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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/06/2025 TO: 18/06/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/06/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	2029 On 07-August-25			Bond Future	138.55	138.4996	138.5459	138.4996	5,425.00
18/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	1136	1	1	1	0.00
18/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
18/06/2025	2029 On 06-November-25			Bond Future	139.75	139.6973	139.7455	139.6973	0.00
18/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
18/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	45	0	0	0	0.00
18/06/2025	2029 On 05-February-26			Bond Future	142.40	142.3489	142.3988	142.3489	0.00
18/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2289	2	2	2	0.00
18/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
18/06/2025	2029 On 07-May-26			Bond Future	143.61	143.5597	143.6126	143.5597	0.00
18/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1793	2	2	2	0.00
18/06/2025	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
18/06/2025	2029 On 06-August-26			Bond Future	146.28	146.2217	146.2770	146.2217	0.00
18/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	2177	2	2	2	0.00
18/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
18/06/2025	2030 On 07-August-25			Bond Future	8.65	97.8403	97.8870	97.8403	127,225.00
18/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8356	8	8	8	0.00
18/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11531	11	12	11	0.00
18/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6304	6	6	6	1,054.00
18/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2141	2	2	2	300.00
18/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4069	4	4	4	0.00
18/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	801	1	1	1	300.00
18/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	123	0	0	0	0.00
18/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	15	0	0	0	300.00
18/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	552	1	1	1	0.00
18/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
18/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	1	0	0	0	0.00
18/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
18/06/2025	2030 On 06-November-25			Bond Future	8.72	99.6783	99.7262	99.6783	0.00
18/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3035	3	3	3	0.00
18/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1075	1	1	1	300.00
18/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2177	2	2	2	300.00
18/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4624	5	5	5	0.00
18/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	103	0	0	0	300.00
18/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	481	0	0	0	0.00
18/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1070	1	1	1	0.00
18/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	276	0	0	0	0.00
18/06/2025	2030 On 05-February-26			Bond Future	8.80	97.5384	97.5878	97.5384	0.00
18/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2829	3	3	3	0.00
18/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	620	1	1	1	0.00
18/06/2025	2030 On 07-May-26			Bond Future	8.90	99.3456	99.3966	99.3456	0.00
18/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2441	2	2	2	0.00
18/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	971	1	1	1	0.00
18/06/2025	2030 On 06-August-26			Bond Future	9.04	97.1535	97.2065	97.1535	0.00
18/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1966	2	2	2	0.00
18/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1463	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
18/06/2025	2032 On 07-August-25			Bond Future	9.36	97.5822	97.6200	97.5822	128,945.00
18/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11489	11	11	11	0.00
18/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2773	3	3	3	300.00
18/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5613	6	6	6	0.00
18/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1095	1	1	1	300.00
18/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	267	0	0	0	0.00
18/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	40	0	0	0	300.00
18/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	894	1	1	1	0.00
18/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
18/06/2025	2032 On 06-November-25			Bond Future	9.45	95.2547	95.2935	95.2547	0.00
18/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4656	5	5	5	0.00
18/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1451	1	1	1	300.00
18/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2846	3	3	3	300.00
18/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6449	6	6	6	0.00
18/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	164	0	0	0	300.00
18/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	814	1	1	1	0.00
18/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1664	2	2	2	0.00
18/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	359	0	0	0	0.00
18/06/2025	2032 On 05-February-26			Bond Future	9.55	97.0397	97.0798	97.0397	0.00
18/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3684	4	4	4	0.00
18/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1035	1	1	1	0.00
18/06/2025	2032 On 07-May-26			Bond Future	9.66	94.6778	94.7193	94.6778	0.00
18/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3483	3	3	3	0.00
18/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1468	1	1	1	0.00
18/06/2025	2032 On 06-August-26			Bond Future	9.79	96.4085	96.4518	96.4085	0.00
18/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3295	3	3	3	0.00
18/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1961	2	2	2	0.00
18/06/2025	2033 On 07-August-25			Bond Future	130.59	130.1616	130.5909	130.1616	1,648.00
18/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1941	2	2	2	0.00
18/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
18/06/2025	2033 On 06-November-25			Bond Future	131.54	131.0999	131.5382	131.0999	5,288.00
18/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
18/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1602	2	2	2	0.00
18/06/2025	2033 On 05-February-26			Bond Future	134.04	133.5883	134.0358	133.5883	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
18/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1156	1	1	1	0.00
18/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
18/06/2025	2033 On 07-May-26			Bond Future	134.99	134.5324	134.9905	134.5324	0.00
18/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
18/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	170	1	0	1	0.00
18/06/2025	2033 On 06-August-26			Bond Future	137.49	137.0271	137.4950	137.0271	0.00
18/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3245	3	3	3	0.00
18/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
18/06/2025	2037 On 07-August-25			Bond Future	10.68	86.0141	86.0668	86.0141	140,391.00
18/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12295	12	12	12	0.00
18/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8187	8	8	8	0.00
18/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4377	4	4	4	0.00
18/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	872	1	1	1	2,341.00
18/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1118	1	1	1	200.00
18/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6405	6	6	6	0.00
18/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2723	3	3	3	0.00
18/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	438	0	0	0	2,541.00
18/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	751	1	1	1	300.00
18/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2421	2	2	2	300.00
18/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6456	6	6	6	0.00
18/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4526	4	5	4	7,500.00
18/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	152	0	0	0	7,500.00
18/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1798	2	2	2	0.00
18/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	45	0	0	0	300.00
18/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	554	1	1	1	0.00
18/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	459	0	0	0	2,541.00
18/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2448	2	2	2	0.00
18/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	46	0	0	0	2,541.00
18/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1335	1	1	1	0.00
18/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	166	0	0	0	2,541.00
18/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1622	2	2	2	0.00
18/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	14	0	0	0	2,541.00
18/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0	0	0	0	0.00
18/06/2025	2037 On 06-November-25			Bond Future	10.79	87.6300	87.6839	87.6300	0.00

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18/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5294	5	5	5	0.00
18/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2744	3	3	3	300.00
18/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7707	8	8	8	0.00
18/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1246	1	1	1	300.00
18/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1519	2	2	2	0.00
18/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	277	0	0	0	300.00
18/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2909	3	3	3	0.00
18/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	617	1	1	1	0.00
18/06/2025	2037 On 05-February-26			Bond Future	10.90	85.0137	85.0691	85.0137	0.00
18/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3637	4	4	4	0.00
18/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2654	3	3	3	1,970.00
18/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7901	8	8	8	0.00
18/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4360	4	4	4	1,030.00
18/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	9894	10	10	10	0.00
18/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6174	6	6	6	0.00
18/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4212	4	4	4	0.00
18/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	1948	2	2	2	1,930.00
18/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1685	2	2	2	1,930.00
18/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3387	3	3	3	0.00
18/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	1005	1	1	1	1,930.00
18/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	403	0	0	0	1,030.00
18/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1618	2	2	2	0.00
18/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	653	1	1	1	1,970.00
18/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2667	3	3	3	0.00
18/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1981	2	2	2	0.00
18/06/2025	2037 On 07-May-26			Bond Future	11.03	86.5882	86.6454	86.5882	0.00
18/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4020	4	4	4	0.00
18/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8080	8	8	8	0.00
18/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	2874	3	3	3	142.00
18/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	982	1	1	1	142.00
18/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3333	3	3	3	0.00
18/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2456	2	2	2	0.00
18/06/2025	2037 On 06-August-26			Bond Future	11.18	83.9114	83.9705	83.9114	0.00
18/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5256	5	5	5	0.00
18/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2473	2	2	2	0.00

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18/06/2025	2038 On 07-August-25			Bond Future	139.13	138.9560	139.1302	138.9560	2,397.00
18/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
18/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	430	1	0	1	0.00
18/06/2025	2038 On 06-November-25			Bond Future	141.78	141.6003	141.7784	141.6003	440.00
18/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
18/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2102	2	2	2	0.00
18/06/2025	2038 On 05-February-26			Bond Future	142.31	142.1213	142.3052	142.1213	0.00
18/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
18/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	895	1	1	1	0.00
18/06/2025	2038 On 07-May-26			Bond Future	144.98	144.7890	144.9774	144.7890	0.00
18/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	447	0	0	0	0.00
18/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
18/06/2025	2038 On 06-August-26			Bond Future	145.47	145.2715	145.4657	145.2715	0.00
18/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	746	1	1	1	0.00
18/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
18/06/2025	2040 On 07-August-25			Bond Future	11.06	85.4683	85.5584	85.4683	56,708.00
18/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12537	12	13	12	0.00
18/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	8980	9	9	9	0.00
18/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	826	1	1	1	680.00
18/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1800	2	2	2	0.00
18/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3125	3	3	3	0.00
18/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1430	1	1	1	0.00
18/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	595	1	1	1	400.00
18/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2653	3	3	3	400.00
18/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5735	6	6	6	0.00
18/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1104	1	1	1	0.00
18/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4134	4	4	4	0.00
18/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	7907	8	8	8	0.00
18/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	25	0	0	0	0.00
18/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	238	0	0	0	0.00
18/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1512	2	2	2	0.00
18/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	94	0	0	0	400.00
18/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	561	1	1	1	0.00
18/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2295	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
18/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1203	1	1	1	0.00
18/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	426	0	0	0	0.00
18/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	944	1	1	1	680.00
18/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1876	2	2	2	0.00
18/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	12	0	0	0	0.00
18/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	1	0	0	0	0.00
18/06/2025	2040 On 06-November-25			Bond Future	11.18	87.0739	87.1660	87.0739	1,568.00
18/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	4902	5	5	5	0.00
18/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	910	1	1	1	0.00
18/06/2025	2040 On 05-February-26			Bond Future	11.30	84.1966	84.2909	84.1966	0.00
18/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3523	3	4	3	0.00
18/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	11072	11	11	11	0.00
18/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4792	5	5	5	475.00
18/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	388	0	0	0	475.00
18/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1680	2	2	2	0.00
18/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2353	2	2	2	0.00
18/06/2025	2040 On 07-May-26			Bond Future	11.43	85.7558	85.8525	85.7558	0.00
18/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4257	4	4	4	0.00
18/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6350	6	6	6	0.00
18/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4435	4	4	4	0.00
18/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1518	1	2	1	1,460.00
18/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7625	8	8	8	0.00
18/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5597	6	6	6	0.00
18/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2518	2	3	2	820.00
18/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2107	2	2	2	820.00
18/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4401	4	4	4	0.00
18/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1394	1	1	1	820.00
18/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2717	3	3	3	1,460.00
18/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	6061	6	6	6	0.00
18/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1801	2	2	2	1,460.00
18/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2830	3	3	3	0.00
18/06/2025	2040 On 06-August-26			Bond Future	11.58	82.8129	82.9123	82.8129	0.00
18/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	5988	6	6	6	0.00
18/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2509	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
18/06/2025	2044 On 07-August-25			Bond Future	11.34	80.2990	80.4231	80.2990	46,805.00
18/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11388	11	11	11	0.00
18/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	86	0	0	0	9,000.00
18/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1214	1	1	1	9,000.00
18/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3546	3	4	3	0.00
18/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5379	5	5	5	0.00
18/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	129	0	0	0	5,600.00
18/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	361	0	0	0	9,000.00
18/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1466	2	1	2	0.00
18/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4867	5	5	5	0.00
18/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	3	0	0	0	0.00
18/06/2025	2044 On 06-November-25			Bond Future	11.45	81.8074	81.9342	81.8074	72,330.00
18/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	3953	4	4	4	0.00
18/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5370	5	5	5	0.00
18/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4470	4	4	4	0.00
18/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5601	6	6	6	0.00
18/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	787	1	1	1	5,800.00
18/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1110	1	1	1	5,800.00
18/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	843	1	1	1	5,600.00
18/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1307	1	1	1	0.00
18/06/2025	2044 On 05-February-26			Bond Future	11.57	78.9567	79.0863	78.9567	0.00
18/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2896	3	3	3	0.00
18/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	2962	3	3	3	0.00
18/06/2025	2044 On 07-May-26			Bond Future	11.70	80.4188	80.5515	80.4188	0.00
18/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3867	4	4	4	0.00
18/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3267	3	3	3	0.00
18/06/2025	2044 On 06-August-26			Bond Future	11.85	77.5034	77.6393	77.5034	0.00
18/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5973	6	6	6	0.00
18/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2663	3	3	3	0.00
18/06/2025	2046 On 07-August-25			Bond Future	120.13	119.7523	120.1257	119.7523	12,424.00
18/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	1436	1	1	1	0.00
18/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
18/06/2025	2046 On 06-November-25			Bond Future	120.15	119.7715	120.1534	119.7715	7,518.00
18/06/2025	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
18/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5257	6	5	6	0.00
18/06/2025	2046 On 05-February-26			Bond Future	122.43	122.0448	122.4344	122.0448	0.00
18/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	784	0	1	0	0.00
18/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
18/06/2025	2046 On 07-May-26			Bond Future	122.44	122.0384	122.4382	122.0384	0.00
18/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
18/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2512	3	3	3	0.00
18/06/2025	2046 On 06-August-26			Bond Future	124.71	124.3000	124.7084	124.3000	0.00
18/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	2328	2	2	2	0.00
18/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
18/06/2025	2050 On 07-August-25			Bond Future	118.65	118.2312	118.6468	118.2312	10,256.00
18/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
18/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1243	2	1	2	0.00
18/06/2025	2050 On 06-November-25			Bond Future	120.91	120.4816	120.9053	120.4816	4,109.00
18/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
18/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3515	4	4	4	0.00
18/06/2025	2050 On 05-February-26			Bond Future	120.79	120.3542	120.7884	120.3542	0.00
18/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
18/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2032	2	2	2	0.00
18/06/2025	2050 On 07-May-26			Bond Future	123.06	122.6132	123.0567	122.6132	0.00
18/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
18/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1013	1	1	1	0.00
18/06/2025	2050 On 06-August-26			Bond Future	122.89	122.4321	122.8857	122.4321	0.00
18/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
18/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	384	1	0	1	0.00
18/06/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	AL37 On 07-August-25			Index Future	1146.22	1145.6960	1146.2210	1145.6960	0.00
18/06/2025	AL37 On 06-November-25			Index Future	1167.76	1167.2240	1167.7600	1167.2240	0.00
18/06/2025	AL37 On 05-February-26			Index Future	1189.66	1189.1110	1189.6600	1189.1110	0.00
18/06/2025	AL37 On 07-May-26			Index Future	1211.74	1211.1810	1211.7420	1211.1810	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
18/06/2025	AL37 On 06-August-26			Index Future	1233.73	1233.1570	1233.7320	1233.1570	0.00
18/06/2025	AL7T On 07-August-25			Index Future	1377.89	1377.8530	1377.8920	1377.8530	0.00
18/06/2025	AL7T On 06-November-25			Index Future	1403.78	1403.7430	1403.7840	1403.7430	0.00
18/06/2025	AL7T On 05-February-26			Index Future	1430.11	1430.0660	1430.1100	1430.0660	0.00
18/06/2025	AL7T On 07-May-26			Index Future	1456.66	1456.6070	1456.6560	1456.6070	0.00
18/06/2025	AL7T On 06-August-26			Index Future	1483.09	1483.0360	1483.0900	1483.0360	0.00
18/06/2025	ALBI On 07-August-25			Index Future	1174.20	1173.9290	1174.2030	1173.9290	77.00
18/06/2025	ALBI On 06-November-25			Index Future	1196.27	1195.9870	1196.2670	1195.9870	0.00
18/06/2025	ALBI On 05-February-26			Index Future	1218.70	1218.4140	1218.7020	1218.4140	0.00
18/06/2025	ALBI On 07-May-26			Index Future	1241.32	1241.0270	1241.3240	1241.0270	0.00
18/06/2025	ALBI On 06-August-26			Index Future	1263.85	1263.5450	1263.8500	1263.5450	0.00
18/06/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/06/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
18/06/2025	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
18/06/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/06/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	ES33 On 07-August-25			Bond Future	10.82	85.4326	85.4290	85.4326	0.00
18/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11624	12	12	12	0.00
18/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
18/06/2025	ES33 On 06-November-25			Bond Future	10.96	83.2637	83.2603	83.2637	0.00
18/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4610	5	5	5	0.00
18/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
18/06/2025	ES33 On 05-February-26			Bond Future	11.11	84.8437	84.8407	84.8437	0.00
18/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1645	2	2	2	0.00
18/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
18/06/2025	ES33 On 07-May-26			Bond Future	11.28	82.6399	82.6376	82.6399	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
18/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1757	2	2	2	0.00
18/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
18/06/2025	ES33 On 06-August-26			Bond Future	11.46	84.1688	84.1673	84.1688	0.00
18/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2299	2	2	2	0.00
18/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
18/06/2025	ES42 On 07-August-25			Bond Future	11.56	80.0224	80.0773	80.0224	0.00
18/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11805	12	12	12	0.00
18/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
18/06/2025	ES42 On 06-November-25			Bond Future	11.69	77.2802	77.3364	77.2802	0.00
18/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4003	4	4	4	0.00
18/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
18/06/2025	ES42 On 05-February-26			Bond Future	11.81	78.7461	78.8039	78.7461	0.00
18/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	204	0	0	0	0.00
18/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
18/06/2025	ES42 On 07-May-26			Bond Future	11.95	75.9582	76.0177	75.9582	0.00
18/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1376	1	1	1	0.00
18/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
18/06/2025	ES42 On 06-August-26			Bond Future	12.11	77.3614	77.4228	77.3614	0.00
18/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2948	3	3	3	0.00
18/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
18/06/2025	GOVI On 07-August-25			GOVI	1156.00	1155.7950	1156.0020	1155.7950	604.00
18/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1450020	145	145	145	0.00
18/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
18/06/2025	GOVI On 06-November-25			GOVI	1177.73	1177.5120	1177.7250	1177.5120	0.00
18/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	657250	66	66	66	0.00
18/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
18/06/2025	GOVI On 05-February-26			GOVI	1199.81	1199.5920	1199.8110	1199.5920	0.00
18/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	498110	50	50	50	0.00
18/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
18/06/2025	GOVI On 07-May-26			GOVI	1222.08	1221.8560	1222.0820	1221.8560	0.00
18/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	450820	45	45	45	0.00
18/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
18/06/2025	GOVI On 06-August-26			GOVI	1244.26	1244.0260	1244.2600	1244.0260	0.00
18/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	552600	55	55	55	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
18/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
18/06/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/06/2025	IGOV On 07-August-25			Index Future	381.42	380.8260	381.4180	380.8260	746.00
18/06/2025	IGOV On 06-November-25			Index Future	388.68	388.0740	388.6780	388.0740	8.00
18/06/2025	IGOV On 05-February-26			Index Future	396.06	395.4430	396.0590	395.4430	0.00
18/06/2025	IGOV On 07-May-26			Index Future	403.50	402.8710	403.5000	402.8710	0.00
18/06/2025	IGOV On 06-August-26			Index Future	410.91	410.2690	410.9100	410.2690	0.00
18/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/06/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
18/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
18/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
18/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
18/06/2025	R033 On 07-August-25			Bond Future	9.56	105.9148	105.9591	105.9148	7,257.00
18/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4195	4	4	4	0.00
18/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	159	0	0	0	0.00
18/06/2025	R033 On 06-November-25			Bond Future	9.66	102.8612	102.9067	102.8612	0.00
18/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4091	4	4	4	0.00
18/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	639	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
18/06/2025	R033 On 05-February-26			Bond Future	9.76	104.7887	104.8356	104.7887	0.00
18/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4655	5	5	5	0.00
18/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1029	1	1	1	0.00
18/06/2025	R033 On 07-May-26			Bond Future	9.88	101.6865	101.7351	101.6865	0.00
18/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4170	4	4	4	0.00
18/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1723	2	2	2	0.00
18/06/2025	R033 On 06-August-26			Bond Future	10.01	103.5447	103.5952	103.5447	0.00
18/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3590	4	4	4	0.00
18/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2449	2	2	2	0.00
18/06/2025	R035 On 07-August-25			Bond Future	10.16	96.2133	96.2031	96.2133	94,248.00
18/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	12832	13	13	13	0.00
18/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	1993	2	2	2	0.00
18/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4240	4	4	4	0.00
18/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2744	3	3	3	300.00
18/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6436	6	6	6	0.00
18/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	925	1	1	1	300.00
18/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6235	6	6	6	0.00
18/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	50	0	0	0	17,500.00
18/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	414	0	0	0	0.00
18/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	44	0	0	0	300.00
18/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1409	1	1	1	0.00
18/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	168	0	0	0	8,500.00
18/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	663	1	1	1	50.00
18/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0	0	0	0	0.00
18/06/2025	R035 On 06-November-25			Bond Future	10.27	93.5172	93.5071	93.5172	11,545.00
18/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5515	6	6	6	0.00
18/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2714	3	3	3	0.00
18/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3369	3	3	3	0.00
18/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1625	2	2	2	0.00
18/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	781	1	1	1	250.00
18/06/2025	R035 On 06-November-25	11.00	Call	Bond Future	4655	5	5	5	0.00
18/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6539	7	7	7	0.00
18/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	8924	9	9	9	0.00
18/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4446	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
18/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6630	7	7	7	0.00
18/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1441	1	1	1	300.00
18/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	2998	3	3	3	300.00
18/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7633	8	8	8	0.00
18/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1048	1	1	1	2,000.00
18/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2408	2	2	2	2,000.00
18/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2508	3	3	3	2,000.00
18/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4404	4	4	4	2,000.00
18/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9108	9	9	9	0.00
18/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	151	0	0	0	2,000.00
18/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	767	1	1	1	0.00
18/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1566	2	2	2	0.00
18/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1632	2	2	2	0.00
18/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3085	3	3	3	0.00
18/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	250	0	0	0	300.00
18/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1291	1	1	1	0.00
18/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2508	3	3	3	0.00
18/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	353	0	0	0	250.00
18/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	756	1	1	1	0.00
18/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	161	0	0	0	250.00
18/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	364	0	0	0	2,000.00
18/06/2025	R035 On 06-November-25	11.00	Put	Bond Future	702	1	1	1	0.00
18/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2297	2	2	2	250.00
18/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3625	4	4	4	0.00
18/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1120	1	1	1	8,500.00
18/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1443	1	1	1	250.00
18/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	519	1	1	1	0.00
18/06/2025	R035 On 05-February-26			Bond Future	10.39	95.2699	95.2602	95.2699	0.00
18/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3874	4	4	4	0.00
18/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2722	3	3	3	2,000.00
18/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4416	4	4	4	2,000.00
18/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10568	11	11	11	0.00
18/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4639	5	5	5	0.00
18/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1377	1	1	1	0.00
18/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	249	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
18/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1465	1	1	1	0.00
18/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2425	2	2	2	0.00
18/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1709	2	2	2	0.00
18/06/2025	R035 On 07-May-26			Bond Future	10.50	92.5311	92.5220	92.5311	0.00
18/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4049	4	4	4	0.00
18/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2187	2	2	2	0.00
18/06/2025	R035 On 06-August-26			Bond Future	10.64	94.2230	94.2146	94.2230	0.00
18/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4617	5	5	5	0.00
18/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2483	2	2	2	0.00
18/06/2025	R038 On 07-August-25			Bond Future	10.72	105.0131	105.0388	105.0131	6,513.00
18/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	3862	4	4	4	0.00
18/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	344	0	0	0	0.00
18/06/2025	R038 On 06-November-25			Bond Future	10.83	101.5013	101.5279	101.5013	0.00
18/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4075	4	4	4	0.00
18/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9694	10	10	10	0.00
18/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2956	3	3	3	1,770.00
18/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	273	0	0	0	1,770.00
18/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	1955	2	2	2	0.00
18/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1367	1	1	1	0.00
18/06/2025	R038 On 05-February-26			Bond Future	10.95	103.4033	103.4308	103.4033	0.00
18/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	4986	5	5	5	0.00
18/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1840	2	2	2	0.00
18/06/2025	R038 On 07-May-26			Bond Future	11.08	99.8338	99.8627	99.8338	0.00
18/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4829	5	5	5	0.00
18/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2816	3	3	3	0.00
18/06/2025	R038 On 06-August-26			Bond Future	11.23	101.6574	101.6879	101.6574	0.00
18/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6123	6	6	6	0.00
18/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2792	3	3	3	0.00
18/06/2025	R053 On 07-August-25			Bond Future	11.21	107.5155	107.7243	107.5155	22,800.00
18/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	14895	15	15	15	0.00
18/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	5	0	0	0	0.00
18/06/2025	R053 On 06-November-25			Bond Future	11.32	103.6724	103.8855	103.6724	0.00
18/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5416	5	5	5	0.00
18/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1745	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
18/06/2025	R053 On 05-February-26			Bond Future	11.43	105.6149	105.8327	105.6149	0.00
18/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4241	4	4	4	0.00
18/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3742	4	4	4	0.00
18/06/2025	R053 On 07-May-26			Bond Future	11.55	101.7092	101.9318	101.7092	0.00
18/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5407	5	5	5	0.00
18/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4250	4	4	4	0.00
18/06/2025	R053 On 06-August-26			Bond Future	11.68	103.5668	103.7944	103.5668	0.00
18/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8316	8	8	8	0.00
18/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3633	4	4	4	0.00
18/06/2025	R186 On 07-August-25			Bond Future	7.87	104.8183	104.7921	104.8183	179,920.00
18/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2305	2	2	2	0.00
18/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1725	2	2	2	1,983.00
18/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3017	3	3	3	0.00
18/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
18/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0	0	0	0	0.00
18/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
18/06/2025	R186 On 06-November-25			Bond Future	7.93	106.7876	106.7613	106.7876	7,266.00
18/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	367	0	0	0	0.00
18/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	157	0	0	0	0.00
18/06/2025	R186 On 05-February-26			Bond Future	8.04	103.4837	103.4575	103.4837	0.00
18/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	496	1	0	1	0.00
18/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	171	0	0	0	0.00
18/06/2025	R186 On 07-May-26			Bond Future	8.27	105.4014	105.3755	105.4014	0.00
18/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	421	0	0	0	0.00
18/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	176	0	0	0	0.00
18/06/2025	R186 On 06-August-26			Bond Future	8.88	102.0232	101.9978	102.0232	0.00
18/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	130	0	0	0	0.00
18/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	242	0	0	0	0.00
18/06/2025	R202 On 07-August-25			Bond Future	268.51	268.8424	268.5129	268.8424	573.00
18/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
18/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	3087	3	3	3	0.00
18/06/2025	R202 On 06-November-25			Bond Future	273.62	273.9589	273.6241	273.9589	460.00
18/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
18/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	2016	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
18/06/2025	R202 On 05-February-26			Bond Future	273.48	273.8200	273.4841	273.8200	0.00
18/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
18/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	4336	4	4	4	0.00
18/06/2025	R202 On 07-May-26			Bond Future	278.62	278.9603	278.6202	278.9603	0.00
18/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1070	1	1	1	0.00
18/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
18/06/2025	R202 On 06-August-26			Bond Future	278.36	278.7037	278.3618	278.7037	0.00
18/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	0	0	0	0	0.00
18/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	498	0	0	0	0.00
18/06/2025	R209 On 07-August-25			Bond Future	10.42	75.8332	75.8237	75.8332	11,125.00
18/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10546	11	11	11	0.00
18/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0	0	0	0	0.00
18/06/2025	R209 On 06-November-25			Bond Future	10.52	74.1058	74.0963	74.1058	6,367.00
18/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4297	4	4	4	0.00
18/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	630	1	1	1	0.00
18/06/2025	R209 On 05-February-26			Bond Future	10.63	75.4946	75.4853	75.4946	0.00
18/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3217	3	3	3	0.00
18/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1744	2	2	2	0.00
18/06/2025	R209 On 07-May-26			Bond Future	10.75	73.7420	73.7331	73.7420	0.00
18/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3712	4	4	4	0.00
18/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2149	2	2	2	0.00
18/06/2025	R209 On 06-August-26			Bond Future	10.87	75.0901	75.0818	75.0901	0.00
18/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4574	5	5	5	0.00
18/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2159	2	2	2	0.00
18/06/2025	R210 On 07-August-25			Bond Future	249.41	249.2046	249.4070	249.2046	967.00
18/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	967	1	1	1	0.00
18/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
18/06/2025	R210 On 06-November-25			Bond Future	250.73	250.5217	250.7302	250.5217	300.00
18/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
18/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1410	2	1	2	0.00
18/06/2025	R210 On 05-February-26			Bond Future	255.49	255.2766	255.4905	255.2766	0.00
18/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2391	2	2	2	0.00
18/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
18/06/2025	R210 On 07-May-26			Bond Future	256.81	256.5868	256.8091	256.5868	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
18/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1409	1	1	1	0.00
18/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
18/06/2025	R210 On 06-August-26			Bond Future	261.57	261.3435	261.5725	261.3435	0.00
18/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1732	2	2	2	0.00
18/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
18/06/2025	R213 On 07-August-25			Bond Future	9.03	94.3387	94.4120	94.3387	21,548.00
18/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9945	10	10	10	0.00
18/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
18/06/2025	R213 On 06-November-25			Bond Future	9.12	92.5590	92.6339	92.5590	77,823.00
18/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3874	4	4	4	0.00
18/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	310	0	0	0	0.00
18/06/2025	R213 On 05-February-26			Bond Future	9.21	94.2938	94.3706	94.2938	0.00
18/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3291	3	3	3	0.00
18/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	791	1	1	1	0.00
18/06/2025	R213 On 07-May-26			Bond Future	9.32	92.4890	92.5680	92.4890	0.00
18/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2922	3	3	3	0.00
18/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1199	1	1	1	0.00
18/06/2025	R213 On 06-August-26			Bond Future	9.44	94.1811	94.2625	94.1811	0.00
18/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2561	3	3	3	0.00
18/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1714	2	2	2	0.00
18/06/2025	R214 On 07-August-25			Bond Future	10.99	69.7458	69.7921	69.7458	6,540.00
18/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9707	10	10	10	0.00
18/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	2	0	0	0	0.00
18/06/2025	R214 On 06-November-25			Bond Future	11.09	67.7577	67.8051	67.7577	31,324.00
18/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	3749	4	4	4	0.00
18/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	876	1	1	1	0.00
18/06/2025	R214 On 05-February-26			Bond Future	11.20	69.0276	69.0763	69.0276	0.00
18/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2646	3	3	3	0.00
18/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2345	2	2	2	0.00
18/06/2025	R214 On 07-May-26			Bond Future	11.32	67.0079	67.0579	67.0079	0.00
18/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3615	4	4	4	0.00
18/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2500	3	3	3	0.00
18/06/2025	R214 On 06-August-26			Bond Future	11.44	68.2330	68.2847	68.2330	0.00
18/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	4949	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
18/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2290	2	2	2	0.00
18/06/2025	R248 On 07-August-25			Bond Future	11.32	83.0201	83.1119	83.0201	208,839.00
18/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	11083	11	11	11	0.00
18/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	5	0	0	0	0.00
18/06/2025	R248 On 06-November-25			Bond Future	11.43	80.1396	80.2334	80.1396	18,439.00
18/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3551	3	4	3	0.00
18/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1560	2	2	2	0.00
18/06/2025	R248 On 05-February-26			Bond Future	11.55	81.6415	81.7375	81.6415	0.00
18/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2792	3	3	3	0.00
18/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3362	3	3	3	0.00
18/06/2025	R248 On 07-May-26			Bond Future	11.67	78.7134	78.8117	78.7134	260.00
18/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3794	4	4	4	0.00
18/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3463	4	3	4	0.00
18/06/2025	R248 On 06-August-26			Bond Future	11.80	80.1520	80.2530	80.1520	0.00
18/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6214	6	6	6	0.00
18/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2810	3	3	3	0.00
18/06/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/06/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00