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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/06/2025 TO: 17/06/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	2029 On 07-August-25			Bond Future	138.50	138.4923	138.4996	138.4923	5,425.00
17/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	1090	1	1	1	0.00
17/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
17/06/2025	2029 On 06-November-25			Bond Future	139.70	139.6896	139.6973	139.6896	0.00
17/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
17/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	93	0	0	0	0.00
17/06/2025	2029 On 05-February-26			Bond Future	142.35	142.3407	142.3489	142.3407	0.00
17/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2239	2	2	2	0.00
17/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
17/06/2025	2029 On 07-May-26			Bond Future	143.56	143.5510	143.5597	143.5510	0.00
17/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1740	2	2	2	0.00
17/06/2025	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
17/06/2025	2029 On 06-August-26			Bond Future	146.22	146.2124	146.2217	146.2124	0.00
17/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	2122	2	2	2	0.00
17/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
17/06/2025	2030 On 07-August-25			Bond Future	8.66	97.6507	97.8403	97.6507	125,355.00
17/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8310	8	8	8	0.00
17/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11485	11	11	11	0.00
17/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6257	6	6	6	1,054.00
17/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2104	2	2	2	300.00
17/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4025	4	4	4	0.00
17/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	781	1	1	1	300.00
17/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	133	0	0	0	0.00
17/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	17	0	0	0	300.00
17/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	579	1	1	1	0.00
17/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
17/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	1	0	0	0	0.00
17/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
17/06/2025	2030 On 06-November-25			Bond Future	8.73	99.4851	99.6783	99.4851	0.00
17/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	2998	3	3	3	0.00
17/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1055	1	1	1	300.00
17/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2146	2	2	2	300.00
17/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4581	4	5	4	0.00
17/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	109	0	0	0	300.00
17/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	498	1	0	1	0.00
17/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1097	1	1	1	0.00
17/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	287	0	0	0	0.00
17/06/2025	2030 On 05-February-26			Bond Future	8.81	97.3414	97.5384	97.3414	0.00
17/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2796	3	3	3	0.00
17/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	636	1	1	1	0.00
17/06/2025	2030 On 07-May-26			Bond Future	8.92	99.1447	99.3456	99.1447	0.00
17/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2410	2	2	2	0.00
17/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	992	1	1	1	0.00
17/06/2025	2030 On 06-August-26			Bond Future	9.06	96.9486	97.1535	96.9486	0.00
17/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1938	2	2	2	0.00
17/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1489	2	1	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
17/06/2025	2032 On 07-August-25			Bond Future	9.37	97.3604	97.5822	97.3604	125,945.00
17/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11451	11	11	11	0.00
17/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2750	3	3	3	300.00
17/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5579	5	6	5	0.00
17/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1085	1	1	1	300.00
17/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	281	0	0	0	0.00
17/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	43	0	0	0	300.00
17/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	922	1	1	1	0.00
17/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
17/06/2025	2032 On 06-November-25			Bond Future	9.46	95.0286	95.2547	95.0286	0.00
17/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4627	4	5	4	0.00
17/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1437	1	1	1	300.00
17/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2825	3	3	3	300.00
17/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6416	6	6	6	0.00
17/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	170	0	0	0	300.00
17/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	831	1	1	1	0.00
17/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1689	2	2	2	0.00
17/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	369	0	0	0	0.00
17/06/2025	2032 On 05-February-26			Bond Future	9.56	96.8092	97.0397	96.8092	0.00
17/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3660	4	4	4	0.00
17/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1051	1	1	1	0.00
17/06/2025	2032 On 07-May-26			Bond Future	9.67	94.4427	94.6778	94.4427	0.00
17/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3460	3	3	3	0.00
17/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1486	2	1	2	0.00
17/06/2025	2032 On 06-August-26			Bond Future	9.80	96.1688	96.4085	96.1688	0.00
17/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3273	3	3	3	0.00
17/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1981	2	2	2	0.00
17/06/2025	2033 On 07-August-25			Bond Future	130.16	130.1532	130.1616	130.1532	1,648.00
17/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1512	2	2	2	0.00
17/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
17/06/2025	2033 On 06-November-25			Bond Future	131.10	131.0911	131.0999	131.0911	5,288.00
17/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
17/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	2040	2	2	2	0.00
17/06/2025	2033 On 05-February-26			Bond Future	133.59	133.5791	133.5883	133.5791	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
17/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	708	1	1	1	0.00
17/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
17/06/2025	2033 On 07-May-26			Bond Future	134.53	134.5227	134.5324	134.5227	0.00
17/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
17/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	628	1	1	1	0.00
17/06/2025	2033 On 06-August-26			Bond Future	137.03	137.0167	137.0271	137.0167	0.00
17/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	2777	3	3	3	0.00
17/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
17/06/2025	2037 On 07-August-25			Bond Future	10.69	85.7073	86.0141	85.7073	140,391.00
17/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12242	12	12	12	0.00
17/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8136	8	8	8	0.00
17/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4336	4	4	4	0.00
17/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	863	1	1	1	2,341.00
17/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1105	1	1	1	200.00
17/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6356	6	6	6	0.00
17/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2693	3	3	3	0.00
17/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	434	0	0	0	2,541.00
17/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	743	1	1	1	300.00
17/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2393	2	2	2	300.00
17/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6407	6	6	6	0.00
17/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4485	4	4	4	7,500.00
17/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	163	0	0	0	7,500.00
17/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1843	2	2	2	0.00
17/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	49	0	0	0	300.00
17/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	579	1	1	1	0.00
17/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	481	1	0	1	2,541.00
17/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2496	3	2	3	0.00
17/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	51	0	0	0	2,541.00
17/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1375	2	1	2	0.00
17/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	178	0	0	0	2,541.00
17/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1665	2	2	2	0.00
17/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	16	0	0	0	2,541.00
17/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0	0	0	0	0.00
17/06/2025	2037 On 06-November-25			Bond Future	10.79	87.3173	87.6300	87.3173	0.00

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17/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5256	5	5	5	0.00
17/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2719	3	3	3	300.00
17/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7662	7	8	7	0.00
17/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1232	1	1	1	300.00
17/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1548	2	2	2	0.00
17/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	286	0	0	0	300.00
17/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2949	3	3	3	0.00
17/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	633	1	1	1	0.00
17/06/2025	2037 On 05-February-26			Bond Future	10.91	84.6949	85.0137	84.6949	0.00
17/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3609	3	4	3	0.00
17/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2631	2	3	2	1,970.00
17/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7858	8	8	8	0.00
17/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4329	4	4	4	1,030.00
17/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	9847	10	10	10	0.00
17/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6136	6	6	6	0.00
17/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4181	4	4	4	0.00
17/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	1930	2	2	2	1,930.00
17/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1710	2	2	2	1,930.00
17/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3424	4	3	4	0.00
17/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	1023	1	1	1	1,930.00
17/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	412	0	0	0	1,030.00
17/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1642	2	2	2	0.00
17/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	666	1	1	1	1,970.00
17/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2699	3	3	3	0.00
17/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	2009	2	2	2	0.00
17/06/2025	2037 On 07-May-26			Bond Future	11.04	86.2634	86.5882	86.2634	0.00
17/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	3991	4	4	4	0.00
17/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8038	8	8	8	0.00
17/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	2851	3	3	3	142.00
17/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	997	1	1	1	142.00
17/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3367	4	3	4	0.00
17/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2484	3	2	3	0.00
17/06/2025	2037 On 06-August-26			Bond Future	11.19	83.5803	83.9114	83.5803	0.00
17/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5223	5	5	5	0.00
17/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2499	3	2	3	0.00

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17/06/2025	2038 On 07-August-25			Bond Future	138.96	138.9464	138.9560	138.9464	2,397.00
17/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
17/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	604	1	1	1	0.00
17/06/2025	2038 On 06-November-25			Bond Future	141.60	141.5905	141.6003	141.5905	440.00
17/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
17/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2280	2	2	2	0.00
17/06/2025	2038 On 05-February-26			Bond Future	142.12	142.1105	142.1213	142.1105	0.00
17/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
17/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	1079	1	1	1	0.00
17/06/2025	2038 On 07-May-26			Bond Future	144.79	144.7776	144.7890	144.7776	0.00
17/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	259	0	0	0	0.00
17/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
17/06/2025	2038 On 06-August-26			Bond Future	145.27	145.2599	145.2715	145.2599	0.00
17/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	551	1	1	1	0.00
17/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
17/06/2025	2040 On 07-August-25			Bond Future	11.08	85.1370	85.4683	85.1370	55,616.00
17/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12447	12	12	12	0.00
17/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	8891	9	9	9	0.00
17/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	804	1	1	1	680.00
17/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1758	2	2	2	0.00
17/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3065	3	3	3	0.00
17/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1395	1	1	1	0.00
17/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	579	1	1	1	400.00
17/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2598	2	3	2	400.00
17/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5655	5	6	5	0.00
17/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1076	1	1	1	0.00
17/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4063	4	4	4	0.00
17/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	7820	8	8	8	0.00
17/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	28	0	0	0	0.00
17/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	258	0	0	0	0.00
17/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1574	2	2	2	0.00
17/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	104	0	0	0	400.00
17/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	597	1	1	1	0.00
17/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2369	3	2	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
17/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1258	1	1	1	0.00
17/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	455	1	0	1	0.00
17/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	993	1	1	1	680.00
17/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1944	2	2	2	0.00
17/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	14	0	0	0	0.00
17/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	1	0	0	0	0.00
17/06/2025	2040 On 06-November-25			Bond Future	11.19	86.7363	87.0739	86.7363	1,568.00
17/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	4840	5	5	5	0.00
17/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	939	1	1	1	0.00
17/06/2025	2040 On 05-February-26			Bond Future	11.31	83.8525	84.1966	83.8525	0.00
17/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3475	3	3	3	0.00
17/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	10990	11	11	11	0.00
17/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4734	5	5	5	475.00
17/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	400	0	0	0	475.00
17/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1716	2	2	2	0.00
17/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2399	3	2	3	0.00
17/06/2025	2040 On 07-May-26			Bond Future	11.45	85.4051	85.7558	85.4051	0.00
17/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4206	4	4	4	0.00
17/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6286	6	6	6	0.00
17/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4383	4	4	4	0.00
17/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1493	1	1	1	1,460.00
17/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7555	7	8	7	0.00
17/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5538	5	6	5	0.00
17/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2482	2	2	2	820.00
17/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2144	2	2	2	820.00
17/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4461	5	4	5	0.00
17/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1421	2	1	2	820.00
17/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2761	3	3	3	1,460.00
17/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	6133	6	6	6	0.00
17/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1834	2	2	2	1,460.00
17/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2876	3	3	3	0.00
17/06/2025	2040 On 06-August-26			Bond Future	11.59	82.4554	82.8129	82.4554	0.00
17/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	5927	6	6	6	0.00
17/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2548	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
17/06/2025	2044 On 07-August-25			Bond Future	11.36	79.9307	80.2990	79.9307	40,909.00
17/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11264	11	11	11	0.00
17/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	82	0	0	0	9,000.00
17/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1169	1	1	1	9,000.00
17/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3454	3	3	3	0.00
17/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5270	5	5	5	0.00
17/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	144	0	0	0	5,600.00
17/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	394	1	0	1	9,000.00
17/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1545	2	2	2	0.00
17/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4987	5	5	5	0.00
17/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	3	0	0	0	0.00
17/06/2025	2044 On 06-November-25			Bond Future	11.47	81.4322	81.8074	81.4322	72,330.00
17/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	3875	4	4	4	0.00
17/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5279	5	5	5	0.00
17/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4387	4	4	4	0.00
17/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5508	5	6	5	0.00
17/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	820	1	1	1	5,800.00
17/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1154	1	1	1	5,800.00
17/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	878	1	1	1	5,600.00
17/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1356	2	1	2	0.00
17/06/2025	2044 On 05-February-26			Bond Future	11.59	78.5743	78.9567	78.5743	0.00
17/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2836	3	3	3	0.00
17/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	3032	3	3	3	0.00
17/06/2025	2044 On 07-May-26			Bond Future	11.72	80.0290	80.4188	80.0290	0.00
17/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3800	4	4	4	0.00
17/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3333	4	3	4	0.00
17/06/2025	2044 On 06-August-26			Bond Future	11.87	77.1062	77.5034	77.1062	0.00
17/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5889	6	6	6	0.00
17/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2715	3	3	3	0.00
17/06/2025	2046 On 07-August-25			Bond Future	119.75	119.8316	119.7523	119.8316	12,424.00
17/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	1062	1	1	1	0.00
17/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
17/06/2025	2046 On 06-November-25			Bond Future	119.77	119.8519	119.7715	119.8519	7,518.00
17/06/2025	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
17/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5638	6	6	6	0.00
17/06/2025	2046 On 05-February-26			Bond Future	122.04	122.1264	122.0448	122.1264	0.00
17/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	395	0	0	0	0.00
17/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
17/06/2025	2046 On 07-May-26			Bond Future	122.04	122.1214	122.0384	122.1214	0.00
17/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
17/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2912	3	3	3	0.00
17/06/2025	2046 On 06-August-26			Bond Future	124.30	124.3842	124.3000	124.3842	0.00
17/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1920	2	2	2	0.00
17/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
17/06/2025	2050 On 07-August-25			Bond Future	118.23	117.8316	118.2312	117.8316	10,256.00
17/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
17/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1659	2	2	2	0.00
17/06/2025	2050 On 06-November-25			Bond Future	120.48	120.0742	120.4816	120.0742	4,109.00
17/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
17/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3938	4	4	4	0.00
17/06/2025	2050 On 05-February-26			Bond Future	120.35	119.9382	120.3542	119.9382	0.00
17/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
17/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2466	3	2	3	0.00
17/06/2025	2050 On 07-May-26			Bond Future	122.61	122.1892	122.6132	122.1892	0.00
17/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
17/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1457	2	1	2	0.00
17/06/2025	2050 On 06-August-26			Bond Future	122.43	122.0001	122.4321	122.0001	0.00
17/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
17/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	838	1	1	1	0.00
17/06/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	AL37 On 07-August-25			Index Future	1145.70	1143.2030	1145.6960	1143.2030	0.00
17/06/2025	AL37 On 06-November-25			Index Future	1167.22	1164.6790	1167.2240	1164.6790	0.00
17/06/2025	AL37 On 05-February-26			Index Future	1189.11	1186.5110	1189.1110	1186.5110	0.00
17/06/2025	AL37 On 07-May-26			Index Future	1211.18	1208.5210	1211.1810	1208.5210	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
17/06/2025	AL37 On 06-August-26			Index Future	1233.16	1230.4340	1233.1570	1230.4340	0.00
17/06/2025	AL7T On 07-August-25			Index Future	1377.85	1373.7990	1377.8530	1373.7990	0.00
17/06/2025	AL7T On 06-November-25			Index Future	1403.74	1399.6070	1403.7430	1399.6070	0.00
17/06/2025	AL7T On 05-February-26			Index Future	1430.07	1425.8420	1430.0660	1425.8420	0.00
17/06/2025	AL7T On 07-May-26			Index Future	1456.61	1452.2920	1456.6070	1452.2920	0.00
17/06/2025	AL7T On 06-August-26			Index Future	1483.04	1478.6250	1483.0360	1478.6250	0.00
17/06/2025	ALBI On 07-August-25			Index Future	1173.93	1170.5690	1173.9290	1170.5690	77.00
17/06/2025	ALBI On 06-November-25			Index Future	1195.99	1192.5590	1195.9870	1192.5590	0.00
17/06/2025	ALBI On 05-February-26			Index Future	1218.41	1214.9130	1218.4140	1214.9130	0.00
17/06/2025	ALBI On 07-May-26			Index Future	1241.03	1237.4500	1241.0270	1237.4500	0.00
17/06/2025	ALBI On 06-August-26			Index Future	1263.55	1259.8880	1263.5450	1259.8880	0.00
17/06/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/06/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
17/06/2025	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
17/06/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/06/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	ES33 On 07-August-25			Bond Future	10.82	85.2339	85.4326	85.2339	0.00
17/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11628	11	12	11	0.00
17/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
17/06/2025	ES33 On 06-November-25			Bond Future	10.96	83.0611	83.2637	83.0611	0.00
17/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4613	4	5	4	0.00
17/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
17/06/2025	ES33 On 05-February-26			Bond Future	11.11	84.6370	84.8437	84.6370	0.00
17/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1648	1	2	1	0.00
17/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
17/06/2025	ES33 On 07-May-26			Bond Future	11.28	82.4291	82.6399	82.4291	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
17/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1759	2	2	2	0.00
17/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
17/06/2025	ES33 On 06-August-26			Bond Future	11.46	83.9539	84.1688	83.9539	0.00
17/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2300	2	2	2	0.00
17/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
17/06/2025	ES42 On 07-August-25			Bond Future	11.57	79.7382	80.0224	79.7382	0.00
17/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11750	11	12	11	0.00
17/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
17/06/2025	ES42 On 06-November-25			Bond Future	11.69	76.9905	77.2802	76.9905	0.00
17/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3946	4	4	4	0.00
17/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
17/06/2025	ES42 On 05-February-26			Bond Future	11.82	78.4508	78.7461	78.4508	0.00
17/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	146	0	0	0	0.00
17/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
17/06/2025	ES42 On 07-May-26			Bond Future	11.97	75.6572	75.9582	75.6572	0.00
17/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1317	1	1	1	0.00
17/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
17/06/2025	ES42 On 06-August-26			Bond Future	12.12	77.0545	77.3614	77.0545	0.00
17/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2887	3	3	3	0.00
17/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
17/06/2025	GOVI On 07-August-25			GOVI	1155.80	1152.5530	1155.7950	1152.5530	604.00
17/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1447950	142	145	142	0.00
17/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
17/06/2025	GOVI On 06-November-25			GOVI	1177.51	1174.2050	1177.5120	1174.2050	0.00
17/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	655120	62	66	62	0.00
17/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
17/06/2025	GOVI On 05-February-26			GOVI	1199.59	1196.2140	1199.5920	1196.2140	0.00
17/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	495920	46	50	46	0.00
17/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
17/06/2025	GOVI On 07-May-26			GOVI	1221.86	1218.4040	1221.8560	1218.4040	0.00
17/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	448560	41	45	41	0.00
17/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
17/06/2025	GOVI On 06-August-26			GOVI	1244.03	1240.4960	1244.0260	1240.4960	0.00
17/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	550260	51	55	51	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
17/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
17/06/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/06/2025	IGOV On 07-August-25			Index Future	380.83	380.6520	380.8260	380.6520	746.00
17/06/2025	IGOV On 06-November-25			Index Future	388.07	387.8950	388.0740	387.8950	8.00
17/06/2025	IGOV On 05-February-26			Index Future	395.44	395.2570	395.4430	395.2570	0.00
17/06/2025	IGOV On 07-May-26			Index Future	402.87	402.6790	402.8710	402.6790	0.00
17/06/2025	IGOV On 06-August-26			Index Future	410.27	410.0680	410.2690	410.0680	0.00
17/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/06/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
17/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
17/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
17/06/2025	R033 On 07-August-25			Bond Future	9.57	105.7147	105.9148	105.7147	7,257.00
17/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4161	4	4	4	0.00
17/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	169	0	0	0	0.00
17/06/2025	R033 On 06-November-25			Bond Future	9.67	102.6573	102.8612	102.6573	0.00
17/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4061	4	4	4	0.00
17/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	655	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
17/06/2025	R033 On 05-February-26			Bond Future	9.77	104.5807	104.7887	104.5807	0.00
17/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4625	4	5	4	0.00
17/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1046	1	1	1	0.00
17/06/2025	R033 On 07-May-26			Bond Future	9.89	101.4745	101.6865	101.4745	0.00
17/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4143	4	4	4	0.00
17/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1745	2	2	2	0.00
17/06/2025	R033 On 06-August-26			Bond Future	10.02	103.3284	103.5447	103.3284	0.00
17/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3564	3	4	3	0.00
17/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2474	3	2	3	0.00
17/06/2025	R035 On 07-August-25			Bond Future	10.16	96.0025	96.2133	96.0025	91,748.00
17/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	12842	13	13	13	0.00
17/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2011	2	2	2	0.00
17/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4255	4	4	4	0.00
17/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2762	3	3	3	300.00
17/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6449	6	6	6	0.00
17/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	940	1	1	1	300.00
17/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6247	6	6	6	0.00
17/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	52	0	0	0	17,500.00
17/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	421	1	0	1	0.00
17/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	46	0	0	0	300.00
17/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1415	2	1	2	0.00
17/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	173	0	0	0	8,500.00
17/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	671	1	1	1	50.00
17/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0	0	0	0	0.00
17/06/2025	R035 On 06-November-25			Bond Future	10.27	93.3024	93.5172	93.3024	11,545.00
17/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5528	5	6	5	0.00
17/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2727	3	3	3	0.00
17/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3383	3	3	3	0.00
17/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1636	2	2	2	0.00
17/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	789	1	1	1	250.00
17/06/2025	R035 On 06-November-25	11.00	Call	Bond Future	4669	5	5	5	0.00
17/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6552	6	7	6	0.00
17/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	8936	9	9	9	0.00
17/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4460	4	4	4	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6643	6	7	6	0.00
17/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1452	1	1	1	300.00
17/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3011	3	3	3	300.00
17/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7646	7	8	7	0.00
17/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1058	1	1	1	2,000.00
17/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2421	2	2	2	2,000.00
17/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2521	2	3	2	2,000.00
17/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4418	4	4	4	2,000.00
17/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9120	9	9	9	0.00
17/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	153	0	0	0	2,000.00
17/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	771	1	1	1	0.00
17/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1569	2	2	2	0.00
17/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1634	2	2	2	0.00
17/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3084	3	3	3	0.00
17/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	253	0	0	0	300.00
17/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1294	1	1	1	0.00
17/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2509	3	3	3	0.00
17/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	356	0	0	0	250.00
17/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	760	1	1	1	0.00
17/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	163	0	0	0	250.00
17/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	367	0	0	0	2,000.00
17/06/2025	R035 On 06-November-25	11.00	Put	Bond Future	705	1	1	1	0.00
17/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2298	2	2	2	250.00
17/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3624	4	4	4	0.00
17/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1124	1	1	1	8,500.00
17/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1446	2	1	2	250.00
17/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	522	1	1	1	0.00
17/06/2025	R035 On 05-February-26			Bond Future	10.38	95.0509	95.2699	95.0509	0.00
17/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3886	4	4	4	0.00
17/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2732	3	3	3	2,000.00
17/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4428	4	4	4	2,000.00
17/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10579	10	11	10	0.00
17/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4651	5	5	5	0.00
17/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1379	1	1	1	0.00
17/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	250	0	0	0	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1467	2	1	2	0.00
17/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2426	3	2	3	0.00
17/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1711	2	2	2	0.00
17/06/2025	R035 On 07-May-26			Bond Future	10.50	92.3079	92.5311	92.3079	0.00
17/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4059	4	4	4	0.00
17/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2188	2	2	2	0.00
17/06/2025	R035 On 06-August-26			Bond Future	10.64	93.9953	94.2230	93.9953	0.00
17/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4626	5	5	5	0.00
17/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2484	3	2	3	0.00
17/06/2025	R038 On 07-August-25			Bond Future	10.72	104.6529	105.0131	104.6529	6,513.00
17/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	3850	4	4	4	0.00
17/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	357	0	0	0	0.00
17/06/2025	R038 On 06-November-25			Bond Future	10.83	101.1342	101.5013	101.1342	0.00
17/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4065	4	4	4	0.00
17/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9673	9	10	9	0.00
17/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2949	3	3	3	1,770.00
17/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	279	0	0	0	1,770.00
17/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	1975	2	2	2	0.00
17/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1383	2	1	2	0.00
17/06/2025	R038 On 05-February-26			Bond Future	10.96	103.0291	103.4033	103.0291	0.00
17/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	4973	5	5	5	0.00
17/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1855	2	2	2	0.00
17/06/2025	R038 On 07-May-26			Bond Future	11.09	99.4524	99.8338	99.4524	0.00
17/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4818	5	5	5	0.00
17/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2833	3	3	3	0.00
17/06/2025	R038 On 06-August-26			Bond Future	11.23	101.2687	101.6574	101.2687	0.00
17/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6108	6	6	6	0.00
17/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2808	3	3	3	0.00
17/06/2025	R053 On 07-August-25			Bond Future	11.24	107.1059	107.5155	107.1059	22,800.00
17/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	14687	14	15	14	0.00
17/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	6	0	0	0	0.00
17/06/2025	R053 On 06-November-25			Bond Future	11.34	103.2550	103.6724	103.2550	0.00
17/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5281	5	5	5	0.00
17/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1823	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
17/06/2025	R053 On 05-February-26			Bond Future	11.46	105.1896	105.6149	105.1896	0.00
17/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4133	4	4	4	0.00
17/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3852	4	4	4	0.00
17/06/2025	R053 On 07-May-26			Bond Future	11.58	101.2757	101.7092	101.2757	0.00
17/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5290	5	5	5	0.00
17/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4356	5	4	5	0.00
17/06/2025	R053 On 06-August-26			Bond Future	11.71	103.1249	103.5668	103.1249	0.00
17/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8174	8	8	8	0.00
17/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3719	4	4	4	0.00
17/06/2025	R186 On 07-August-25			Bond Future	7.85	104.7957	104.8183	104.7957	179,920.00
17/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2331	2	2	2	0.00
17/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1751	2	2	2	1,983.00
17/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3043	3	3	3	0.00
17/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
17/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0	0	0	0	0.00
17/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
17/06/2025	R186 On 06-November-25			Bond Future	7.91	106.7645	106.7876	106.7645	7,266.00
17/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	385	0	0	0	0.00
17/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	148	0	0	0	0.00
17/06/2025	R186 On 05-February-26			Bond Future	8.01	103.4600	103.4837	103.4600	0.00
17/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	514	1	1	1	0.00
17/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	163	0	0	0	0.00
17/06/2025	R186 On 07-May-26			Bond Future	8.23	105.3769	105.4014	105.3769	0.00
17/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	438	0	0	0	0.00
17/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	167	0	0	0	0.00
17/06/2025	R186 On 06-August-26			Bond Future	8.81	101.9980	102.0232	101.9980	0.00
17/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	141	0	0	0	0.00
17/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	227	0	0	0	0.00
17/06/2025	R202 On 07-August-25			Bond Future	268.84	269.2083	268.8424	269.2083	573.00
17/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
17/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2758	2	3	2	0.00
17/06/2025	R202 On 06-November-25			Bond Future	273.96	274.3316	273.9589	274.3316	460.00
17/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
17/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1681	1	2	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
17/06/2025	R202 On 05-February-26			Bond Future	273.82	274.1980	273.8200	274.1980	0.00
17/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
17/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	4000	4	4	4	0.00
17/06/2025	R202 On 07-May-26			Bond Future	278.96	279.3447	278.9603	279.3447	0.00
17/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1410	2	1	2	0.00
17/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
17/06/2025	R202 On 06-August-26			Bond Future	278.70	279.0954	278.7037	279.0954	0.00
17/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	0	0	0	0	0.00
17/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	156	0	0	0	0.00
17/06/2025	R209 On 07-August-25			Bond Future	10.42	75.6164	75.8332	75.6164	11,125.00
17/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10555	10	11	10	0.00
17/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0	0	0	0	0.00
17/06/2025	R209 On 06-November-25			Bond Future	10.52	73.8849	74.1058	73.8849	6,367.00
17/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4310	4	4	4	0.00
17/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	633	1	1	1	0.00
17/06/2025	R209 On 05-February-26			Bond Future	10.63	75.2693	75.4946	75.2693	0.00
17/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3228	3	3	3	0.00
17/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1745	2	2	2	0.00
17/06/2025	R209 On 07-May-26			Bond Future	10.74	73.5123	73.7420	73.5123	0.00
17/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3722	4	4	4	0.00
17/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2150	2	2	2	0.00
17/06/2025	R209 On 06-August-26			Bond Future	10.87	74.8560	75.0901	74.8560	0.00
17/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4583	4	5	4	0.00
17/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2159	2	2	2	0.00
17/06/2025	R210 On 07-August-25			Bond Future	249.20	249.2567	249.2046	249.2567	967.00
17/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	765	1	1	1	0.00
17/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
17/06/2025	R210 On 06-November-25			Bond Future	250.52	250.5740	250.5217	250.5740	300.00
17/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
17/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1618	2	2	2	0.00
17/06/2025	R210 On 05-February-26			Bond Future	255.28	255.3295	255.2766	255.3295	0.00
17/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2177	2	2	2	0.00
17/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
17/06/2025	R210 On 07-May-26			Bond Future	256.59	256.6402	256.5868	256.6402	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
17/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1187	1	1	1	0.00
17/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
17/06/2025	R210 On 06-August-26			Bond Future	261.34	261.3970	261.3435	261.3970	0.00
17/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1504	2	2	2	0.00
17/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
17/06/2025	R213 On 07-August-25			Bond Future	9.05	94.1469	94.3387	94.1469	19,674.00
17/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9872	10	10	10	0.00
17/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
17/06/2025	R213 On 06-November-25			Bond Future	9.13	92.3635	92.5590	92.3635	77,823.00
17/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3814	4	4	4	0.00
17/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	325	0	0	0	0.00
17/06/2025	R213 On 05-February-26			Bond Future	9.23	94.0944	94.2938	94.0944	0.00
17/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3239	3	3	3	0.00
17/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	815	1	1	1	0.00
17/06/2025	R213 On 07-May-26			Bond Future	9.34	92.2857	92.4890	92.2857	0.00
17/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2874	3	3	3	0.00
17/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1230	1	1	1	0.00
17/06/2025	R213 On 06-August-26			Bond Future	9.47	93.9738	94.1811	93.9738	0.00
17/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2517	2	3	2	0.00
17/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1752	2	2	2	0.00
17/06/2025	R214 On 07-August-25			Bond Future	11.00	69.4880	69.7458	69.4880	6,540.00
17/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9661	9	10	9	0.00
17/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	2	0	0	0	0.00
17/06/2025	R214 On 06-November-25			Bond Future	11.10	67.4950	67.7577	67.4950	31,324.00
17/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	3720	4	4	4	0.00
17/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	895	1	1	1	0.00
17/06/2025	R214 On 05-February-26			Bond Future	11.21	68.7598	69.0276	68.7598	0.00
17/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2625	3	3	3	0.00
17/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2373	3	2	3	0.00
17/06/2025	R214 On 07-May-26			Bond Future	11.32	66.7349	67.0079	66.7349	0.00
17/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3590	3	4	3	0.00
17/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2526	3	3	3	0.00
17/06/2025	R214 On 06-August-26			Bond Future	11.45	67.9549	68.2330	67.9549	0.00
17/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	4919	5	5	5	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
17/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2312	2	2	2	0.00
17/06/2025	R248 On 07-August-25			Bond Future	11.33	82.6737	83.0201	82.6737	207,495.00
17/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	10992	11	11	11	0.00
17/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	6	0	0	0	0.00
17/06/2025	R248 On 06-November-25			Bond Future	11.44	79.7867	80.1396	79.7867	18,439.00
17/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3499	3	3	3	0.00
17/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1602	2	2	2	0.00
17/06/2025	R248 On 05-February-26			Bond Future	11.56	81.2817	81.6415	81.2817	0.00
17/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2752	3	3	3	0.00
17/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3418	4	3	4	0.00
17/06/2025	R248 On 07-May-26			Bond Future	11.68	78.3468	78.7134	78.3468	260.00
17/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3747	4	4	4	0.00
17/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3514	4	4	4	0.00
17/06/2025	R248 On 06-August-26			Bond Future	11.82	79.7783	80.1520	79.7783	0.00
17/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6153	6	6	6	0.00
17/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2850	3	3	3	0.00
17/06/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/06/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00