0528	7.4611	0
25/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	687.1100	234.2200	0.6871	0.2342	2,000
25/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	8140.5300	7554.9700	8.1405	7.5550	0
25/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	673.3500	226.5600	0.6734	0.2266	250
25/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	9113.0000	8591.2400	9.1130	8.5912	0
25/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	539.9000	156.9100	0.5399	0.1569	300
25/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	10330.6100	9912.2900	10.3306	9.9123	0
25/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	377.7200	98.1700	0.3777	0.0982	250
25/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	10504.3600	10100.5500	10.5044	10.1006	0
25/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	356.8500	91.8100	0.3569	0.0918	2,000
25/06/2025	R035 On 05-February-26			Bond Future	10.1616	10.1872	96.4884	96.3466	0
25/06/2025	R035 On 05-February-26	10.17	Call	Bond Future	3551.6400	2449.6700	3.5516	2.4497	250
25/06/2025	R035 On 05-February-26	10.17	Put	Bond Future	3504.8800	2544.7500	3.5049	2.5448	0
25/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	4426.7400	3308.4600	4.4267	3.3085	2,000
25/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2902.2000	1925.7600	2.9022	1.9258	0
25/06/2025	R035 On 05-February-26	10.67	Call	Bond Future	5232.2200	4125.1800	5.2322	4.1252	0
25/06/2025	R035 On 05-February-26	10.67	Put	Bond Future	2473.4600	1508.2600	2.4735	1.5083	250
25/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	5669.9600	4577.1600	5.6700	4.5772	0
25/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	2276.0900	1325.1300	2.2761	1.3251	0
25/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	6231.4100	5162.6100	6.2314	5.1626	2,000
25/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	2052.0400	1125.0800	2.0520	1.1251	0
25/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	6459.9700	5402.4100	6.4600	5.4024	0
25/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1968.9800	1053.2600	1.9690	1.0533	0
25/06/2025	R035 On 05-February-26	11.17	Call	Bond Future	7116.3800	6096.6400	7.1164	6.0966	0
25/06/2025	R035 On 05-February-26	11.17	Put	Bond Future	1750.4200	872.5200	1.7504	0.8725	250
25/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	12199.9100	11578.5000	12.1999	11.5785	0
25/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	652.4300	172.8600	0.6524	0.1729	2,000
25/06/2025	R035 On 07-May-26			Bond Future	10.2697	10.2966	93.7783	93.6330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	6068.8600	4743.4200	6.0689	4.7434	0
25/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2950.8800	1770.6800	2.9509	1.7707	0
25/06/2025	R035 On 06-August-26			Bond Future	10.3924	10.4207	95.5070	95.3581	0
25/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	6877.1400	5335.1300	6.8771	5.3351	0
25/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	3450.9000	2057.7600	3.4509	2.0578	0
25/06/2025	R038 On 07-August-25			Bond Future	10.5090	10.5278	106.4819	106.3500	6,513
25/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	5772.2000	4964.9100	5.7722	4.9649	0
25/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	810.8900	135.5300	0.8109	0.1355	0
25/06/2025	R038 On 06-November-25			Bond Future	10.6136	10.6331	103.0087	102.8743	0
25/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	5287.8300	3736.4000	5.2878	3.7364	1,770
25/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	2806.4300	1389.4400	2.8064	1.3894	0
25/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	6470.0600	4991.1000	6.4701	4.9911	0
25/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	2280.7500	936.2300	2.2808	0.9362	0
25/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	11884.2400	10930.7500	11.8842	10.9308	0
25/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	982.5000	163.4500	0.9825	0.1635	1,770
25/06/2025	R038 On 05-February-26			Bond Future	10.7241	10.7445	104.9563	104.8189	0
25/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	8163.7500	5914.4000	8.1638	5.9144	0
25/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	3492.7000	1380.8000	3.4927	1.3808	0
25/06/2025	R038 On 07-May-26			Bond Future	10.8447	10.8661	101.4223	101.2815	0
25/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	8322.3300	5685.9700	8.3223	5.6860	0
25/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	4749.2300	2253.7400	4.7492	2.2537	0
25/06/2025	R038 On 06-August-26			Bond Future	10.9772	10.9997	103.2902	103.1458	0
25/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	10217.6700	7056.1700	10.2177	7.0562	0
25/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	5284.3500	2267.3300	5.2844	2.2673	0
25/06/2025	R053 On 07-August-25			Bond Future	11.0467	11.0449	109.1922	109.2083	22,800
25/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	17563.6000	16375.1000	17.5636	16.3751	0
25/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	1205.4700	0.9100	1.2055	0.0009	0
25/06/2025	R053 On 06-November-25			Bond Future	11.1459	11.1440	105.3919	105.4082	0
25/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	12588.8800	6452.9200	12.5889	6.4529	0
25/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	7411.2400	1258.9600	7.4112	1.2590	0
25/06/2025	R053 On 05-February-26			Bond Future	11.2493	11.2474	107.3846	107.4007	0
25/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	13477.7700	5079.5600	13.4778	5.0796	0
25/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	11426.9000	3012.6500	11.4269	3.0127	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2025	R053 On 07-May-26			Bond Future	11.3601	11.3582	103.5185	103.5341	0
25/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	16060.2900	6303.0900	16.0603	6.3031	0
25/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	13316.9700	3544.1800	13.3170	3.5442	0
25/06/2025	R053 On 06-August-26			Bond Future	11.4798	11.4780	105.4248	105.4395	0
25/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	20727.1300	9386.0500	20.7271	9.3861	0
25/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	14413.6500	3057.8600	14.4137	3.0579	0
25/06/2025	R186 On 07-August-25			Bond Future	7.7549	7.7507	104.9462	104.9516	169,920
25/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1879.0200	1884.4800	1.8790	1.8845	1,983
25/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0700	0.0500	0.0001	0.0001	0
25/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2459.0300	2464.5000	2.4590	2.4645	0
25/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	0
25/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3171.3700	3176.8500	3.1714	3.1769	0
25/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
25/06/2025	R186 On 06-November-25			Bond Future	7.7750	7.7698	106.9289	106.9344	7,266
25/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	502.3700	477.9400	0.5024	0.4779	0
25/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	124.3800	94.4300	0.1244	0.0944	0
25/06/2025	R186 On 05-February-26			Bond Future	7.8120	7.8059	103.6452	103.6503	0
25/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	640.9400	627.1100	0.6409	0.6271	0
25/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	128.1400	109.1700	0.1281	0.1092	0
25/06/2025	R186 On 07-May-26			Bond Future	7.9423	7.9349	105.5725	105.5769	0
25/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	565.1800	554.6200	0.5652	0.5546	0
25/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	122.6300	107.6800	0.1226	0.1077	0
25/06/2025	R186 On 06-August-26			Bond Future	8.2794	8.2696	102.2128	102.2162	0
25/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	248.0900	241.9500	0.2481	0.2420	0
25/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	144.6500	135.0400	0.1447	0.1350	0
25/06/2025	R202 On 07-August-25			Bond Future	268.8278	269.0613	268.8278	269.0613	573
25/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2772.2000	2538.6800	2.7722	2.5387	0
25/06/2025	R202 On 06-November-25			Bond Future	273.9725	274.2102	273.9725	274.2102	460
25/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1667.5200	1429.7700	1.6675	1.4298	0
25/06/2025	R202 On 05-February-26			Bond Future	273.8840	274.1244	273.8840	274.1244	0
25/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3935.9900	3695.5700	3.9360	3.6956	0
25/06/2025	R202 On 07-May-26			Bond Future	279.0433	279.2862	279.0433	279.2862	0
25/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1493.3300	1736.1600	1.4933	1.7362	0
25/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	R202 On 06-August-26			Bond Future	278.8322	279.0759	278.8322	279.0759	0
25/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	215.9100	0.0000	0.2159	0
25/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	27.8100	0.0000	0.0278	0.0000	0
25/06/2025	R209 On 07-August-25			Bond Future	10.2125	10.2410	76.9263	76.7763	11,125
25/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	11651.6500	11498.0100	11.6517	11.4980	0
25/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	3.6200	0.0300	0.0036	0.0000	0
25/06/2025	R209 On 06-November-25			Bond Future	10.3031	10.3327	75.2274	75.0744	6,367
25/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	5681.0000	5068.2700	5.6810	5.0683	0
25/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	882.8200	423.0600	0.8828	0.4231	0
25/06/2025	R209 On 05-February-26			Bond Future	10.3992	10.4299	76.6499	76.4937	0
25/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	4850.3900	3840.7900	4.8504	3.8408	0
25/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	2212.3300	1358.9200	2.2123	1.3589	0
25/06/2025	R209 On 07-May-26			Bond Future	10.5044	10.5364	74.9236	74.7638	0
25/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	5391.1300	4277.8800	5.3911	4.2779	0
25/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2637.4300	1683.9200	2.6374	1.6839	0
25/06/2025	R209 On 06-August-26			Bond Future	10.6209	10.6543	76.3045	76.1411	0
25/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	6631.1200	5259.0300	6.6311	5.2590	0
25/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2993.1100	1784.4400	2.9931	1.7844	0
25/06/2025	R210 On 07-August-25			Bond Future	249.2704	249.3928	249.2704	249.3928	967
25/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	830.3500	952.8100	0.8304	0.9528	0
25/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	R210 On 06-November-25			Bond Future	250.6165	250.7410	250.6165	250.7410	300
25/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1523.5400	1399.0200	1.5235	1.3990	0
25/06/2025	R210 On 05-February-26			Bond Future	255.4154	255.5411	255.4154	255.5411	0
25/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2315.4000	2441.1100	2.3154	2.4411	0
25/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	R210 On 07-May-26			Bond Future	256.7484	256.8738	256.7484	256.8738	0
25/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1348.3500	1473.8300	1.3484	1.4738	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	R210 On 06-August-26			Bond Future	261.5459	261.6712	261.5459	261.6712	0
25/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1705.8500	1831.1700	1.7059	1.8312	0
25/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/06/2025	R213 On 07-August-25			Bond Future	8.8615	8.8844	95.1055	95.0120	21,615
25/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	10638.5300	10544.9500	10.6385	10.5450	0
25/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.1200	0.0000	0.0001	0.0000	0
25/06/2025	R213 On 06-November-25			Bond Future	8.9332	8.9574	93.3500	93.2547	77,823
25/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	4521.4100	4392.2600	4.5214	4.3923	0
25/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	241.0600	207.2100	0.2411	0.2072	0
25/06/2025	R213 On 05-February-26			Bond Future	9.0144	9.0401	95.1153	95.0178	0
25/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3979.1600	3755.5100	3.9792	3.7555	0
25/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	734.0300	607.9000	0.7340	0.6079	0
25/06/2025	R213 On 07-May-26			Bond Future	9.1038	9.1313	93.3317	93.2316	0
25/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	3672.3700	3352.7300	3.6724	3.3527	0
25/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1185.3900	965.8500	1.1854	0.9659	0
25/06/2025	R213 On 06-August-26			Bond Future	9.2128	9.2425	95.0531	94.9503	0
25/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	3352.7900	2955.9600	3.3528	2.9560	0
25/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1715.8100	1421.8400	1.7158	1.4218	0
25/06/2025	R214 On 07-August-25			Bond Future	10.8092	10.8225	70.7958	70.7211	6,616
25/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	10709.0000	10634.3600	10.7090	10.6344	0
25/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.2700	0.3400	0.0003	0.0003	0
25/06/2025	R214 On 06-November-25			Bond Future	10.9050	10.9187	68.8347	68.7585	31,324
25/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	4497.2900	4442.1400	4.4973	4.4421	0
25/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	594.9600	615.9400	0.5950	0.6159	0
25/06/2025	R214 On 05-February-26			Bond Future	11.0070	11.0213	70.1364	70.0584	0
25/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	3213.5300	3172.0000	3.2135	3.1720	0
25/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	1852.2900	1888.6800	1.8523	1.8887	0
25/06/2025	R214 On 07-May-26			Bond Future	11.1113	11.1261	68.1416	68.0616	0
25/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	4241.9700	4195.8600	4.2420	4.1959	0
25/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2043.8400	2077.7000	2.0438	2.0777	0
25/06/2025	R214 On 06-August-26			Bond Future	11.2260	11.2416	69.3977	69.3156	0
25/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	5666.5000	5613.7400	5.6665	5.6137	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	1894.6000	1923.9700	1.8946	1.9240	0
25/06/2025	R248 On 07-August-25			Bond Future	11.1377	11.1462	84.3347	84.2769	206,878
25/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	12841.2500	12243.8400	12.8413	12.2438	0
25/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	540.5100	0.9300	0.5405	0.0009	0
25/06/2025	R248 On 06-November-25			Bond Future	11.2407	11.2494	81.4877	81.4287	18,439
25/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	7807.2600	4313.6900	7.8073	4.3137	0
25/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	4561.8400	1127.2000	4.5618	1.1272	0
25/06/2025	R248 On 05-February-26			Bond Future	11.3502	11.3593	83.0286	82.9681	0
25/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	8061.2500	3389.7300	8.0613	3.3897	0
25/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	7340.2000	2729.1800	7.3402	2.7292	0
25/06/2025	R248 On 07-May-26			Bond Future	11.4617	11.4712	80.1313	80.0690	260
25/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	10005.5100	4467.8100	10.0055	4.4678	0
25/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	8354.5200	2879.1100	8.3545	2.8791	0
25/06/2025	R248 On 06-August-26			Bond Future	11.5839	11.5940	81.6079	81.5436	0
25/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	13478.1900	7047.6700	13.4782	7.0477	0
25/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	8719.5400	2353.2800	8.7195	2.3533	0
25/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0