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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/06/2025 TO: 13/06/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	2029 On 07-August-25			Bond Future	138.49	138.2920	138.4923	138.2920	5,425.00
13/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	1082	1	1	1	0.00
13/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
13/06/2025	2029 On 06-November-25			Bond Future	139.69	139.4724	139.6896	139.4724	0.00
13/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
13/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	100	0	0	0	0.00
13/06/2025	2029 On 05-February-26			Bond Future	142.34	142.0874	142.3407	142.0874	0.00
13/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2231	2	2	2	0.00
13/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
13/06/2025	2029 On 07-May-26			Bond Future	143.55	143.2477	143.5510	143.2477	0.00
13/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1731	1	2	1	0.00
13/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	2029 On 06-August-26			Bond Future	146.21	145.8551	146.2124	145.8551	0.00
13/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	2112	2	2	2	0.00
13/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
13/06/2025	2030 On 07-August-25			Bond Future	8.72	97.8744	97.6507	97.8744	125,833.00
13/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8120	8	8	8	0.00
13/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11295	12	11	12	0.00
13/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6069	6	6	6	1,054.00
13/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	1961	2	2	2	300.00
13/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	3845	4	4	4	0.00
13/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	707	1	1	1	300.00
13/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	180	0	0	0	0.00
13/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	27	0	0	0	300.00
13/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	695	1	1	1	0.00
13/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
13/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	3	0	0	0	0.00
13/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
13/06/2025	2030 On 06-November-25			Bond Future	8.79	99.7035	99.4851	99.7035	0.00
13/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	2852	3	3	3	0.00
13/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	976	1	1	1	300.00
13/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2022	2	2	2	300.00
13/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4410	5	4	5	0.00
13/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	131	0	0	0	300.00
13/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	567	1	1	1	0.00
13/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1212	1	1	1	0.00
13/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	334	0	0	0	0.00
13/06/2025	2030 On 05-February-26			Bond Future	8.87	97.5410	97.3414	97.5410	0.00
13/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2665	3	3	3	0.00
13/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	703	1	1	1	0.00
13/06/2025	2030 On 07-May-26			Bond Future	8.99	99.3159	99.1447	99.3159	0.00
13/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2291	2	2	2	0.00
13/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	1074	1	1	1	0.00
13/06/2025	2030 On 06-August-26			Bond Future	9.13	97.0892	96.9486	97.0892	0.00
13/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1836	2	2	2	0.00
13/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1591	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	2032 On 07-August-25			Bond Future	9.41	97.6729	97.3604	97.6729	125,945.00
13/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11229	12	11	12	0.00
13/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2601	3	3	3	300.00
13/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5376	6	5	6	0.00
13/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1009	1	1	1	300.00
13/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	355	0	0	0	0.00
13/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	62	0	0	0	300.00
13/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	1068	1	1	1	0.00
13/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
13/06/2025	2032 On 06-November-25			Bond Future	9.51	95.3377	95.0286	95.3377	0.00
13/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4454	5	4	5	0.00
13/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1353	2	1	2	300.00
13/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2691	3	3	3	300.00
13/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6219	7	6	7	0.00
13/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	199	0	0	0	300.00
13/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	923	1	1	1	0.00
13/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1831	2	2	2	0.00
13/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	421	0	0	0	0.00
13/06/2025	2032 On 05-February-26			Bond Future	9.61	97.1020	96.8092	97.1020	0.00
13/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3517	4	4	4	0.00
13/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1138	1	1	1	0.00
13/06/2025	2032 On 07-May-26			Bond Future	9.72	94.7098	94.4427	94.7098	0.00
13/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3324	3	3	3	0.00
13/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1585	1	2	1	0.00
13/06/2025	2032 On 06-August-26			Bond Future	9.86	96.4084	96.1688	96.4084	0.00
13/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3144	3	3	3	0.00
13/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	2093	2	2	2	0.00
13/06/2025	2033 On 07-August-25			Bond Future	130.15	130.3737	130.1532	130.3737	1,648.00
13/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1503	2	2	2	0.00
13/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
13/06/2025	2033 On 06-November-25			Bond Future	131.09	131.3035	131.0911	131.3035	5,288.00
13/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
13/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	2049	2	2	2	0.00
13/06/2025	2033 On 05-February-26			Bond Future	133.58	133.7654	133.5791	133.7654	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	699	1	1	1	0.00
13/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
13/06/2025	2033 On 07-May-26			Bond Future	134.52	134.6700	134.5227	134.6700	0.00
13/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
13/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	637	0	1	0	0.00
13/06/2025	2033 On 06-August-26			Bond Future	137.02	137.1214	137.0167	137.1214	0.00
13/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	2767	3	3	3	0.00
13/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
13/06/2025	2037 On 07-August-25			Bond Future	10.74	86.0017	85.7073	86.0017	140,391.00
13/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	11936	12	12	12	0.00
13/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	7839	8	8	8	0.00
13/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4092	4	4	4	0.00
13/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	789	1	1	1	2,341.00
13/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1013	1	1	1	200.00
13/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6074	6	6	6	0.00
13/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2507	3	3	3	0.00
13/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	396	0	0	0	2,541.00
13/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	679	1	1	1	300.00
13/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2222	2	2	2	300.00
13/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6125	6	6	6	0.00
13/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4237	4	4	4	7,500.00
13/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	221	0	0	0	7,500.00
13/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	2085	2	2	2	0.00
13/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	73	0	0	0	300.00
13/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	715	1	1	1	0.00
13/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	602	1	1	1	2,541.00
13/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2765	3	3	3	0.00
13/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	75	0	0	0	2,541.00
13/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1590	1	2	1	0.00
13/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	241	0	0	0	2,541.00
13/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1898	2	2	2	0.00
13/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	26	0	0	0	2,541.00
13/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	1	0	0	0	0.00
13/06/2025	2037 On 06-November-25			Bond Future	10.85	87.6089	87.3173	87.6089	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5029	5	5	5	0.00
13/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2563	3	3	3	300.00
13/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7397	8	7	8	0.00
13/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1144	1	1	1	300.00
13/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1705	2	2	2	0.00
13/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	334	0	0	0	300.00
13/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	3173	3	3	3	0.00
13/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	719	1	1	1	0.00
13/06/2025	2037 On 05-February-26			Bond Future	10.97	84.9718	84.6949	84.9718	0.00
13/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3441	4	3	4	0.00
13/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2494	3	2	3	1,970.00
13/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7608	8	8	8	0.00
13/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4142	4	4	4	1,030.00
13/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	9575	10	10	10	0.00
13/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	5911	6	6	6	0.00
13/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	3998	4	4	4	0.00
13/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	1819	2	2	2	1,930.00
13/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1845	2	2	2	1,930.00
13/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3632	3	4	3	0.00
13/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	1117	1	1	1	1,930.00
13/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	459	0	0	0	1,030.00
13/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1774	2	2	2	0.00
13/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	734	1	1	1	1,970.00
13/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2881	3	3	3	0.00
13/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	2159	2	2	2	0.00
13/06/2025	2037 On 07-May-26			Bond Future	11.10	86.5174	86.2634	86.5174	0.00
13/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	3820	4	4	4	0.00
13/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	7792	8	8	8	0.00
13/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	2713	3	3	3	142.00
13/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	1077	1	1	1	142.00
13/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3554	3	4	3	0.00
13/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2638	3	3	3	0.00
13/06/2025	2037 On 06-August-26			Bond Future	11.25	83.8096	83.5803	83.8096	0.00
13/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5032	5	5	5	0.00
13/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2638	3	3	3	0.00

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13/06/2025	2038 On 07-August-25			Bond Future	138.95	138.9411	138.9464	138.9411	2,397.00
13/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
13/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	614	1	1	1	0.00
13/06/2025	2038 On 06-November-25			Bond Future	141.59	141.5718	141.5905	141.5718	440.00
13/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
13/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2290	2	2	2	0.00
13/06/2025	2038 On 05-February-26			Bond Future	142.11	142.0594	142.1105	142.0594	0.00
13/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
13/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	1090	1	1	1	0.00
13/06/2025	2038 On 07-May-26			Bond Future	144.78	144.6796	144.7776	144.6796	0.00
13/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	248	0	0	0	0.00
13/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
13/06/2025	2038 On 06-August-26			Bond Future	145.26	145.1123	145.2599	145.1123	0.00
13/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	540	0	1	0	0.00
13/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
13/06/2025	2040 On 07-August-25			Bond Future	11.13	85.4541	85.1370	85.4541	55,616.00
13/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12117	12	12	12	0.00
13/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	8569	9	9	9	0.00
13/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	733	1	1	1	680.00
13/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1618	2	2	2	0.00
13/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	2854	3	3	3	0.00
13/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1279	1	1	1	0.00
13/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	527	1	1	1	400.00
13/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2410	3	2	3	400.00
13/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5367	6	5	6	0.00
13/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	983	1	1	1	0.00
13/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	3815	4	4	4	0.00
13/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	7505	8	8	8	0.00
13/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	44	0	0	0	0.00
13/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	341	0	0	0	0.00
13/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1813	2	2	2	0.00
13/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	147	0	0	0	400.00
13/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	740	1	1	1	0.00
13/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2648	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1473	1	1	1	0.00
13/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	576	1	1	1	0.00
13/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	1184	1	1	1	680.00
13/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	2205	2	2	2	0.00
13/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	24	0	0	0	0.00
13/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	2	0	0	0	0.00
13/06/2025	2040 On 06-November-25			Bond Future	11.25	87.0510	86.7363	87.0510	1,568.00
13/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	4617	5	5	5	0.00
13/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	1054	1	1	1	0.00
13/06/2025	2040 On 05-February-26			Bond Future	11.37	84.1531	83.8525	84.1531	0.00
13/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3304	4	3	4	0.00
13/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	10692	11	11	11	0.00
13/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4529	5	5	5	475.00
13/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	446	0	0	0	475.00
13/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1856	2	2	2	0.00
13/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2572	3	3	3	0.00
13/06/2025	2040 On 07-May-26			Bond Future	11.50	85.6835	85.4051	85.6835	0.00
13/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4026	4	4	4	0.00
13/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6061	6	6	6	0.00
13/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4199	4	4	4	0.00
13/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1406	1	1	1	1,460.00
13/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7309	8	7	8	0.00
13/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5327	5	5	5	0.00
13/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2355	2	2	2	820.00
13/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2284	2	2	2	820.00
13/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4685	5	5	5	0.00
13/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1525	1	2	1	820.00
13/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2928	3	3	3	1,460.00
13/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	6396	6	6	6	0.00
13/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1959	2	2	2	1,460.00
13/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	3047	3	3	3	0.00
13/06/2025	2040 On 06-August-26			Bond Future	11.66	82.7098	82.4554	82.7098	0.00
13/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	5714	6	6	6	0.00
13/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2692	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	2044 On 07-August-25			Bond Future	11.42	80.2844	79.9307	80.2844	40,909.00
13/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	10899	11	11	11	0.00
13/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	74	0	0	0	9,000.00
13/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1057	1	1	1	9,000.00
13/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3204	3	3	3	0.00
13/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	4960	5	5	5	0.00
13/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	202	0	0	0	5,600.00
13/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	511	0	1	0	9,000.00
13/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1801	2	2	2	0.00
13/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	5348	5	5	5	0.00
13/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	6	0	0	0	0.00
13/06/2025	2044 On 06-November-25			Bond Future	11.53	81.7847	81.4322	81.7847	72,330.00
13/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	3657	4	4	4	0.00
13/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5020	5	5	5	0.00
13/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4153	4	4	4	0.00
13/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5244	6	5	6	0.00
13/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	932	1	1	1	5,800.00
13/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1295	1	1	1	5,800.00
13/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	995	1	1	1	5,600.00
13/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1513	1	2	1	0.00
13/06/2025	2044 On 05-February-26			Bond Future	11.65	78.9145	78.5743	78.9145	0.00
13/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2671	3	3	3	0.00
13/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	3249	3	3	3	0.00
13/06/2025	2044 On 07-May-26			Bond Future	11.79	80.3495	80.0290	80.3495	0.00
13/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3613	4	4	4	0.00
13/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3536	3	4	3	0.00
13/06/2025	2044 On 06-August-26			Bond Future	11.94	77.4053	77.1062	77.4053	0.00
13/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5654	6	6	6	0.00
13/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2877	3	3	3	0.00
13/06/2025	2046 On 07-August-25			Bond Future	119.83	119.8274	119.8316	119.8274	12,424.00
13/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	1142	1	1	1	0.00
13/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
13/06/2025	2046 On 06-November-25			Bond Future	119.85	119.8364	119.8519	119.8364	7,518.00
13/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5558	6	6	6	0.00
13/06/2025	2046 On 05-February-26			Bond Future	122.13	122.0830	122.1264	122.0830	0.00
13/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	476	0	0	0	0.00
13/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
13/06/2025	2046 On 07-May-26			Bond Future	122.12	122.0386	122.1214	122.0386	0.00
13/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
13/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2829	3	3	3	0.00
13/06/2025	2046 On 06-August-26			Bond Future	124.38	124.2585	124.3842	124.2585	0.00
13/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	2004	2	2	2	0.00
13/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
13/06/2025	2050 On 07-August-25			Bond Future	117.83	118.2167	117.8316	118.2167	10,256.00
13/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
13/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	2058	2	2	2	0.00
13/06/2025	2050 On 06-November-25			Bond Future	120.07	120.4553	120.0742	120.4553	4,109.00
13/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
13/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	4346	4	4	4	0.00
13/06/2025	2050 On 05-February-26			Bond Future	119.94	120.2995	119.9382	120.2995	0.00
13/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
13/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2882	3	3	3	0.00
13/06/2025	2050 On 07-May-26			Bond Future	122.19	122.5183	122.1892	122.5183	0.00
13/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
13/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1881	2	2	2	0.00
13/06/2025	2050 On 06-August-26			Bond Future	122.00	122.2954	122.0001	122.2954	0.00
13/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
13/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	1270	1	1	1	0.00
13/06/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	AL37 On 07-August-25			Index Future	1143.20	1146.3260	1143.2030	1146.3260	0.00
13/06/2025	AL37 On 06-November-25			Index Future	1164.68	1167.7500	1164.6790	1167.7500	0.00
13/06/2025	AL37 On 05-February-26			Index Future	1186.51	1189.3710	1186.5110	1189.3710	0.00
13/06/2025	AL37 On 07-May-26			Index Future	1208.52	1211.0510	1208.5210	1211.0510	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	AL37 On 06-August-26			Index Future	1230.43	1232.6040	1230.4340	1232.6040	0.00
13/06/2025	AL7T On 07-August-25			Index Future	1373.80	1378.3960	1373.7990	1378.3960	0.00
13/06/2025	AL7T On 06-November-25			Index Future	1399.61	1404.1580	1399.6070	1404.1580	0.00
13/06/2025	AL7T On 05-February-26			Index Future	1425.84	1430.1560	1425.8420	1430.1560	0.00
13/06/2025	AL7T On 07-May-26			Index Future	1452.29	1456.2250	1452.2920	1456.2250	0.00
13/06/2025	AL7T On 06-August-26			Index Future	1478.63	1482.1420	1478.6250	1482.1420	0.00
13/06/2025	ALBI On 07-August-25			Index Future	1170.57	1173.9760	1170.5690	1173.9760	77.00
13/06/2025	ALBI On 06-November-25			Index Future	1192.56	1195.9180	1192.5590	1195.9180	0.00
13/06/2025	ALBI On 05-February-26			Index Future	1214.91	1218.0600	1214.9130	1218.0600	0.00
13/06/2025	ALBI On 07-May-26			Index Future	1237.45	1240.2630	1237.4500	1240.2630	0.00
13/06/2025	ALBI On 06-August-26			Index Future	1259.89	1262.3360	1259.8880	1262.3360	0.00
13/06/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/06/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/06/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/06/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	ES33 On 07-August-25			Bond Future	10.86	85.4938	85.2339	85.4938	0.00
13/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11429	12	11	12	0.00
13/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
13/06/2025	ES33 On 06-November-25			Bond Future	11.00	83.3179	83.0611	83.3179	0.00
13/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4411	5	4	5	0.00
13/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
13/06/2025	ES33 On 05-February-26			Bond Future	11.16	84.8793	84.6370	84.8793	0.00
13/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1442	2	1	2	0.00
13/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
13/06/2025	ES33 On 07-May-26			Bond Future	11.32	82.6490	82.4291	82.6490	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1549	2	2	2	0.00
13/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
13/06/2025	ES33 On 06-August-26			Bond Future	11.51	84.1495	83.9539	84.1495	0.00
13/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2085	2	2	2	0.00
13/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
13/06/2025	ES42 On 07-August-25			Bond Future	11.62	80.0394	79.7382	80.0394	0.00
13/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11466	12	11	12	0.00
13/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
13/06/2025	ES42 On 06-November-25			Bond Future	11.74	77.2899	76.9905	77.2899	0.00
13/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3657	4	4	4	0.00
13/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
13/06/2025	ES42 On 05-February-26			Bond Future	11.88	78.7377	78.4508	78.7377	0.00
13/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
13/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	149	0	0	0	0.00
13/06/2025	ES42 On 07-May-26			Bond Future	12.02	75.9240	75.6572	75.9240	0.00
13/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1016	1	1	1	0.00
13/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
13/06/2025	ES42 On 06-August-26			Bond Future	12.17	77.3001	77.0545	77.3001	0.00
13/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2580	3	3	3	0.00
13/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
13/06/2025	GOVI On 07-August-25			GOVI	1152.55	1155.8260	1152.5530	1155.8260	604.00
13/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1415530	145	142	145	0.00
13/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
13/06/2025	GOVI On 06-November-25			GOVI	1174.21	1177.4280	1174.2050	1177.4280	0.00
13/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	622050	65	62	65	0.00
13/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
13/06/2025	GOVI On 05-February-26			GOVI	1196.21	1199.2280	1196.2140	1199.2280	0.00
13/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	462140	49	46	49	0.00
13/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
13/06/2025	GOVI On 07-May-26			GOVI	1218.40	1221.0870	1218.4040	1221.0870	0.00
13/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	414040	44	41	44	0.00
13/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
13/06/2025	GOVI On 06-August-26			GOVI	1240.50	1242.8200	1240.4960	1242.8200	0.00
13/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	514960	54	51	54	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
13/06/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/06/2025	IGOV On 07-August-25			Index Future	380.65	380.8600	380.6520	380.8600	746.00
13/06/2025	IGOV On 06-November-25			Index Future	387.90	388.0710	387.8950	388.0710	8.00
13/06/2025	IGOV On 05-February-26			Index Future	395.26	395.3470	395.2570	395.3470	0.00
13/06/2025	IGOV On 07-May-26			Index Future	402.68	402.6430	402.6790	402.6430	0.00
13/06/2025	IGOV On 06-August-26			Index Future	410.07	409.8960	410.0680	409.8960	0.00
13/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/06/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
13/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
13/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
13/06/2025	R033 On 07-August-25			Bond Future	9.61	106.0742	105.7147	106.0742	7,257.00
13/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4009	4	4	4	0.00
13/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	217	0	0	0	0.00
13/06/2025	R033 On 06-November-25			Bond Future	9.71	103.0135	102.6573	103.0135	0.00
13/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	3926	4	4	4	0.00
13/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	724	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	R033 On 05-February-26			Bond Future	9.81	104.9197	104.5807	104.9197	0.00
13/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4492	5	4	5	0.00
13/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1121	1	1	1	0.00
13/06/2025	R033 On 07-May-26			Bond Future	9.93	101.7860	101.4745	101.7860	0.00
13/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4023	4	4	4	0.00
13/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1837	2	2	2	0.00
13/06/2025	R033 On 06-August-26			Bond Future	10.06	103.6107	103.3284	103.6107	0.00
13/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3456	4	3	4	0.00
13/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2582	2	3	2	0.00
13/06/2025	R035 On 07-August-25			Bond Future	10.20	96.3206	96.0025	96.3206	86,387.00
13/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	12631	13	13	13	0.00
13/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	1916	2	2	2	0.00
13/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4094	4	4	4	0.00
13/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2639	3	3	3	300.00
13/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6257	7	6	7	0.00
13/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	894	1	1	1	300.00
13/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6057	6	6	6	0.00
13/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	73	0	0	0	17,500.00
13/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	510	0	1	0	0.00
13/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	65	0	0	0	300.00
13/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1579	1	2	1	0.00
13/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	223	0	0	0	8,500.00
13/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	786	1	1	1	50.00
13/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0	0	0	0	0.00
13/06/2025	R035 On 06-November-25			Bond Future	10.31	93.6176	93.3024	93.6176	11,545.00
13/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5372	6	5	6	0.00
13/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2625	3	3	3	0.00
13/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3265	3	3	3	0.00
13/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1567	2	2	2	0.00
13/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	752	1	1	1	250.00
13/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6383	7	6	7	0.00
13/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	8745	9	9	9	0.00
13/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4320	5	4	5	250.00
13/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6472	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1389	2	1	2	300.00
13/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	2902	3	3	3	300.00
13/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7465	8	7	8	0.00
13/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1010	1	1	1	2,000.00
13/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2328	3	2	3	2,000.00
13/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2425	3	2	3	2,000.00
13/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4279	5	4	5	2,000.00
13/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	8929	9	9	9	0.00
13/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	176	0	0	0	2,000.00
13/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	847	1	1	1	0.00
13/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1688	2	2	2	0.00
13/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1756	2	2	2	0.00
13/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3250	3	3	3	0.00
13/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	287	0	0	0	300.00
13/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1400	1	1	1	0.00
13/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2661	2	3	2	0.00
13/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	400	0	0	0	250.00
13/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	835	1	1	1	0.00
13/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	188	0	0	0	250.00
13/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	412	0	0	0	2,000.00
13/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2443	2	2	2	250.00
13/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3801	4	4	4	0.00
13/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1221	1	1	1	8,500.00
13/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1559	1	2	1	250.00
13/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	580	1	1	1	0.00
13/06/2025	R035 On 05-February-26			Bond Future	10.42	95.3502	95.0509	95.3502	0.00
13/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3769	4	4	4	0.00
13/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2639	3	3	3	2,000.00
13/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4301	4	4	4	2,000.00
13/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10386	11	10	11	0.00
13/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4521	5	5	5	0.00
13/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1467	1	1	1	0.00
13/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	276	0	0	0	2,000.00
13/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1559	1	2	1	0.00
13/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2552	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1812	2	2	2	0.00
13/06/2025	R035 On 07-May-26			Bond Future	10.54	92.5825	92.3079	92.5825	0.00
13/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	3942	4	4	4	0.00
13/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2294	2	2	2	0.00
13/06/2025	R035 On 06-August-26			Bond Future	10.68	94.2433	93.9953	94.2433	0.00
13/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4504	5	5	5	0.00
13/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2589	2	3	2	0.00
13/06/2025	R038 On 07-August-25			Bond Future	10.77	104.9287	104.6529	104.9287	6,513.00
13/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	3597	4	4	4	0.00
13/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	465	0	0	0	0.00
13/06/2025	R038 On 06-November-25			Bond Future	10.89	101.4053	101.1342	101.4053	0.00
13/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	3853	4	4	4	0.00
13/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9355	10	9	10	0.00
13/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2776	3	3	3	1,770.00
13/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	327	0	0	0	1,770.00
13/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	2169	2	2	2	0.00
13/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1538	1	2	1	0.00
13/06/2025	R038 On 05-February-26			Bond Future	11.01	103.2816	103.0291	103.2816	0.00
13/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	4753	5	5	5	0.00
13/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	2009	2	2	2	0.00
13/06/2025	R038 On 07-May-26			Bond Future	11.15	99.6766	99.4524	99.6766	0.00
13/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4614	5	5	5	0.00
13/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	3010	3	3	3	0.00
13/06/2025	R038 On 06-August-26			Bond Future	11.30	101.4626	101.2687	101.4626	0.00
13/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	5881	6	6	6	0.00
13/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2969	3	3	3	0.00
13/06/2025	R053 On 07-August-25			Bond Future	11.28	107.5428	107.1059	107.5428	22,800.00
13/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	14282	15	14	15	0.00
13/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	10	0	0	0	0.00
13/06/2025	R053 On 06-November-25			Bond Future	11.39	103.6901	103.2550	103.6901	0.00
13/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5045	5	5	5	0.00
13/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	2004	2	2	2	0.00
13/06/2025	R053 On 05-February-26			Bond Future	11.51	105.6085	105.1896	105.6085	0.00
13/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	3945	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	4090	4	4	4	0.00
13/06/2025	R053 On 07-May-26			Bond Future	11.63	101.6687	101.2757	101.6687	0.00
13/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5082	5	5	5	0.00
13/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4582	4	5	4	0.00
13/06/2025	R053 On 06-August-26			Bond Future	11.76	103.4900	103.1249	103.4900	0.00
13/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	7916	8	8	8	0.00
13/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3902	4	4	4	0.00
13/06/2025	R186 On 07-August-25			Bond Future	7.87	104.7907	104.7957	104.7907	179,920.00
13/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2309	2	2	2	0.00
13/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1729	2	2	2	1,983.00
13/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3021	3	3	3	0.00
13/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
13/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0	0	0	0	0.00
13/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
13/06/2025	R186 On 06-November-25			Bond Future	7.93	106.7494	106.7645	106.7494	7,266.00
13/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	373	0	0	0	0.00
13/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	160	0	0	0	0.00
13/06/2025	R186 On 05-February-26			Bond Future	8.03	103.4205	103.4600	103.4205	0.00
13/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	501	0	1	0	0.00
13/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	173	0	0	0	0.00
13/06/2025	R186 On 07-May-26			Bond Future	8.27	105.3029	105.3769	105.3029	0.00
13/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	424	0	0	0	0.00
13/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	177	0	0	0	0.00
13/06/2025	R186 On 06-August-26			Bond Future	8.88	101.8875	101.9980	101.8875	0.00
13/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	131	0	0	0	0.00
13/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	243	0	0	0	0.00
13/06/2025	R202 On 07-August-25			Bond Future	269.21	269.1990	269.2083	269.1990	573.00
13/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
13/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2392	2	2	2	0.00
13/06/2025	R202 On 06-November-25			Bond Future	274.33	274.2962	274.3316	274.2962	460.00
13/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
13/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1308	1	1	1	0.00
13/06/2025	R202 On 05-February-26			Bond Future	274.20	274.1005	274.1980	274.1005	0.00
13/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3622	4	4	4	0.00
13/06/2025	R202 On 07-May-26			Bond Future	279.34	279.1566	279.3447	279.1566	0.00
13/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1795	2	2	2	0.00
13/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
13/06/2025	R202 On 06-August-26			Bond Future	279.10	278.8128	279.0954	278.8128	0.00
13/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	235	0	0	0	0.00
13/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
13/06/2025	R209 On 07-August-25			Bond Future	10.46	75.9037	75.6164	75.9037	11,125.00
13/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10339	11	10	11	0.00
13/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	1	0	0	0	0.00
13/06/2025	R209 On 06-November-25			Bond Future	10.57	74.1704	73.8849	74.1704	6,367.00
13/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4159	4	4	4	0.00
13/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	703	1	1	1	0.00
13/06/2025	R209 On 05-February-26			Bond Future	10.67	75.5430	75.2693	75.5430	0.00
13/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3112	3	3	3	0.00
13/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1854	2	2	2	0.00
13/06/2025	R209 On 07-May-26			Bond Future	10.79	73.7668	73.5123	73.7668	0.00
13/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3602	4	4	4	0.00
13/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2259	2	2	2	0.00
13/06/2025	R209 On 06-August-26			Bond Future	10.92	75.0899	74.8560	75.0899	0.00
13/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4450	5	4	5	0.00
13/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2260	2	2	2	0.00
13/06/2025	R210 On 07-August-25			Bond Future	249.26	248.9896	249.2567	248.9896	967.00
13/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	817	1	1	1	0.00
13/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
13/06/2025	R210 On 06-November-25			Bond Future	250.57	250.2784	250.5740	250.2784	300.00
13/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
13/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1566	2	2	2	0.00
13/06/2025	R210 On 05-February-26			Bond Future	255.33	254.9708	255.3295	254.9708	0.00
13/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2229	2	2	2	0.00
13/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
13/06/2025	R210 On 07-May-26			Bond Future	256.64	256.1939	256.6402	256.1939	0.00
13/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1240	1	1	1	0.00
13/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	R210 On 06-August-26			Bond Future	261.40	260.8559	261.3970	260.8559	0.00
13/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1557	1	2	1	0.00
13/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
13/06/2025	R213 On 07-August-25			Bond Future	9.10	94.3975	94.1469	94.3975	17,763.00
13/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9680	10	10	10	0.00
13/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
13/06/2025	R213 On 06-November-25			Bond Future	9.18	92.6098	92.3635	92.6098	77,823.00
13/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3665	4	4	4	0.00
13/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	371	0	0	0	0.00
13/06/2025	R213 On 05-February-26			Bond Future	9.29	94.3240	94.0944	94.3240	0.00
13/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3111	3	3	3	0.00
13/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	887	1	1	1	0.00
13/06/2025	R213 On 07-May-26			Bond Future	9.39	92.4896	92.2857	92.4896	0.00
13/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2757	3	3	3	0.00
13/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1316	1	1	1	0.00
13/06/2025	R213 On 06-August-26			Bond Future	9.53	94.1498	93.9738	94.1498	0.00
13/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2410	3	2	3	0.00
13/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1853	2	2	2	0.00
13/06/2025	R214 On 07-August-25			Bond Future	11.04	69.7638	69.4880	69.7638	6,540.00
13/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9405	10	9	10	0.00
13/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	4	0	0	0	0.00
13/06/2025	R214 On 06-November-25			Bond Future	11.15	67.7694	67.4950	67.7694	31,324.00
13/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	3556	4	4	4	0.00
13/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	994	1	1	1	0.00
13/06/2025	R214 On 05-February-26			Bond Future	11.26	69.0237	68.7598	69.0237	0.00
13/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2506	3	3	3	0.00
13/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2521	2	3	2	0.00
13/06/2025	R214 On 07-May-26			Bond Future	11.38	66.9818	66.7349	66.9818	0.00
13/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3453	4	3	4	0.00
13/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2661	3	3	3	0.00
13/06/2025	R214 On 06-August-26			Bond Future	11.50	68.1834	67.9549	68.1834	0.00
13/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	4758	5	5	5	0.00
13/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2429	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2025	R248 On 07-August-25			Bond Future	11.38	82.9727	82.6737	82.9727	207,495.00
13/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	10650	11	11	11	0.00
13/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	10	0	0	0	0.00
13/06/2025	R248 On 06-November-25			Bond Future	11.50	80.0836	79.7867	80.0836	18,439.00
13/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3311	4	3	4	0.00
13/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1767	2	2	2	0.00
13/06/2025	R248 On 05-February-26			Bond Future	11.62	81.5656	81.2817	81.5656	0.00
13/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2607	3	3	3	0.00
13/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3633	3	4	3	0.00
13/06/2025	R248 On 07-May-26			Bond Future	11.74	78.6101	78.3468	78.6101	260.00
13/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3577	4	4	4	0.00
13/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3711	4	4	4	0.00
13/06/2025	R248 On 06-August-26			Bond Future	11.88	80.0195	79.7783	80.0195	0.00
13/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	5934	6	6	6	0.00
13/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	3005	3	3	3	0.00
13/06/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/06/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00