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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
30/06/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	2029 On 07-August-25			Bond Future	138.7277	138.7255	138.7277	138.7255	5,425
30/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	1317.6500	1315.5100	1.3177	1.3155	0
30/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2029 On 06-November-25			Bond Future	139.9416	139.9394	139.9416	139.9394	0
30/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	151.5600	149.3500	0.1516	0.1494	0
30/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2029 On 05-February-26			Bond Future	142.6247	142.6223	142.6247	142.6223	0
30/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2514.6900	2512.2500	2.5147	2.5123	0
30/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2029 On 07-May-26			Bond Future	143.8510	143.8481	143.8510	143.8481	0
30/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	2031.0300	2028.0500	2.0310	2.0281	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2029 On 06-August-26			Bond Future	146.5454	146.5419	146.5454	146.5419	0
30/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	2445.3600	2441.8700	2.4454	2.4419	0
30/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2030 On 07-August-25			Bond Future	8.4775	8.4989	98.5102	98.4330	126,229
30/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	1147.8000	1114.1000	1.1478	1.1141	300
30/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	275.5800	319.1000	0.2756	0.3191	0
30/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2683.4600	2619.4700	2.6835	2.6195	300
30/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	42.5200	55.7500	0.0425	0.0558	0
30/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4680.7800	4605.4100	4.6808	4.6054	0
30/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	3.2300	5.0800	0.0032	0.0051	300
30/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6926.0500	6848.9200	6.9261	6.8489	1,054
30/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	0.0900	0.1800	0.0001	0.0002	0
30/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8979.6700	8902.4500	8.9797	8.9025	0
30/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	12154.5000	12077.2800	12.1545	12.0773	0
30/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
30/06/2025	2030 On 06-November-25			Bond Future	8.5311	8.5540	100.3689	100.2902	0
30/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1371.6600	1335.9200	1.3717	1.3359	300
30/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	723.4700	766.4200	0.7235	0.7664	0
30/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2622.7900	2567.9300	2.6228	2.5679	300
30/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	284.0800	307.9100	0.2841	0.3079	0
30/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3550.8800	3487.2400	3.5509	3.4872	0
30/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	149.1000	164.1500	0.1491	0.1642	0
30/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	5211.2100	5138.8300	5.2112	5.1388	0
30/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	48.1500	54.4600	0.0482	0.0545	300
30/06/2025	2030 On 05-February-26			Bond Future	8.5914	8.6160	98.2612	98.1809	0
30/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	3300.3000	3243.6100	3.3003	3.2436	0
30/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	417.9700	441.6100	0.4180	0.4416	0
30/06/2025	2030 On 07-May-26			Bond Future	8.6800	8.7066	100.0877	100.0056	0
30/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2915.2600	2863.9800	2.9153	2.8640	0
30/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	755.1100	785.9200	0.7551	0.7859	0
30/06/2025	2030 On 06-August-26			Bond Future	8.7933	8.8224	97.9281	97.8442	0
30/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	2350.7400	2304.7100	2.3507	2.3047	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1126.3200	1164.2300	1.1263	1.1642	0
30/06/2025	2031 On 07-August-25			Bond Future	107.3715	107.4482	107.3715	107.4482	0
30/06/2025	2031 On 07-August-25	107.65	Call	Bond Future	390.2100	442.9100	0.3902	0.4429	0
30/06/2025	2031 On 07-August-25	107.65	Put	Bond Future	668.7100	644.7400	0.6687	0.6447	0
30/06/2025	2031 On 06-November-25			Bond Future	109.4237	109.5017	109.4237	109.5017	699
30/06/2025	2031 On 06-November-25	109.69	Call	Bond Future	777.2700	823.9300	0.7773	0.8239	0
30/06/2025	2031 On 06-November-25	109.69	Put	Bond Future	1043.6100	1012.2100	1.0436	1.0122	0
30/06/2025	2031 On 05-February-26			Bond Future	109.1377	109.2170	109.1377	109.2170	0
30/06/2025	2031 On 05-February-26	111.76	Call	Bond Future	250.6900	269.6400	0.2507	0.2696	0
30/06/2025	2031 On 05-February-26	111.76	Put	Bond Future	2873.0300	2812.6700	2.8730	2.8127	0
30/06/2025	2031 On 07-May-26			Bond Future	111.1924	111.2729	111.1924	111.2729	0
30/06/2025	2031 On 07-May-26	113.84	Call	Bond Future	319.8800	339.9500	0.3199	0.3400	0
30/06/2025	2031 On 07-May-26	113.84	Put	Bond Future	2967.4600	2907.0500	2.9675	2.9071	0
30/06/2025	2031 On 06-August-26			Bond Future	110.8511	110.9326	110.8511	110.9326	0
30/06/2025	2031 On 06-August-26	113.81	Call	Bond Future	287.4700	305.0900	0.2875	0.3051	0
30/06/2025	2031 On 06-August-26	113.81	Put	Bond Future	3246.3700	3182.4600	3.2464	3.1825	0
30/06/2025	2032 On 07-August-25			Bond Future	9.1895	9.2108	98.4119	98.3107	133,995
30/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1517.4800	1484.6100	1.5175	1.4846	300
30/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	524.9800	593.3100	0.5250	0.5933	0
30/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	3424.0300	3352.5400	3.4240	3.3525	300
30/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	125.6800	155.3900	0.1257	0.1554	0
30/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	6378.9900	6283.7800	6.3790	6.2838	0
30/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	13.8100	19.8000	0.0138	0.0198	300
30/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	12280.5100	12179.3100	12.2805	12.1793	0
30/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
30/06/2025	2032 On 06-November-25			Bond Future	9.2687	9.2912	96.1077	96.0046	0
30/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1799.0000	1757.5300	1.7990	1.7575	300
30/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1198.0400	1259.6700	1.1980	1.2597	0
30/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	3374.3000	3308.9500	3.3743	3.3090	300
30/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	527.5500	565.3000	0.5276	0.5653	0
30/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	5319.2400	5235.8600	5.3192	5.2359	0
30/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	207.4400	227.1600	0.2074	0.2272	0
30/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	7184.7600	7091.7300	7.1848	7.0917	0

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30/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	85.5800	95.6500	0.0856	0.0957	300
30/06/2025	2032 On 05-February-26			Bond Future	9.3545	9.3782	97.9273	97.8221	0
30/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	4243.7700	4175.0500	4.2438	4.1751	0
30/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	746.8600	783.3400	0.7469	0.7833	0
30/06/2025	2032 On 07-May-26			Bond Future	9.4543	9.4794	95.5877	95.4803	0
30/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	4061.8300	3997.1300	4.0618	3.9971	0
30/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1177.6600	1220.3800	1.1777	1.2204	0
30/06/2025	2032 On 06-August-26			Bond Future	9.5702	9.5968	97.3533	97.2436	0
30/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3844.2200	3782.5200	3.8442	3.7825	0
30/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1608.3500	1656.3700	1.6084	1.6564	0
30/06/2025	2033 On 07-August-25			Bond Future	130.5713	130.7025	130.5713	130.7025	1,648
30/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1921.3400	2052.4900	1.9213	2.0525	0
30/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2033 On 06-November-25			Bond Future	131.5283	131.6620	131.5283	131.6620	5,288
30/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1611.6700	1478.0200	1.6117	1.4780	0
30/06/2025	2033 On 05-February-26			Bond Future	134.0502	134.1862	134.0502	134.1862	0
30/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1170.2300	1306.1800	1.1702	1.3062	0
30/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2033 On 07-May-26			Bond Future	135.0131	135.1511	135.0131	135.1511	0
30/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	146.9000	8.9000	0.1469	0.0089	0
30/06/2025	2033 On 06-August-26			Bond Future	137.5419	137.6822	137.5419	137.6822	0
30/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3291.9300	3432.1800	3.2919	3.4322	0
30/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2037 On 07-August-25			Bond Future	10.5016	10.5130	87.1044	87.0365	142,306
30/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	618.3900	631.3000	0.6184	0.6313	2,541
30/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	1590.0400	1670.8700	1.5900	1.6709	0
30/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	1047.0000	1053.7700	1.0470	1.0538	300
30/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1056.4900	1131.1800	1.0565	1.1312	0
30/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	1208.3300	1212.1800	1.2083	1.2122	2,341
30/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	920.1400	991.9100	0.9201	0.9919	0
30/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1529.1900	1526.8400	1.5292	1.5268	200

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30/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	708.7300	774.3000	0.7087	0.7743	0
30/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	3121.0000	3089.4600	3.1210	3.0895	300
30/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	216.3100	252.6900	0.2163	0.2527	0
30/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	3469.3900	3432.6900	3.4694	3.4327	0
30/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	167.6100	198.8300	0.1676	0.1988	2,541
30/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	5290.8700	5235.3900	5.2909	5.2354	0
30/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	42.5200	54.9600	0.0425	0.0550	2,541
30/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	5449.8100	5393.2800	5.4498	5.3933	7,500
30/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	37.5700	48.9600	0.0376	0.0490	7,500
30/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	7403.5200	7338.9600	7.4035	7.3390	0
30/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	7.5100	10.8700	0.0075	0.0109	2,541
30/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	7455.8600	7391.1900	7.4559	7.3912	0
30/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	7.1800	10.4300	0.0072	0.0104	300
30/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	9211.9300	9144.9300	9.2119	9.1449	0
30/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	1.5000	2.4200	0.0015	0.0024	2,541
30/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	13331.8500	13263.9400	13.3319	13.2639	0
30/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
30/06/2025	2037 On 06-November-25			Bond Future	10.6018	10.6136	88.7478	88.6785	0
30/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1668.4900	1659.0400	1.6685	1.6590	300
30/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2267.2400	2327.0100	2.2672	2.3270	0
30/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	3404.0600	3378.7600	3.4041	3.3788	300
30/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1115.3300	1159.2500	1.1153	1.1593	0
30/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	6161.1500	6116.7200	6.1612	6.1167	0
30/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	420.0900	444.8800	0.4201	0.4449	0
30/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	8671.4300	8615.9500	8.6714	8.6160	0
30/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	177.4700	191.2100	0.1775	0.1912	300
30/06/2025	2037 On 05-February-26			Bond Future	10.7088	10.7211	86.1694	86.0988	0
30/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	2444.8800	2427.7900	2.4449	2.4278	1,930
30/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	2782.8300	2836.3800	2.7828	2.8364	0
30/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	3247.8100	3224.9100	3.2478	3.2249	1,970
30/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2160.2000	2207.9400	2.1602	2.2079	0
30/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	4335.7500	4305.7400	4.3358	4.3057	0
30/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1579.9900	1620.6200	1.5800	1.6206	0
30/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4959.9300	4926.2600	4.9599	4.9263	0

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30/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1332.9900	1369.9600	1.3330	1.3700	1,930
30/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	5119.7800	5085.2000	5.1198	5.0852	1,030
30/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1277.0200	1313.0800	1.2770	1.3131	0
30/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	7043.1900	6999.0900	7.0432	6.9991	0
30/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	774.0900	800.6300	0.7741	0.8006	1,930
30/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	8841.2300	8790.2400	8.8412	8.7902	0
30/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	493.0300	512.6800	0.4930	0.5127	1,970
30/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	10863.0800	10805.3600	10.8631	10.8054	0
30/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	271.7500	284.6700	0.2718	0.2847	1,030
30/06/2025	2037 On 07-May-26			Bond Future	10.8306	10.8435	87.7707	87.6984	0
30/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	3463.7300	3438.9500	3.4637	3.4390	142
30/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	2796.9700	2844.4300	2.7970	2.8444	0
30/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4726.7500	4694.6400	4.7268	4.6946	0
30/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2037.9500	2078.0800	2.0380	2.0781	0
30/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	9011.6300	8961.5000	9.0116	8.9615	0
30/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	788.5900	810.7000	0.7886	0.8107	142
30/06/2025	2037 On 06-August-26			Bond Future	10.9671	10.9806	85.1322	85.0584	0
30/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	6042.6300	6005.1000	6.0426	6.0051	0
30/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2097.3700	2133.6400	2.0974	2.1336	0
30/06/2025	2038 On 07-August-25			Bond Future	138.9220	139.2081	138.9220	139.2081	2,397
30/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	637.9600	351.9500	0.6380	0.3520	0
30/06/2025	2038 On 06-November-25			Bond Future	141.5771	141.8688	141.5771	141.8688	440
30/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2302.9200	2011.2300	2.3029	2.0112	0
30/06/2025	2038 On 05-February-26			Bond Future	142.1273	142.4242	142.1273	142.4242	0
30/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	1072.7500	775.8400	1.0728	0.7758	0
30/06/2025	2038 On 07-May-26			Bond Future	144.8037	145.1058	144.8037	145.1058	0
30/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	273.7000	575.7900	0.2737	0.5758	0
30/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2038 On 06-August-26			Bond Future	145.3157	145.6228	145.3157	145.6228	0
30/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	595.7400	902.8000	0.5957	0.9028	0
30/06/2025	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
30/06/2025	2040 On 07-August-25			Bond Future	10.9189	10.9202	86.4868	86.4786	59,860
30/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	806.7900	846.5700	0.8068	0.8466	400
30/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	1578.4800	1626.4400	1.5785	1.6264	0
30/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	1105.2100	1146.2700	1.1052	1.1463	680
30/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1227.3600	1276.6000	1.2274	1.2766	0
30/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1456.9200	1497.1800	1.4569	1.4972	0
30/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	936.6900	985.1300	0.9367	0.9851	0
30/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1858.2500	1895.8900	1.8583	1.8959	0
30/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	702.7100	748.5300	0.7027	0.7485	0
30/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	2302.1500	2335.7500	2.3022	2.3358	0
30/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	518.2800	560.0600	0.5183	0.5601	680
30/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	3288.8000	3312.1500	3.2888	3.3122	400
30/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	268.8500	300.3800	0.2689	0.3004	0
30/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3817.4100	3835.4800	3.8174	3.8355	0
30/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	189.5300	215.7800	0.1895	0.2158	0
30/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4914.7100	4923.4700	4.9147	4.9235	0
30/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	90.7800	107.7200	0.0908	0.1077	0
30/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	6597.3400	6596.7200	6.5973	6.5967	0
30/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	27.6000	35.1600	0.0276	0.0352	400
30/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	8815.8400	8809.7600	8.8158	8.8098	0
30/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	5.0600	7.1600	0.0051	0.0072	0
30/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	9897.6300	9890.5000	9.8976	9.8905	0
30/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	2.1000	3.1500	0.0021	0.0032	0
30/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	13464.5700	13456.4300	13.4646	13.4564	0
30/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	0.0300	0.0700	0.0000	0.0001	0
30/06/2025	2040 On 06-November-25			Bond Future	11.0244	11.0257	88.1186	88.1102	2,048
30/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	5572.3500	5584.0900	5.5724	5.5841	0
30/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	627.3100	647.4200	0.6273	0.6474	0
30/06/2025	2040 On 05-February-26			Bond Future	11.1365	11.1379	85.2778	85.2692	0
30/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	4118.3800	4131.8600	4.1184	4.1319	0
30/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	1960.9700	1983.1000	1.9610	1.9831	0
30/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	5480.1300	5491.4300	5.4801	5.4914	475
30/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1381.2400	1401.1900	1.3812	1.4012	0
30/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	11945.6300	11945.4800	11.9456	11.9455	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	274.5300	283.0300	0.2745	0.2830	475
30/06/2025	2040 On 07-May-26			Bond Future	11.2620	11.2635	86.8623	86.8532	0
30/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1841.2300	1852.5700	1.8412	1.8526	1,460
30/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	5374.4800	5394.9100	5.3745	5.3949	0
30/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2981.2900	2993.2000	2.9813	2.9932	820
30/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	3854.0500	3875.0500	3.8541	3.8751	0
30/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4880.6100	4891.2500	4.8806	4.8913	0
30/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2444.4400	2464.1700	2.4444	2.4642	0
30/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	5071.3600	5081.7900	5.0714	5.0818	0
30/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2343.8100	2363.3300	2.3438	2.3633	1,460
30/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	6303.3000	6312.2400	6.3033	6.3122	0
30/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	1803.0600	1821.0900	1.8031	1.8211	820
30/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	7093.2000	7101.1000	7.0932	7.1011	0
30/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1534.6200	1551.6100	1.5346	1.5516	1,460
30/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	8420.3300	8426.4400	8.4203	8.4264	0
30/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1179.4300	1194.6300	1.1794	1.1946	820
30/06/2025	2040 On 06-August-26			Bond Future	11.4012	11.4028	83.9561	83.9466	0
30/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	6716.8000	6723.9100	6.7168	6.7239	0
30/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2194.5500	2211.1600	2.1946	2.2112	0
30/06/2025	2044 On 07-August-25			Bond Future	11.2092	11.2105	81.2666	81.2582	45,845
30/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	105.0400	121.4000	0.1050	0.1214	9,000
30/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4043.0200	4067.7600	4.0430	4.0678	0
30/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1532.3500	1573.6400	1.5324	1.5736	9,000
30/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	941.2500	990.9200	0.9413	0.9909	0
30/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	4191.7900	4207.8900	4.1918	4.2079	0
30/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	163.8600	188.3400	0.1639	0.1883	9,000
30/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	6137.8600	6140.1500	6.1379	6.1402	0
30/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	44.5400	55.2100	0.0445	0.0552	5,600
30/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	12228.8100	12220.6000	12.2288	12.2206	0
30/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	0.2300	0.4000	0.0002	0.0004	0
30/06/2025	2044 On 06-November-25			Bond Future	11.3153	11.3166	82.7998	82.7912	72,330
30/06/2025	2044 On 06-November-25	11.25	Call	Bond Future	1962.5300	1983.3700	1.9625	1.9834	11,000
30/06/2025	2044 On 06-November-25	11.25	Put	Bond Future	2385.0100	2414.4200	2.3850	2.4144	0
30/06/2025	2044 On 06-November-25	11.75	Call	Bond Future	3897.2500	3914.8600	3.8973	3.9149	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2025	2044 On 06-November-25	11.75	Put	Bond Future	1172.4200	1198.6000	1.1724	1.1986	11,000
30/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	4477.4200	4493.3600	4.4774	4.4934	0
30/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	966.3700	990.8800	0.9664	0.9909	0
30/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	5032.2600	5046.5100	5.0323	5.0465	0
30/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	806.7800	829.6000	0.8068	0.8296	5,800
30/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5987.9500	5999.2600	5.9880	5.9993	0
30/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	595.3300	615.2100	0.5953	0.6152	5,600
30/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	6231.4100	6241.9900	6.2314	6.2420	0
30/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	551.5300	570.6800	0.5515	0.5707	5,800
30/06/2025	2044 On 05-February-26			Bond Future	11.4277	11.4291	79.9836	79.9747	0
30/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	3375.3100	3390.1600	3.3753	3.3902	0
30/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	2544.3800	2568.1000	2.5444	2.5681	0
30/06/2025	2044 On 07-May-26			Bond Future	11.5521	11.5536	81.4696	81.4604	0
30/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	4311.1300	4322.2800	4.3111	4.3223	0
30/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	2793.3300	2813.6800	2.7933	2.8137	0
30/06/2025	2044 On 06-August-26			Bond Future	11.6893	11.6909	78.5890	78.5793	0
30/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	6633.2600	6640.8900	6.6333	6.6409	0
30/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2373.8500	2391.1700	2.3739	2.3912	0
30/06/2025	2046 On 07-August-25			Bond Future	119.4968	119.4932	119.4968	119.4932	12,424
30/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	806.8100	803.1900	0.8068	0.8032	0
30/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2046 On 06-November-25			Bond Future	119.5218	119.5181	119.5218	119.5181	7,518
30/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5888.1600	5891.9100	5.8882	5.8919	0
30/06/2025	2046 On 05-February-26			Bond Future	121.8135	121.8094	121.8135	121.8094	0
30/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	163.4800	159.4200	0.1635	0.1594	0
30/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2046 On 07-May-26			Bond Future	121.8130	121.8083	121.8130	121.8083	0
30/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	3137.0400	3141.7000	3.1370	3.1417	0
30/06/2025	2046 On 06-August-26			Bond Future	124.0933	124.0883	124.0933	124.0883	0
30/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1713.3100	1708.2600	1.7133	1.7083	0
30/06/2025	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
30/06/2025	2050 On 07-August-25			Bond Future	118.7154	118.5162	118.7154	118.5162	10,256
30/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1174.6000	1373.7900	1.1746	1.3738	0
30/06/2025	2050 On 06-November-25			Bond Future	120.9844	120.7814	120.9844	120.7814	5,109
30/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3435.6300	3638.5700	3.4356	3.6386	0
30/06/2025	2050 On 05-February-26			Bond Future	120.8922	120.6851	120.8922	120.6851	0
30/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	1927.7600	2134.8800	1.9278	2.1349	0
30/06/2025	2050 On 07-May-26			Bond Future	123.1688	122.9575	123.1688	122.9575	0
30/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	901.2000	1112.5300	0.9012	1.1125	0
30/06/2025	2050 On 06-August-26			Bond Future	123.0228	122.8070	123.0228	122.8070	0
30/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	247.2100	462.9900	0.2472	0.4630	0
30/06/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	AL37 On 07-August-25			Index Future	1154.7100	1153.4190	1154.7100	1,153.4190	0
30/06/2025	AL37 On 06-November-25			Index Future	1176.4970	1175.1810	1176.4970	1,175.1810	0
30/06/2025	AL37 On 05-February-26			Index Future	1198.7820	1197.4360	1198.7820	1,197.4360	0
30/06/2025	AL37 On 07-May-26			Index Future	1221.1030	1219.7230	1221.1030	1,219.7230	0
30/06/2025	AL37 On 06-August-26			Index Future	1243.4820	1242.0660	1243.4820	1,242.0660	0
30/06/2025	AL7T On 07-August-25			Index Future	1393.3160	1392.1170	1393.3160	1,392.1170	0
30/06/2025	AL7T On 06-November-25			Index Future	1419.6050	1418.3830	1419.6050	1,418.3830	0
30/06/2025	AL7T On 05-February-26			Index Future	1446.4940	1445.2430	1446.4940	1,445.2430	0
30/06/2025	AL7T On 07-May-26			Index Future	1473.4280	1472.1420	1473.4280	1,472.1420	0
30/06/2025	AL7T On 06-August-26			Index Future	1500.4310	1499.1090	1500.4310	1,499.1090	0
30/06/2025	ALBI On 07-August-25			Index Future	1184.6860	1183.8590	1184.6860	1,183.8590	77
30/06/2025	ALBI On 06-November-25			Index Future	1207.0380	1206.1950	1207.0380	1,206.1950	0
30/06/2025	ALBI On 05-February-26			Index Future	1229.9010	1229.0370	1229.9010	1,229.0370	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2025	ALBI On 07-May-26			Index Future	1252.8020	1251.9120	1252.8020	1,251.9120	0
30/06/2025	ALBI On 06-August-26			Index Future	1275.7620	1274.8450	1275.7620	1,274.8450	0
30/06/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/06/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/06/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/06/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	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
30/06/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	ES33 On 07-August-25			Bond Future	10.6036	10.6151	86.4584	86.4035	0
30/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	12653.8300	12598.9200	12.6538	12.5989	0
30/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	ES33 On 06-November-25			Bond Future	10.7307	10.7428	84.3160	84.2600	0
30/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	5665.7600	5609.7300	5.6658	5.6097	0
30/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	ES33 On 05-February-26			Bond Future	10.8695	10.8822	85.9323	85.8751	0
30/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	2736.8600	2679.6500	2.7369	2.6797	0
30/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	ES33 On 07-May-26			Bond Future	11.0190	11.0324	83.7541	83.6956	0
30/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	2873.5600	2815.0300	2.8736	2.8150	0
30/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	ES33 On 06-August-26			Bond Future	11.1853	11.1994	85.3198	85.2599	0
30/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3451.1500	3391.2800	3.4512	3.3913	0
30/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	ES42 On 07-August-25			Bond Future	11.4310	11.4374	80.8669	80.8279	0
30/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12594.7600	12555.7700	12.5948	12.5558	0
30/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	ES42 On 06-November-25			Bond Future	11.5492	11.5558	78.1474	78.1076	0
30/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4813.4600	4773.7100	4.8135	4.7737	0
30/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	ES42 On 05-February-26			Bond Future	11.6713	11.6782	79.6451	79.6045	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1045.4100	1004.7500	1.0454	1.0048	0
30/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	ES42 On 07-May-26			Bond Future	11.8052	11.8123	76.8789	76.8373	0
30/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2237.5300	2195.9100	2.2375	2.1959	0
30/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	ES42 On 06-August-26			Bond Future	11.9471	11.9546	78.3141	78.2714	0
30/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3839.8000	3797.1100	3.8398	3.7971	0
30/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	GOVI On 07-August-25			GOVI	1166.2270	1165.4280	1166.2270	1,165.4280	604
30/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1552270.0000	1544280.0000	155.2270	154.4280	0
30/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	GOVI On 06-November-25			GOVI	1188.2310	1187.4170	1188.2310	1,187.4170	0
30/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	762310.0000	754170.0000	76.2310	75.4170	0
30/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	GOVI On 05-February-26			GOVI	1210.7380	1209.9030	1210.7380	1,209.9030	0
30/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	607380.0000	599030.0000	60.7380	59.9030	0
30/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	GOVI On 07-May-26			GOVI	1233.2810	1232.4220	1233.2810	1,232.4220	42
30/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	562810.0000	554220.0000	56.2810	55.4220	0
30/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	GOVI On 06-August-26			GOVI	1255.8840	1254.9980	1255.8840	1,254.9980	0
30/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	668840.0000	659980.0000	66.8840	65.9980	0
30/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/06/2025	IGOV On 07-August-25			Index Future	381.1410	381.2210	381.1410	381.2210	746
30/06/2025	IGOV On 06-November-25			Index Future	388.4260	388.5070	388.4260	388.5070	8
30/06/2025	IGOV On 05-February-26			Index Future	395.8750	395.9560	395.8750	395.9560	0
30/06/2025	IGOV On 07-May-26			Index Future	403.3360	403.4160	403.3360	403.4160	0
30/06/2025	IGOV On 06-August-26			Index Future	410.8170	410.8940	410.8170	410.8940	0
30/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
30/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
30/06/2025	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
30/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
30/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/06/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	8.2950	0
30/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
30/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
30/06/2025	R033 On 07-August-25			Bond Future	9.3966	9.4180	106.8743	106.7574	7,150
30/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	5010.3100	4911.8100	5.0103	4.9118	0
30/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	58.6800	77.0800	0.0587	0.0771	0
30/06/2025	R033 On 06-November-25			Bond Future	9.4807	9.5031	103.8472	103.7280	0
30/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4731.7800	4642.6700	4.7318	4.6427	0
30/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	340.0600	370.1100	0.3401	0.3701	0
30/06/2025	R033 On 05-February-26			Bond Future	9.5709	9.5944	105.8133	105.6917	0
30/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	5271.9000	5186.4100	5.2719	5.1864	0
30/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	668.4100	704.4400	0.6684	0.7044	0
30/06/2025	R033 On 07-May-26			Bond Future	9.6744	9.6992	102.7363	102.6123	0
30/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4669.1700	4591.9700	4.6692	4.5920	0
30/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1221.0900	1267.9500	1.2211	1.2680	0
30/06/2025	R033 On 06-August-26			Bond Future	9.7924	9.8187	104.6334	104.5067	0
30/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	4170.2200	4101.4700	4.1702	4.1015	0
30/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	1991.1000	2049.0600	1.9911	2.0491	0
30/06/2025	R035 On 07-August-25			Bond Future	9.9909	10.0021	97.2017	97.1367	98,370
30/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	1344.0800	1347.4000	1.3441	1.3474	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	830.0200	898.2600	0.8300	0.8983	0
30/06/2025	R035 On 07-August-25	10.35	Call	Bond Future	2428.3000	2412.4100	2.4283	2.4124	0
30/06/2025	R035 On 07-August-25	10.35	Put	Bond Future	379.9300	428.9600	0.3799	0.4290	8,000
30/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2654.0800	2634.4200	2.6541	2.6344	0
30/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	325.3100	370.5700	0.3253	0.3706	50
30/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	3510.7400	3478.3800	3.5107	3.4784	300
30/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	182.0400	214.6000	0.1820	0.2146	0
30/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	5130.1700	5081.0100	5.1302	5.0810	0
30/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	59.9800	75.7400	0.0600	0.0757	8,500
30/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	7197.2200	7137.5500	7.1972	7.1376	0
30/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	13.4300	18.6800	0.0134	0.0187	17,500
30/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	7402.8900	7342.6500	7.4029	7.3427	0
30/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	11.5200	16.2000	0.0115	0.0162	300
30/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	13829.9300	13765.0200	13.8299	13.7650	0
30/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
30/06/2025	R035 On 06-November-25			Bond Future	10.0875	10.0992	94.5319	94.4656	11,545
30/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	1080.3900	1076.6500	1.0804	1.0767	250
30/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	2900.0800	2962.5700	2.9001	2.9626	0
30/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1414.6200	1407.8200	1.4146	1.4078	2,000
30/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	2426.0700	2485.5000	2.4261	2.4855	0
30/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1890.0300	1878.7300	1.8900	1.8787	300
30/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	1932.3100	1987.2400	1.9323	1.9872	0
30/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	2106.8200	2093.4900	2.1068	2.0935	0
30/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	1753.8900	1806.7900	1.7539	1.8068	250
30/06/2025	R035 On 06-November-25	10.30	Call	Bond Future	2609.3100	2591.3500	2.6093	2.5914	0
30/06/2025	R035 On 06-November-25	10.30	Put	Bond Future	1417.0100	1465.2800	1.4170	1.4653	50
30/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	3007.9100	2986.4300	3.0079	2.9864	2,000
30/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1206.5100	1251.2600	1.2065	1.2513	0
30/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	3120.5100	3098.0500	3.1205	3.0981	2,000
30/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1153.9200	1197.6900	1.1539	1.1977	0
30/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	3350.6500	3326.2600	3.3507	3.3263	0
30/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1054.9000	1096.7400	1.0549	1.0967	250
30/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3666.6100	3639.6400	3.6666	3.6396	300
30/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	934.4400	973.7000	0.9344	0.9737	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	4075.0600	4044.9200	4.0751	4.0449	0
30/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	801.3000	837.3900	0.8013	0.8374	8,500
30/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	5192.5500	5154.6400	5.1926	5.1546	2,000
30/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	530.8900	559.2100	0.5309	0.5592	0
30/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	5236.9400	5198.7600	5.2369	5.1988	250
30/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	522.4800	550.5300	0.5225	0.5505	0
30/06/2025	R035 On 06-November-25	11.00	Call	Bond Future	5459.7300	5420.1700	5.4597	5.4202	0
30/06/2025	R035 On 06-November-25	11.00	Put	Bond Future	481.8900	508.5600	0.4819	0.5086	0
30/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	6368.2200	6323.5900	6.3682	6.3236	0
30/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	347.3400	368.9400	0.3473	0.3689	0
30/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	7436.8200	7387.2500	7.4368	7.3873	0
30/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	236.9000	253.5600	0.2369	0.2536	2,000
30/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	7530.5300	7480.5800	7.5305	7.4806	0
30/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	229.1100	245.3900	0.2291	0.2454	250
30/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	8565.5700	8511.8600	8.5656	8.5119	0
30/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	158.2300	170.7500	0.1582	0.1708	300
30/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	9874.9900	9816.8800	9.8750	9.8169	0
30/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	87.8600	95.9800	0.0879	0.0960	250
30/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	10061.7600	10003.1000	10.0618	10.0031	0
30/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	80.0100	87.5800	0.0800	0.0876	2,000
30/06/2025	R035 On 05-February-26			Bond Future	10.1917	10.2039	96.3218	96.2542	0
30/06/2025	R035 On 05-February-26	10.17	Call	Bond Future	2379.9400	2362.5300	2.3799	2.3625	250
30/06/2025	R035 On 05-February-26	10.17	Put	Bond Future	2499.7700	2549.9200	2.4998	2.5499	0
30/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	3237.1300	3213.4500	3.2371	3.2135	2,000
30/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	1879.1800	1923.0600	1.8792	1.9231	0
30/06/2025	R035 On 05-February-26	10.67	Call	Bond Future	4054.7700	4025.7000	4.0548	4.0257	0
30/06/2025	R035 On 05-February-26	10.67	Put	Bond Future	1462.6000	1501.0900	1.4626	1.5011	250
30/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	4507.8700	4476.0500	4.5079	4.4761	0
30/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1280.5900	1316.3300	1.2806	1.3163	0
30/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	5095.2000	5060.0500	5.0952	5.0601	2,000
30/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1082.4200	1114.8300	1.0824	1.1148	0
30/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	5335.8700	5299.4300	5.3359	5.2994	0
30/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1011.4700	1042.5900	1.0115	1.0426	0
30/06/2025	R035 On 05-February-26	11.17	Call	Bond Future	6032.8400	5992.9000	6.0328	5.9929	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2025	R035 On 05-February-26	11.17	Put	Bond Future	833.4700	861.0900	0.8335	0.8611	250
30/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	11538.1400	11479.2000	11.5381	11.4792	0
30/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	157.2500	165.8700	0.1573	0.1659	2,000
30/06/2025	R035 On 07-May-26			Bond Future	10.3012	10.3140	93.6082	93.5390	0
30/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4750.4700	4718.2800	4.7505	4.7183	0
30/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	1802.5900	1839.5200	1.8026	1.8395	0
30/06/2025	R035 On 06-August-26			Bond Future	10.4246	10.4381	95.3377	95.2670	0
30/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	5277.4200	5242.3200	5.2774	5.2423	0
30/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2020.5300	2056.1000	2.0205	2.0561	0
30/06/2025	R038 On 07-August-25			Bond Future	10.5464	10.5629	106.2193	106.1042	6,513
30/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	4813.8300	4727.7800	4.8138	4.7278	0
30/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	115.1500	144.2400	0.1152	0.1442	0
30/06/2025	R038 On 06-November-25			Bond Future	10.6529	10.6700	102.7385	102.6212	0
30/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	3490.4700	3436.6900	3.4905	3.4367	1,770
30/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	1279.2700	1342.8200	1.2793	1.3428	0
30/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4750.9400	4682.8800	4.7509	4.6829	0
30/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	831.8300	881.1000	0.8318	0.8811	0
30/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	10755.1100	10650.5700	10.7551	10.6506	0
30/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	123.5700	136.3600	0.1236	0.1364	1,770
30/06/2025	R038 On 05-February-26			Bond Future	10.7646	10.7824	104.6836	104.5639	0
30/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	5761.3200	5692.3100	5.7613	5.6923	0
30/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1362.9600	1413.6800	1.3630	1.4137	0
30/06/2025	R038 On 07-May-26			Bond Future	10.8869	10.9055	101.1440	101.0219	0
30/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	5485.8800	5421.9100	5.4859	5.4219	0
30/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2191.0700	2249.2800	2.1911	2.2493	0
30/06/2025	R038 On 06-August-26			Bond Future	11.0206	11.0400	103.0111	102.8864	0
30/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6980.3600	6909.2600	6.9804	6.9093	0
30/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2326.1300	2379.8100	2.3261	2.3798	0
30/06/2025	R053 On 07-August-25			Bond Future	11.0893	11.0954	108.8117	108.7566	22,710
30/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	15978.0700	15923.2300	15.9781	15.9232	0
30/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	0.4100	0.7200	0.0004	0.0007	0
30/06/2025	R053 On 06-November-25			Bond Future	11.1902	11.1967	105.0017	104.9453	0
30/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5994.8900	5981.4900	5.9949	5.9815	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1207.5100	1250.4400	1.2075	1.2504	0
30/06/2025	R053 On 05-February-26			Bond Future	11.2950	11.3017	106.9895	106.9321	0
30/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4819.4600	4812.3200	4.8195	4.8123	0
30/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3163.7200	3214.0100	3.1637	3.2140	0
30/06/2025	R053 On 07-May-26			Bond Future	11.4075	11.4145	103.1156	103.0568	0
30/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5869.7300	5856.0500	5.8697	5.8561	0
30/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	3529.2700	3574.4300	3.5293	3.5744	0
30/06/2025	R053 On 06-August-26			Bond Future	11.5285	11.5358	105.0188	104.9585	0
30/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	9002.3400	8979.7800	9.0023	8.9798	0
30/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3094.8600	3132.5900	3.0949	3.1326	0
30/06/2025	R186 On 07-August-25			Bond Future	7.7491	7.7658	104.9537	104.9320	160,391
30/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1886.4800	1864.7700	1.8865	1.8648	1,983
30/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0.0100	0.0300	0.0000	0.0000	0
30/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2466.5400	2444.8100	2.4665	2.4448	0
30/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3178.8900	3157.1600	3.1789	3.1572	0
30/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,983
30/06/2025	R186 On 06-November-25			Bond Future	7.7703	7.7910	106.9339	106.9117	7,266
30/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	486.6800	473.0800	0.4867	0.4731	0
30/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	103.6800	112.2400	0.1037	0.1122	0
30/06/2025	R186 On 05-February-26			Bond Future	7.8029	7.8301	103.6528	103.6301	0
30/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	635.9900	620.7400	0.6360	0.6207	0
30/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	115.5300	123.0000	0.1155	0.1230	0
30/06/2025	R186 On 07-May-26			Bond Future	7.9300	7.9694	105.5799	105.5564	0
30/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	559.0900	542.9500	0.5591	0.5430	0
30/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	109.2000	116.4900	0.1092	0.1165	0
30/06/2025	R186 On 06-August-26			Bond Future	8.2463	8.3142	102.2245	102.2003	0
30/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	253.9000	240.4100	0.2539	0.2404	0
30/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	138.6800	149.3800	0.1387	0.1494	0
30/06/2025	R202 On 07-August-25			Bond Future	268.4774	268.6599	268.4774	268.6599	573
30/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	3122.6200	2940.1500	3.1226	2.9402	0
30/06/2025	R202 On 06-November-25			Bond Future	273.6088	273.7945	273.6088	273.7945	460

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	2031.1600	1845.4900	2.0312	1.8455	0
30/06/2025	R202 On 05-February-26			Bond Future	273.5202	273.7091	273.5202	273.7091	0
30/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	4299.8400	4110.8900	4.2998	4.1109	0
30/06/2025	R202 On 07-May-26			Bond Future	278.6717	278.8632	278.6717	278.8632	0
30/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1121.6500	1313.1600	1.1217	1.3132	0
30/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	R202 On 06-August-26			Bond Future	278.4658	278.6599	278.4658	278.6599	0
30/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	394.2000	200.1400	0.3942	0.2001	0
30/06/2025	R209 On 07-August-25			Bond Future	10.2401	10.2513	76.7806	76.7218	11,125
30/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	11502.3600	11443.5500	11.5024	11.4436	0
30/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
30/06/2025	R209 On 06-November-25			Bond Future	10.3321	10.3437	75.0771	75.0171	6,367
30/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	5025.4400	4987.5400	5.0254	4.9875	0
30/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	377.5900	399.6300	0.3776	0.3996	0
30/06/2025	R209 On 05-February-26			Bond Future	10.4289	10.4410	76.4986	76.4374	0
30/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3753.4300	3726.1700	3.7534	3.7262	0
30/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1266.6900	1300.6500	1.2667	1.3007	0
30/06/2025	R209 On 07-May-26			Bond Future	10.5354	10.5479	74.7691	74.7065	0
30/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	4300.2600	4271.6400	4.3003	4.2716	0
30/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	1701.0200	1734.9600	1.7010	1.7350	0
30/06/2025	R209 On 06-August-26			Bond Future	10.6525	10.6656	76.1503	76.0863	0
30/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	5254.9900	5222.1100	5.2550	5.2221	0
30/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	1771.1900	1802.2700	1.7712	1.8023	0
30/06/2025	R210 On 07-August-25			Bond Future	249.0960	249.0916	249.0960	249.0916	967
30/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	656.0300	651.6100	0.6560	0.6516	0
30/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	R210 On 06-November-25			Bond Future	250.4327	250.4280	250.4327	250.4280	300
30/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1707.2900	1711.9700	1.7073	1.7120	0
30/06/2025	R210 On 05-February-26			Bond Future	255.2342	255.2291	255.2342	255.2291	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2134.2100	2129.1400	2.1342	2.1291	0
30/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	R210 On 07-May-26			Bond Future	256.5633	256.5572	256.5633	256.5572	0
30/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1163.2500	1157.1700	1.1633	1.1572	0
30/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	R210 On 06-August-26			Bond Future	261.3676	261.3607	261.3676	261.3607	0
30/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1527.6400	1520.6600	1.5276	1.5207	0
30/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	R213 On 07-August-25			Bond Future	8.8442	8.8808	95.1767	95.0266	21,485
30/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	10709.6100	10559.5500	10.7096	10.5596	0
30/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/06/2025	R213 On 06-November-25			Bond Future	8.9154	8.9542	93.4202	93.2673	77,823
30/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	4510.9300	4380.7100	4.5109	4.3807	0
30/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	160.3600	183.0500	0.1604	0.1831	0
30/06/2025	R213 On 05-February-26			Bond Future	8.9949	9.0361	95.1892	95.0333	0
30/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3844.2300	3730.6400	3.8442	3.7306	0
30/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	525.2800	567.5900	0.5253	0.5676	0
30/06/2025	R213 On 07-May-26			Bond Future	9.0832	9.1270	93.4065	93.2475	0
30/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	3464.7300	3360.5100	3.4647	3.3605	0
30/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	902.9600	957.8200	0.9030	0.9578	0
30/06/2025	R213 On 06-August-26			Bond Future	9.1898	9.2366	95.1331	94.9708	0
30/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	3051.5600	2956.1300	3.0516	2.9561	0
30/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1334.5600	1401.4400	1.3346	1.4014	0
30/06/2025	R214 On 07-August-25			Bond Future	10.8925	10.8986	70.3296	70.2954	6,085
30/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	10242.7600	10208.6700	10.2428	10.2087	0
30/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	0.2000	0.3500	0.0002	0.0004	0
30/06/2025	R214 On 06-November-25			Bond Future	10.9914	10.9977	68.3580	68.3231	31,324
30/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	4079.3400	4069.3200	4.0793	4.0693	0
30/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	653.6800	678.5500	0.6537	0.6786	0
30/06/2025	R214 On 05-February-26			Bond Future	11.0961	11.1027	69.6524	69.6167	0
30/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2854.5200	2850.1200	2.8545	2.8501	0
30/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	1977.2700	2008.5200	1.9773	2.0085	0
30/06/2025	R214 On 07-May-26			Bond Future	11.2035	11.2103	67.6483	67.6118	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3920.7000	3912.4500	3.9207	3.9125	0
30/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2215.8700	2244.1100	2.2159	2.2441	0
30/06/2025	R214 On 06-August-26			Bond Future	11.3210	11.3282	68.8981	68.8607	0
30/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	5370.3000	5357.4200	5.3703	5.3574	0
30/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2098.0200	2122.5400	2.0980	2.1225	0
30/06/2025	R248 On 07-August-25			Bond Future	11.1903	11.1915	83.9762	83.9684	206,728
30/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	11942.7000	11935.2200	11.9427	11.9352	0
30/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	0.5200	0.8500	0.0005	0.0009	0
30/06/2025	R248 On 06-November-25			Bond Future	11.2954	11.2966	81.1203	81.1123	18,439
30/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3996.3900	4013.9500	3.9964	4.0140	0
30/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1118.3600	1143.8700	1.1184	1.1439	0
30/06/2025	R248 On 05-February-26			Bond Future	11.4067	11.4079	82.6562	82.6480	0
30/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	3184.3800	3200.3700	3.1844	3.2004	0
30/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	2835.6800	2859.8800	2.8357	2.8599	0
30/06/2025	R248 On 07-May-26			Bond Future	11.5202	11.5216	79.7517	79.7431	260
30/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	4334.0000	4346.4800	4.3340	4.3465	0
30/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3062.6500	3083.7200	3.0627	3.0837	0
30/06/2025	R248 On 06-August-26			Bond Future	11.6442	11.6456	81.2246	81.2155	0
30/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6875.8200	6884.5600	6.8758	6.8846	0
30/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2500.4500	2518.2400	2.5005	2.5182	0
30/06/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/06/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0