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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
27/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	2029 On 07-August-25			Bond Future	138.7255	138.6760	138.7255	138.6760	5,425
27/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	1315.5100	1266.0000	1.3155	1.2660	0
27/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2029 On 06-November-25			Bond Future	139.9394	139.8924	139.9394	139.8924	0
27/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	149.3500	102.3900	0.1494	0.1024	0
27/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2029 On 05-February-26			Bond Future	142.6223	142.5714	142.6223	142.5714	0
27/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2512.2500	2461.4300	2.5123	2.4614	0
27/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2029 On 07-May-26			Bond Future	143.8481	143.7976	143.8481	143.7976	0
27/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	2028.0500	1977.5900	2.0281	1.9776	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2029 On 06-August-26			Bond Future	146.5419	146.4856	146.5419	146.4856	0
27/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	2441.8700	2385.5600	2.4419	2.3856	0
27/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2030 On 07-August-25			Bond Future	8.4989	8.5148	98.4330	98.3756	125,979
27/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	1114.1000	1055.8000	1.1141	1.0558	300
27/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	319.1000	318.2600	0.3191	0.3183	0
27/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2619.4700	2558.2200	2.6195	2.5582	300
27/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	55.7500	51.9600	0.0558	0.0520	0
27/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4605.4100	4547.2000	4.6054	4.5472	0
27/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	5.0800	4.3300	0.0051	0.0043	300
27/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6848.9200	6791.4900	6.8489	6.7915	1,054
27/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.1800	0.2100	0.0002	0.0002	0
27/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8902.4500	8844.9900	8.9025	8.8450	0
27/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	12077.2800	12019.8200	12.0773	12.0198	0
27/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
27/06/2025	2030 On 06-November-25			Bond Future	8.5540	8.5702	100.2902	100.2341	0
27/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1335.9200	1320.9100	1.3359	1.3209	300
27/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	766.4200	807.4600	0.7664	0.8075	0
27/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2567.9300	2537.3600	2.5679	2.5374	300
27/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	307.9100	333.3900	0.3079	0.3334	0
27/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3487.2400	3448.5600	3.4872	3.4486	0
27/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	164.1500	181.5200	0.1642	0.1815	0
27/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	5138.8300	5090.4500	5.1388	5.0905	0
27/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	54.4600	62.1300	0.0545	0.0621	300
27/06/2025	2030 On 05-February-26			Bond Future	8.6160	8.6342	98.1809	98.1216	0
27/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	3243.6100	3215.2400	3.2436	3.2152	0
27/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	441.6100	472.4800	0.4416	0.4725	0
27/06/2025	2030 On 07-May-26			Bond Future	8.7066	8.7259	100.0056	99.9462	0
27/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2863.9800	2793.9700	2.8640	2.7940	0
27/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	785.9200	775.2900	0.7859	0.7753	0
27/06/2025	2030 On 06-August-26			Bond Future	8.8224	8.8445	97.8442	97.7802	0
27/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	2304.7100	2287.3400	2.3047	2.2873	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1164.2300	1210.8000	1.1642	1.2108	0
27/06/2025	2031 On 07-August-25			Bond Future	107.4482	107.4734	107.4482	107.4734	0
27/06/2025	2031 On 07-August-25	107.65	Call	Bond Future	442.9100	966.4200	0.4429	0.9664	0
27/06/2025	2031 On 07-August-25	107.65	Put	Bond Future	644.7400	1143.0700	0.6447	1.1431	0
27/06/2025	2031 On 06-November-25			Bond Future	109.5017	109.5302	109.5017	109.5302	699
27/06/2025	2031 On 06-November-25	109.69	Call	Bond Future	823.9300	1816.2600	0.8239	1.8163	0
27/06/2025	2031 On 06-November-25	109.69	Put	Bond Future	1012.2100	1976.0800	1.0122	1.9761	0
27/06/2025	2031 On 05-February-26			Bond Future	109.2170	109.2435	109.2170	109.2435	0
27/06/2025	2031 On 05-February-26	111.76	Call	Bond Future	269.6400	1402.3800	0.2696	1.4024	0
27/06/2025	2031 On 05-February-26	111.76	Put	Bond Future	2812.6700	3918.8900	2.8127	3.9189	0
27/06/2025	2031 On 07-May-26			Bond Future	111.2729	111.3010	111.2729	111.3010	0
27/06/2025	2031 On 07-May-26	113.84	Call	Bond Future	339.9500	1824.2300	0.3400	1.8242	0
27/06/2025	2031 On 07-May-26	113.84	Put	Bond Future	2907.0500	4363.1900	2.9071	4.3632	0
27/06/2025	2031 On 06-August-26			Bond Future	110.9326	110.9571	110.9326	110.9571	0
27/06/2025	2031 On 06-August-26	113.81	Call	Bond Future	305.0900	1600.5500	0.3051	1.6006	0
27/06/2025	2031 On 06-August-26	113.81	Put	Bond Future	3182.4600	4453.4300	3.1825	4.4534	0
27/06/2025	2032 On 07-August-25			Bond Future	9.2108	9.2166	98.3107	98.2833	133,995
27/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1484.6100	1418.4100	1.4846	1.4184	300
27/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	593.3100	554.4600	0.5933	0.5545	0
27/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	3352.5400	3303.5400	3.3525	3.3035	300
27/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	155.3900	133.7400	0.1554	0.1337	0
27/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	6283.7800	6251.4000	6.2838	6.2514	0
27/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	19.8000	14.7700	0.0198	0.0148	300
27/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	12179.3100	12151.9600	12.1793	12.1520	0
27/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
27/06/2025	2032 On 06-November-25			Bond Future	9.2912	9.2967	96.0046	95.9792	0
27/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1757.5300	1765.8700	1.7575	1.7659	300
27/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1259.6700	1293.3900	1.2597	1.2934	0
27/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	3308.9500	3308.3400	3.3090	3.3083	300
27/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	565.3000	590.0700	0.5653	0.5901	0
27/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	5235.8600	5225.6800	5.2359	5.2257	0
27/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	227.1600	242.3600	0.2272	0.2424	0
27/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	7091.7300	7074.8600	7.0917	7.0749	0

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27/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	95.6500	104.1600	0.0957	0.1042	300
27/06/2025	2032 On 05-February-26			Bond Future	9.3782	9.3845	97.8221	97.7942	0
27/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	4175.0500	4175.2200	4.1751	4.1752	0
27/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	783.3400	811.4200	0.7833	0.8114	0
27/06/2025	2032 On 07-May-26			Bond Future	9.4794	9.4858	95.4803	95.4527	0
27/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3997.1300	3950.8600	3.9971	3.9509	0
27/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1220.3800	1201.6400	1.2204	1.2016	0
27/06/2025	2032 On 06-August-26			Bond Future	9.5968	9.6045	97.2436	97.2122	0
27/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3782.5200	3744.7400	3.7825	3.7447	0
27/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1656.3700	1649.9600	1.6564	1.6500	0
27/06/2025	2033 On 07-August-25			Bond Future	130.7025	130.7005	130.7025	130.7005	1,648
27/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	2052.4900	2050.5400	2.0525	2.0505	0
27/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2033 On 06-November-25			Bond Future	131.6620	131.6632	131.6620	131.6632	5,288
27/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1478.0200	1476.7700	1.4780	1.4768	0
27/06/2025	2033 On 05-February-26			Bond Future	134.1862	134.1848	134.1862	134.1848	0
27/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1306.1800	1304.7500	1.3062	1.3048	0
27/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2033 On 07-May-26			Bond Future	135.1511	135.1509	135.1511	135.1509	0
27/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	8.9000	9.1100	0.0089	0.0091	0
27/06/2025	2033 On 06-August-26			Bond Future	137.6822	137.6773	137.6822	137.6773	0
27/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3432.1800	3427.2800	3.4322	3.4273	0
27/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2037 On 07-August-25			Bond Future	10.5130	10.4988	87.0365	87.1213	142,306
27/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	631.3000	678.5900	0.6313	0.6786	2,541
27/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	1670.8700	1633.3500	1.6709	1.6334	0
27/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	1053.7700	1114.2300	1.0538	1.1142	300
27/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1131.1800	1106.8300	1.1312	1.1068	0
27/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	1212.1800	1276.4900	1.2122	1.2765	2,341
27/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	991.9100	971.4100	0.9919	0.9714	0
27/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1526.8400	1597.2200	1.5268	1.5972	200

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27/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	774.3000	759.8700	0.7743	0.7599	0
27/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	3089.4600	3172.3400	3.0895	3.1723	300
27/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	252.6900	250.7600	0.2527	0.2508	0
27/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	3432.6900	3516.6900	3.4327	3.5167	0
27/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	198.8300	198.0200	0.1988	0.1980	2,541
27/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	5235.3900	5321.3500	5.2354	5.3214	0
27/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	54.9600	56.1100	0.0550	0.0561	2,541
27/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	5393.2800	5479.2200	5.3933	5.4792	7,500
27/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	48.9600	50.0900	0.0490	0.0501	7,500
27/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	7338.9600	7424.3800	7.3390	7.4244	0
27/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	10.8700	11.4800	0.0109	0.0115	2,541
27/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	7391.1900	7476.5900	7.3912	7.4766	0
27/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	10.4300	11.0200	0.0104	0.0110	300
27/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	9144.9300	9229.9600	9.1449	9.2300	0
27/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	2.4200	2.6400	0.0024	0.0026	2,541
27/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	13263.9400	13348.7600	13.2639	13.3488	0
27/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
27/06/2025	2037 On 06-November-25			Bond Future	10.6136	10.5985	88.6785	88.7672	0
27/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1659.0400	1643.6800	1.6590	1.6437	300
27/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2327.0100	2222.9800	2.3270	2.2230	0
27/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	3378.7600	3384.8100	3.3788	3.3848	300
27/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1159.2500	1076.6300	1.1593	1.0766	0
27/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	6116.7200	6160.2500	6.1167	6.1603	0
27/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	444.8800	399.7400	0.4449	0.3997	0
27/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	8615.9500	8680.8000	8.6160	8.6808	0
27/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	191.2100	167.3900	0.1912	0.1674	300
27/06/2025	2037 On 05-February-26			Bond Future	10.7211	10.7057	86.0988	86.1872	0
27/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	2427.7900	2416.4000	2.4278	2.4164	1,930
27/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	2836.3800	2736.5600	2.8364	2.7366	0
27/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	3224.9100	3218.1200	3.2249	3.2181	1,970
27/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2207.9400	2112.7200	2.2079	2.1127	0
27/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	4305.7400	4309.5600	4.3057	4.3096	0
27/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1620.6200	1536.0100	1.6206	1.5360	0
27/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4926.2600	4937.1900	4.9263	4.9372	0

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27/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1369.9600	1292.4600	1.3700	1.2925	1,930
27/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	5085.2000	5097.9100	5.0852	5.0979	1,030
27/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1313.0800	1237.3600	1.3131	1.2374	0
27/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6999.0900	7033.1300	6.9991	7.0331	0
27/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	800.6300	746.2400	0.8006	0.7462	1,930
27/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	8790.2400	8838.6000	8.7902	8.8386	0
27/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	512.6800	472.6100	0.5127	0.4726	1,970
27/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	10805.3600	10893.2500	10.8054	10.8933	0
27/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	284.6700	284.1300	0.2847	0.2841	1,030
27/06/2025	2037 On 07-May-26			Bond Future	10.8435	10.8273	87.6984	87.7894	0
27/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	3438.9500	3433.9800	3.4390	3.4340	142
27/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	2844.4300	2748.5100	2.8444	2.7485	0
27/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4694.6400	4694.8400	4.6946	4.6948	0
27/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2078.0800	1987.3300	2.0781	1.9873	0
27/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8961.5000	9001.6800	8.9615	9.0017	0
27/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	810.7000	759.9300	0.8107	0.7599	142
27/06/2025	2037 On 06-August-26			Bond Future	10.9806	10.9643	85.0584	85.1479	0
27/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	6005.1000	6003.0100	6.0051	6.0030	0
27/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2133.6400	2042.0000	2.1336	2.0420	0
27/06/2025	2038 On 07-August-25			Bond Future	139.2081	139.1325	139.2081	139.1325	2,397
27/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	351.9500	427.4700	0.3520	0.4275	0
27/06/2025	2038 On 06-November-25			Bond Future	141.8688	141.7953	141.8688	141.7953	440
27/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2011.2300	2084.7500	2.0112	2.0848	0
27/06/2025	2038 On 05-February-26			Bond Future	142.4242	142.3462	142.4242	142.3462	0
27/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	775.8400	853.7700	0.7758	0.8538	0
27/06/2025	2038 On 07-May-26			Bond Future	145.1058	145.0278	145.1058	145.0278	0
27/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	575.7900	497.8100	0.5758	0.4978	0
27/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2038 On 06-August-26			Bond Future	145.6228	145.5381	145.6228	145.5381	0
27/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	902.8000	818.1200	0.9028	0.8181	0
27/06/2025	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
27/06/2025	2040 On 07-August-25			Bond Future	10.9202	10.8908	86.4786	86.6684	59,973
27/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	846.5700	899.2300	0.8466	0.8992	400
27/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	1626.4400	1489.3100	1.6264	1.4893	0
27/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	1146.2700	1214.5700	1.1463	1.2146	680
27/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1276.6000	1155.1100	1.2766	1.1551	0
27/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1497.1800	1581.9000	1.4972	1.5819	0
27/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	985.1300	880.0600	0.9851	0.8801	0
27/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1895.8900	1996.6700	1.8959	1.9967	0
27/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	748.5300	659.5200	0.7485	0.6595	0
27/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	2335.7500	2451.8500	2.3358	2.4519	0
27/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	560.0600	486.3700	0.5601	0.4864	680
27/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	3312.1500	3455.1000	3.3122	3.4551	400
27/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	300.3800	253.5400	0.3004	0.2535	0
27/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3835.4800	3989.0300	3.8355	3.9890	0
27/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	215.7800	179.5400	0.2158	0.1795	0
27/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4923.4700	5092.6300	4.9235	5.0926	0
27/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	107.7200	87.0900	0.1077	0.0871	0
27/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	6596.7200	6778.8900	6.5967	6.7789	0
27/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	35.1600	27.5400	0.0352	0.0275	400
27/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	8809.7600	8997.7400	8.8098	8.9977	0
27/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	7.1600	5.3500	0.0072	0.0054	0
27/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	9890.5000	10079.4500	9.8905	10.0795	0
27/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	3.1500	2.3100	0.0032	0.0023	0
27/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	13456.4300	13646.2200	13.4564	13.6462	0
27/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0700	0.0700	0.0001	0.0001	0
27/06/2025	2040 On 06-November-25			Bond Future	11.0257	10.9949	88.1102	88.3058	2,048
27/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	5584.0900	5750.8500	5.5841	5.7509	0
27/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	647.4200	618.6000	0.6474	0.6186	0
27/06/2025	2040 On 05-February-26			Bond Future	11.1379	11.1062	85.2692	85.4666	0
27/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	4131.8600	4194.0400	4.1319	4.1940	0
27/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	1983.1000	1847.8700	1.9831	1.8479	0
27/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	5491.4300	5576.5900	5.4914	5.5766	475
27/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1401.1900	1288.9400	1.4012	1.2889	0
27/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	11945.4800	12133.9700	11.9455	12.1340	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	283.0300	274.1100	0.2830	0.2741	475
27/06/2025	2040 On 07-May-26			Bond Future	11.2635	11.2304	86.8532	87.0551	0
27/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1852.5700	1882.4200	1.8526	1.8824	1,460
27/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	5394.9100	5222.8100	5.3949	5.2228	0
27/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2993.2000	3028.4900	2.9932	3.0285	820
27/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	3875.0500	3708.3900	3.8751	3.7084	0
27/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4891.2500	4952.5700	4.8913	4.9526	0
27/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2464.1700	2323.5400	2.4642	2.3235	0
27/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	5081.7900	5145.7300	5.0818	5.1457	0
27/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2363.3300	2225.3200	2.3633	2.2253	1,460
27/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	6312.2400	6395.2400	6.3122	6.3952	0
27/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	1821.0900	1702.1400	1.8211	1.7021	820
27/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	7101.1000	7194.7800	7.1011	7.1948	0
27/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1551.6100	1443.3400	1.5516	1.4433	1,460
27/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	8426.4400	8537.4500	8.4264	8.5375	0
27/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1194.6300	1103.6900	1.1946	1.1037	820
27/06/2025	2040 On 06-August-26			Bond Future	11.4028	11.3689	83.9466	84.1493	0
27/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	6723.9100	6793.7100	6.7239	6.7937	0
27/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2211.1600	2078.3100	2.2112	2.0783	0
27/06/2025	2044 On 07-August-25			Bond Future	11.2105	11.1811	81.2582	81.4508	45,845
27/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	121.4000	130.8900	0.1214	0.1309	9,000
27/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4067.7600	3884.6900	4.0678	3.8847	0
27/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1573.6400	1658.9800	1.5736	1.6590	9,000
27/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	990.9200	883.7000	0.9909	0.8837	0
27/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	4207.8900	4367.8000	4.2079	4.3678	0
27/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	188.3400	155.6900	0.1883	0.1557	9,000
27/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	6140.1500	6321.1500	6.1402	6.3212	0
27/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	55.2100	43.6500	0.0552	0.0437	5,600
27/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	12220.6000	12413.1700	12.2206	12.4132	0
27/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.4000	0.4100	0.0004	0.0004	0
27/06/2025	2044 On 06-November-25			Bond Future	11.3166	11.2859	82.7912	82.9896	72,330
27/06/2025	2044 On 06-November-25	11.25	Call	Bond Future	1983.3700	2086.6800	1.9834	2.0867	11,000
27/06/2025	2044 On 06-November-25	11.25	Put	Bond Future	2414.4200	2319.3800	2.4144	2.3194	0
27/06/2025	2044 On 06-November-25	11.75	Call	Bond Future	3914.8600	4059.5000	3.9149	4.0595	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2025	2044 On 06-November-25	11.75	Put	Bond Future	1198.6000	1144.8900	1.1986	1.1449	11,000
27/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	4493.3600	4646.7300	4.4934	4.6467	0
27/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	990.8800	945.9000	0.9909	0.9459	0
27/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	5046.5100	5206.8200	5.0465	5.2068	0
27/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	829.6000	791.5600	0.8296	0.7916	5,800
27/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5999.2600	6169.2700	5.9993	6.1693	0
27/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	615.2100	586.8700	0.6152	0.5869	5,600
27/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	6241.9900	6414.0700	6.2420	6.4141	0
27/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	570.6800	544.4100	0.5707	0.5444	5,800
27/06/2025	2044 On 05-February-26			Bond Future	11.4291	11.3975	79.9747	80.1751	0
27/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	3390.1600	3433.6300	3.3902	3.4336	0
27/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	2568.1000	2411.2400	2.5681	2.4112	0
27/06/2025	2044 On 07-May-26			Bond Future	11.5536	11.5207	81.4604	81.6652	0
27/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	4322.2800	4458.2000	4.3223	4.4582	0
27/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	2813.6800	2744.7600	2.8137	2.7448	0
27/06/2025	2044 On 06-August-26			Bond Future	11.6909	11.6572	78.5793	78.7851	0
27/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	6640.8900	6702.8900	6.6409	6.7029	0
27/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2391.1700	2247.4000	2.3912	2.2474	0
27/06/2025	2046 On 07-August-25			Bond Future	119.4932	119.4908	119.4932	119.4908	12,424
27/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	803.1900	800.7800	0.8032	0.8008	0
27/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2046 On 06-November-25			Bond Future	119.5181	119.5187	119.5181	119.5187	7,518
27/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5891.9100	5891.2800	5.8919	5.8913	0
27/06/2025	2046 On 05-February-26			Bond Future	121.8094	121.8075	121.8094	121.8075	0
27/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	159.4200	157.4500	0.1594	0.1575	0
27/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2046 On 07-May-26			Bond Future	121.8083	121.8074	121.8083	121.8074	0
27/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	3141.7000	3142.6200	3.1417	3.1426	0
27/06/2025	2046 On 06-August-26			Bond Future	124.0883	124.0831	124.0883	124.0831	0
27/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1708.2600	1703.1200	1.7083	1.7031	0
27/06/2025	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
27/06/2025	2050 On 07-August-25			Bond Future	118.5162	118.3188	118.5162	118.3188	10,256
27/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1373.7900	1571.1900	1.3738	1.5712	0
27/06/2025	2050 On 06-November-25			Bond Future	120.7814	120.5832	120.7814	120.5832	5,109
27/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3638.5700	3836.8400	3.6386	3.8368	0
27/06/2025	2050 On 05-February-26			Bond Future	120.6851	120.4806	120.6851	120.4806	0
27/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2134.8800	2339.4400	2.1349	2.3394	0
27/06/2025	2050 On 07-May-26			Bond Future	122.9575	122.7503	122.9575	122.7503	0
27/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1112.5300	1319.7200	1.1125	1.3197	0
27/06/2025	2050 On 06-August-26			Bond Future	122.8070	122.5914	122.8070	122.5914	0
27/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	462.9900	678.5600	0.4630	0.6786	0
27/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	AL37 On 07-August-25			Index Future	1153.4190	1152.9760	1153.4190	1,152.9760	0
27/06/2025	AL37 On 06-November-25			Index Future	1175.1810	1174.7590	1175.1810	1,174.7590	0
27/06/2025	AL37 On 05-February-26			Index Future	1197.4360	1196.9820	1197.4360	1,196.9820	0
27/06/2025	AL37 On 07-May-26			Index Future	1219.7230	1219.2720	1219.7230	1,219.2720	0
27/06/2025	AL37 On 06-August-26			Index Future	1242.0660	1241.5660	1242.0660	1,241.5660	0
27/06/2025	AL7T On 07-August-25			Index Future	1392.1170	1393.3100	1392.1170	1,393.3100	0
27/06/2025	AL7T On 06-November-25			Index Future	1418.3830	1419.6340	1418.3830	1,419.6340	0
27/06/2025	AL7T On 05-February-26			Index Future	1445.2430	1446.4890	1445.2430	1,446.4890	0
27/06/2025	AL7T On 07-May-26			Index Future	1472.1420	1473.4250	1472.1420	1,473.4250	0
27/06/2025	AL7T On 06-August-26			Index Future	1499.1090	1500.3670	1499.1090	1,500.3670	0
27/06/2025	ALBI On 07-August-25			Index Future	1183.8590	1185.0050	1183.8590	1,185.0050	77
27/06/2025	ALBI On 06-November-25			Index Future	1206.1950	1207.3930	1206.1950	1,207.3930	0
27/06/2025	ALBI On 05-February-26			Index Future	1229.0370	1230.2330	1229.0370	1,230.2330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2025	ALBI On 07-May-26			Index Future	1251.9120	1253.1420	1251.9120	1,253.1420	0
27/06/2025	ALBI On 06-August-26			Index Future	1274.8450	1276.0560	1274.8450	1,276.0560	0
27/06/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/06/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	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
27/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	ES33 On 07-August-25			Bond Future	10.6151	10.6010	86.4035	86.4708	0
27/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	12598.9200	12666.1900	12.5989	12.6662	0
27/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	ES33 On 06-November-25			Bond Future	10.7428	10.7275	84.2600	84.3307	0
27/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	5609.7300	5680.5000	5.6097	5.6805	0
27/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	ES33 On 05-February-26			Bond Future	10.8822	10.8666	85.8751	85.9454	0
27/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	2679.6500	2749.8800	2.6797	2.7499	0
27/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	ES33 On 07-May-26			Bond Future	11.0324	11.0158	83.6956	83.7680	0
27/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	2815.0300	2887.4400	2.8150	2.8874	0
27/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	ES33 On 06-August-26			Bond Future	11.1994	11.1828	85.2599	85.3307	0
27/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3391.2800	3462.0700	3.3913	3.4621	0
27/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	ES42 On 07-August-25			Bond Future	11.4374	11.3826	80.8279	81.1643	0
27/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12555.7700	12892.1700	12.5558	12.8922	0
27/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	ES42 On 06-November-25			Bond Future	11.5558	11.4986	78.1076	78.4525	0
27/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4773.7100	5118.5600	4.7737	5.1186	0
27/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	ES42 On 05-February-26			Bond Future	11.6782	11.6192	79.6045	79.9542	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1004.7500	1354.4600	1.0048	1.3545	0
27/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	ES42 On 07-May-26			Bond Future	11.8123	11.7509	76.8373	77.1944	0
27/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2195.9100	2552.9600	2.1959	2.5530	0
27/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	ES42 On 06-August-26			Bond Future	11.9546	11.8913	78.2714	78.6324	0
27/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3797.1100	4158.1000	3.7971	4.1581	0
27/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	GOVI On 07-August-25			GOVI	1165.4280	1166.4070	1165.4280	1,166.4070	604
27/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1544280.0000	1554070.0000	154.4280	155.4070	0
27/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	GOVI On 06-November-25			GOVI	1187.4170	1188.4440	1187.4170	1,188.4440	0
27/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	754170.0000	764440.0000	75.4170	76.4440	0
27/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	GOVI On 05-February-26			GOVI	1209.9030	1210.9250	1209.9030	1,210.9250	0
27/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	599030.0000	609250.0000	59.9030	60.9250	0
27/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	GOVI On 07-May-26			GOVI	1232.4220	1233.4750	1232.4220	1,233.4750	42
27/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	554220.0000	564750.0000	55.4220	56.4750	0
27/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	GOVI On 06-August-26			GOVI	1254.9980	1256.0290	1254.9980	1,256.0290	0
27/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	659980.0000	670290.0000	65.9980	67.0290	0
27/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/06/2025	IGOV On 07-August-25			Index Future	381.2210	381.1300	381.2210	381.1300	746
27/06/2025	IGOV On 06-November-25			Index Future	388.5070	388.4240	388.5070	388.4240	8
27/06/2025	IGOV On 05-February-26			Index Future	395.9560	395.8630	395.9560	395.8630	0
27/06/2025	IGOV On 07-May-26			Index Future	403.4160	403.3250	403.4160	403.3250	0
27/06/2025	IGOV On 06-August-26			Index Future	410.8940	410.7880	410.8940	410.7880	0
27/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
27/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/06/2025	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
27/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	8.2950	0
27/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
27/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
27/06/2025	R033 On 07-August-25			Bond Future	9.4180	9.4238	106.7574	106.7255	7,150
27/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4911.8100	4871.9500	4.9118	4.8720	0
27/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	77.0800	69.1000	0.0771	0.0691	0
27/06/2025	R033 On 06-November-25			Bond Future	9.5031	9.5087	103.7280	103.6982	0
27/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4642.6700	4688.2400	4.6427	4.6882	0
27/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	370.1100	445.4700	0.3701	0.4455	0
27/06/2025	R033 On 05-February-26			Bond Future	9.5944	9.6008	105.6917	105.6591	0
27/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	5186.4100	5245.2000	5.1864	5.2452	0
27/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	704.4400	795.8800	0.7044	0.7959	0
27/06/2025	R033 On 07-May-26			Bond Future	9.6992	9.7057	102.6123	102.5800	0
27/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4591.9700	4707.7800	4.5920	4.7078	0
27/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1267.9500	1415.9800	1.2680	1.4160	0
27/06/2025	R033 On 06-August-26			Bond Future	9.8187	9.8262	104.5067	104.4702	0
27/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	4101.4700	4084.4100	4.1015	4.0844	0
27/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2049.0600	2068.4800	2.0491	2.0685	0
27/06/2025	R035 On 07-August-25			Bond Future	10.0021	9.9877	97.1367	97.2203	98,343
27/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	1347.4000	1352.9300	1.3474	1.3529	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	898.2600	820.2800	0.8983	0.8203	0
27/06/2025	R035 On 07-August-25	10.35	Call	Bond Future	2412.4100	2486.9700	2.4124	2.4870	0
27/06/2025	R035 On 07-August-25	10.35	Put	Bond Future	428.9600	420.0100	0.4290	0.4200	8,000
27/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2634.4200	2669.4200	2.6344	2.6694	0
27/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	370.5700	322.0600	0.3706	0.3221	50
27/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	3478.3800	3528.1300	3.4784	3.5281	300
27/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	214.6000	180.8400	0.2146	0.1808	0
27/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	5081.0100	5149.4500	5.0810	5.1495	0
27/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	75.7400	60.6700	0.0757	0.0607	8,500
27/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	7137.5500	7216.3600	7.1376	7.2164	0
27/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	18.6800	13.9800	0.0187	0.0140	17,500
27/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	7342.6500	7421.9800	7.3427	7.4220	0
27/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	16.2000	12.0200	0.0162	0.0120	300
27/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	13765.0200	13848.5300	13.7650	13.8485	0
27/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
27/06/2025	R035 On 06-November-25			Bond Future	10.0992	10.0837	94.4656	94.5532	11,545
27/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	1076.6500	1067.5300	1.0767	1.0675	250
27/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	2962.5700	2865.8900	2.9626	2.8659	0
27/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1407.8200	1401.3700	1.4078	1.4014	2,000
27/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	2485.5000	2391.4900	2.4855	2.3915	0
27/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1878.7300	1877.2100	1.8787	1.8772	300
27/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	1987.2400	1898.1600	1.9872	1.8982	0
27/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	2093.4900	2094.4200	2.0935	2.0944	0
27/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	1806.7900	1720.1600	1.8068	1.7202	250
27/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2986.4300	2999.0900	2.9864	2.9991	2,000
27/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1251.2600	1176.3600	1.2513	1.1764	0
27/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	3098.0500	3112.1400	3.0981	3.1121	2,000
27/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1197.6900	1124.2200	1.1977	1.1242	0
27/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	3326.2600	3343.4400	3.3263	3.3434	0
27/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1096.7400	1026.3600	1.0967	1.0264	250
27/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3639.6400	3661.2400	3.6396	3.6612	300
27/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	973.7000	907.7400	0.9737	0.9077	0
27/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	4044.9200	4072.0100	4.0449	4.0720	0
27/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	837.3900	776.9200	0.8374	0.7769	8,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	5154.6400	5196.3800	5.1546	5.1964	2,000
27/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	559.2100	513.3900	0.5592	0.5134	0
27/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	5198.7600	5240.9800	5.1988	5.2410	250
27/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	550.5300	505.1900	0.5505	0.5052	0
27/06/2025	R035 On 06-November-25	11.00	Call	Bond Future	5420.1700	5465.0100	5.4202	5.4650	0
27/06/2025	R035 On 06-November-25	11.00	Put	Bond Future	508.5600	465.8400	0.5086	0.4658	0
27/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	6323.5900	6377.1900	6.3236	6.3772	0
27/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	368.9400	334.9800	0.3689	0.3350	0
27/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	7387.2500	7449.3000	7.3873	7.4493	0
27/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	253.5600	228.0500	0.2536	0.2281	2,000
27/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	7480.5800	7543.2600	7.4806	7.5433	0
27/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	245.3900	220.5100	0.2454	0.2205	250
27/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	8511.8600	8580.7400	8.5119	8.5807	0
27/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	170.7500	152.0700	0.1708	0.1521	300
27/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	9816.8800	9903.0700	9.8169	9.9031	0
27/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	95.9800	94.6100	0.0960	0.0946	250
27/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	10003.1000	10091.4900	10.0031	10.0915	0
27/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	87.5800	88.4100	0.0876	0.0884	2,000
27/06/2025	R035 On 05-February-26			Bond Future	10.2039	10.1881	96.2542	96.3414	0
27/06/2025	R035 On 05-February-26	10.17	Call	Bond Future	2362.5300	2435.9800	2.3625	2.4360	250
27/06/2025	R035 On 05-February-26	10.17	Put	Bond Future	2549.9200	2536.2500	2.5499	2.5363	0
27/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	3213.4500	3294.2700	3.2135	3.2943	2,000
27/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	1923.0600	1916.7600	1.9231	1.9168	0
27/06/2025	R035 On 05-February-26	10.67	Call	Bond Future	4025.7000	4111.0300	4.0257	4.1110	0
27/06/2025	R035 On 05-February-26	10.67	Put	Bond Future	1501.0900	1499.3000	1.5011	1.4993	250
27/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	4476.0500	4563.1600	4.4761	4.5632	0
27/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1316.3300	1316.3200	1.3163	1.3163	0
27/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	5060.0500	5148.9000	5.0601	5.1489	2,000
27/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1114.8300	1116.5600	1.1148	1.1166	0
27/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	5299.4300	5388.8400	5.2994	5.3888	0
27/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1042.5900	1044.8800	1.0426	1.0449	0
27/06/2025	R035 On 05-February-26	11.17	Call	Bond Future	5992.9000	6083.5400	5.9929	6.0835	0
27/06/2025	R035 On 05-February-26	11.17	Put	Bond Future	861.0900	864.6100	0.8611	0.8646	250
27/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	11479.2000	11569.9800	11.4792	11.5700	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	165.8700	169.5300	0.1659	0.1695	2,000
27/06/2025	R035 On 07-May-26			Bond Future	10.3140	10.2974	93.5390	93.6288	0
27/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4718.2800	4731.7300	4.7183	4.7317	0
27/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	1839.5200	1763.2500	1.8395	1.7633	0
27/06/2025	R035 On 06-August-26			Bond Future	10.4381	10.4213	95.2670	95.3550	0
27/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	5242.3200	5325.2000	5.2423	5.3252	0
27/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2056.1000	2050.9300	2.0561	2.0509	0
27/06/2025	R038 On 07-August-25			Bond Future	10.5629	10.5435	106.1042	106.2398	6,513
27/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	4727.7800	4851.2200	4.7278	4.8512	0
27/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	144.2400	132.0700	0.1442	0.1321	0
27/06/2025	R038 On 06-November-25			Bond Future	10.6700	10.6494	102.6212	102.7620	0
27/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	3436.6900	3645.7900	3.4367	3.6458	1,770
27/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	1342.8200	1411.1000	1.3428	1.4111	0
27/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4682.8800	4891.8600	4.6829	4.8919	0
27/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	881.1000	949.2600	0.8811	0.9493	0
27/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	10650.5700	10818.6700	10.6506	10.8187	0
27/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	136.3600	163.6400	0.1364	0.1636	1,770
27/06/2025	R038 On 05-February-26			Bond Future	10.7824	10.7614	104.5639	104.7052	0
27/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	5692.3100	5819.7300	5.6923	5.8197	0
27/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1413.6800	1399.8400	1.4137	1.3998	0
27/06/2025	R038 On 07-May-26			Bond Future	10.9055	10.8835	101.0219	101.1667	0
27/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	5421.9100	5599.3900	5.4219	5.5994	0
27/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2249.2800	2281.8800	2.2493	2.2819	0
27/06/2025	R038 On 06-August-26			Bond Future	11.0400	11.0176	102.8864	103.0303	0
27/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6909.2600	6966.9900	6.9093	6.9670	0
27/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2379.8100	2293.6000	2.3798	2.2936	0
27/06/2025	R053 On 07-August-25			Bond Future	11.0954	11.0609	108.7566	109.0654	22,800
27/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	15923.2300	16232.0700	15.9232	16.2321	0
27/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.7200	0.7400	0.0007	0.0007	0
27/06/2025	R053 On 06-November-25			Bond Future	11.1967	11.1605	104.9453	105.2628	0
27/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5981.4900	6324.2500	5.9815	6.3243	0
27/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1250.4400	1275.7300	1.2504	1.2757	0
27/06/2025	R053 On 05-February-26			Bond Future	11.3017	11.2645	106.9321	107.2532	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4812.3200	4974.2000	4.8123	4.9742	0
27/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3214.0100	3054.7600	3.2140	3.0548	0
27/06/2025	R053 On 07-May-26			Bond Future	11.4145	11.3758	103.0568	103.3849	0
27/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5856.0500	6197.1600	5.8561	6.1972	0
27/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	3574.4300	3587.4200	3.5744	3.5874	0
27/06/2025	R053 On 06-August-26			Bond Future	11.5358	11.4960	104.9585	105.2891	0
27/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8979.7800	9268.9300	8.9798	9.2689	0
27/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3132.5900	3091.1600	3.1326	3.0912	0
27/06/2025	R186 On 07-August-25			Bond Future	7.7658	7.7763	104.9320	104.9184	160,391
27/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1864.7700	1851.2500	1.8648	1.8513	1,983
27/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	0
27/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2444.8100	2431.2700	2.4448	2.4313	0
27/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3157.1600	3143.6200	3.1572	3.1436	0
27/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
27/06/2025	R186 On 06-November-25			Bond Future	7.7910	7.8014	106.9117	106.9006	7,266
27/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	473.0800	451.7700	0.4731	0.4518	0
27/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	112.2400	102.0300	0.1122	0.1020	0
27/06/2025	R186 On 05-February-26			Bond Future	7.8301	7.8464	103.6301	103.6165	0
27/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	620.7400	600.7300	0.6207	0.6007	0
27/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	123.0000	116.5700	0.1230	0.1166	0
27/06/2025	R186 On 07-May-26			Bond Future	7.9694	7.9910	105.5564	105.5436	0
27/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	542.9500	529.4500	0.5430	0.5295	0
27/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	116.4900	115.7900	0.1165	0.1158	0
27/06/2025	R186 On 06-August-26			Bond Future	8.3142	8.3610	102.2003	102.1837	0
27/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	240.4100	222.6700	0.2404	0.2227	0
27/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	149.3800	148.3100	0.1494	0.1483	0
27/06/2025	R202 On 07-August-25			Bond Future	268.6599	269.1323	268.6599	269.1323	573
27/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2940.1500	2467.7400	2.9402	2.4677	0
27/06/2025	R202 On 06-November-25			Bond Future	273.7945	274.2828	273.7945	274.2828	460
27/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1845.4900	1357.2400	1.8455	1.3572	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2025	R202 On 05-February-26			Bond Future	273.7091	274.2008	273.7091	274.2008	0
27/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	4110.8900	3619.2500	4.1109	3.6193	0
27/06/2025	R202 On 07-May-26			Bond Future	278.8632	279.3667	278.8632	279.3667	0
27/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1313.1600	1816.7000	1.3132	1.8167	0
27/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	R202 On 06-August-26			Bond Future	278.6599	279.1628	278.6599	279.1628	0
27/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	302.7900	0.0000	0.3028	0
27/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	200.1400	0.0000	0.2001	0.0000	0
27/06/2025	R209 On 07-August-25			Bond Future	10.2513	10.2369	76.7218	76.7976	11,125
27/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	11443.5500	11519.3200	11.4436	11.5193	0
27/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0200	0.0200	0.0000	0.0000	0
27/06/2025	R209 On 06-November-25			Bond Future	10.3437	10.3284	75.0171	75.0963	6,367
27/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4987.5400	5077.8400	4.9875	5.0778	0
27/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	399.6300	410.8100	0.3996	0.4108	0
27/06/2025	R209 On 05-February-26			Bond Future	10.4410	10.4254	76.4374	76.5164	0
27/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3726.1700	3846.3600	3.7262	3.8464	0
27/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1300.6500	1341.8100	1.3007	1.3418	0
27/06/2025	R209 On 07-May-26			Bond Future	10.5479	10.5316	74.7065	74.7878	0
27/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	4271.6400	4285.5300	4.2716	4.2855	0
27/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	1734.9600	1667.6300	1.7350	1.6676	0
27/06/2025	R209 On 06-August-26			Bond Future	10.6656	10.6491	76.0863	76.1664	0
27/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	5222.1100	5269.2100	5.2221	5.2692	0
27/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	1802.2700	1769.2800	1.8023	1.7693	0
27/06/2025	R210 On 07-August-25			Bond Future	249.0916	249.2190	249.0916	249.2190	967
27/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	651.6100	778.9900	0.6516	0.7790	0
27/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	R210 On 06-November-25			Bond Future	250.4280	250.5642	250.4280	250.5642	300
27/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1711.9700	1575.7800	1.7120	1.5758	0
27/06/2025	R210 On 05-February-26			Bond Future	255.2291	255.3625	255.2291	255.3625	0
27/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2129.1400	2262.5400	2.1291	2.2625	0
27/06/2025	R210 On 05-February-26	253.10	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
27/06/2025	R210 On 07-May-26			Bond Future	256.5572	256.6954	256.5572	256.6954	0
27/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1157.1700	1295.3500	1.1572	1.2954	0
27/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	R210 On 06-August-26			Bond Future	261.3607	261.4927	261.3607	261.4927	0
27/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1520.6600	1652.6500	1.5207	1.6527	0
27/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	R213 On 07-August-25			Bond Future	8.8808	8.8864	95.0266	95.0036	21,485
27/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	10559.5500	10536.5200	10.5596	10.5365	0
27/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/06/2025	R213 On 06-November-25			Bond Future	8.9542	8.9595	93.2673	93.2462	77,823
27/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	4380.7100	4379.5000	4.3807	4.3795	0
27/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	183.0500	202.9600	0.1831	0.2030	0
27/06/2025	R213 On 05-February-26			Bond Future	9.0361	9.0423	95.0333	95.0097	0
27/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3730.6400	3743.2800	3.7306	3.7433	0
27/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	567.5900	603.7600	0.5676	0.6038	0
27/06/2025	R213 On 07-May-26			Bond Future	9.1270	9.1333	93.2475	93.2244	0
27/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	3360.5100	3342.3000	3.3605	3.3423	0
27/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	957.8200	962.6400	0.9578	0.9626	0
27/06/2025	R213 On 06-August-26			Bond Future	9.2366	9.2443	94.9708	94.9441	0
27/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2956.1300	2947.1900	2.9561	2.9472	0
27/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1401.4400	1419.2000	1.4014	1.4192	0
27/06/2025	R214 On 07-August-25			Bond Future	10.8986	10.8437	70.2954	70.6021	6,085
27/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	10208.6700	10515.3200	10.2087	10.5153	0
27/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.3500	0.2800	0.0004	0.0003	0
27/06/2025	R214 On 06-November-25			Bond Future	10.9977	10.9406	68.3231	68.6373	31,324
27/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	4069.3200	4335.5900	4.0693	4.3356	0
27/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	678.5500	630.5900	0.6786	0.6306	0
27/06/2025	R214 On 05-February-26			Bond Future	11.1027	11.0439	69.6167	69.9354	0
27/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2850.1200	3087.9700	2.8501	3.0880	0
27/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2008.5200	1927.6800	2.0085	1.9277	0
27/06/2025	R214 On 07-May-26			Bond Future	11.2103	11.1494	67.6118	67.9371	0
27/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3912.4500	4108.3700	3.9125	4.1084	0
27/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2244.1100	2114.7700	2.2441	2.1148	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2025	R214 On 06-August-26			Bond Future	11.3282	11.2655	68.8607	69.1896	0
27/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	5357.4200	5519.6400	5.3574	5.5196	0
27/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2122.5400	1955.8400	2.1225	1.9558	0
27/06/2025	R248 On 07-August-25			Bond Future	11.1915	11.1569	83.9684	84.2036	206,978
27/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	11935.2200	12170.3300	11.9352	12.1703	0
27/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.8500	0.7400	0.0009	0.0007	0
27/06/2025	R248 On 06-November-25			Bond Future	11.2966	11.2605	81.1123	81.3540	18,439
27/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	4013.9500	4244.9000	4.0140	4.2449	0
27/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1143.8700	1133.1200	1.1439	1.1331	0
27/06/2025	R248 On 05-February-26			Bond Future	11.4079	11.3708	82.6480	82.8925	0
27/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	3200.3700	3334.6600	3.2004	3.3347	0
27/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	2859.8800	2749.6500	2.8599	2.7497	0
27/06/2025	R248 On 07-May-26			Bond Future	11.5216	11.4830	79.7431	79.9929	260
27/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	4346.4800	4411.6500	4.3465	4.4117	0
27/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3083.7200	2899.0400	3.0837	2.8990	0
27/06/2025	R248 On 06-August-26			Bond Future	11.6456	11.6060	81.2155	81.4672	0
27/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6884.5600	6985.2500	6.8846	6.9853	0
27/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2518.2400	2367.2500	2.5182	2.3673	0
27/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0