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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/06/2025 TO: 19/06/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	2029 On 07-August-25			Bond Future	138.53	138.5459	138.5285	138.5459	5,425.00
19/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	1118	1	1	1	0.00
19/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
19/06/2025	2029 On 06-November-25			Bond Future	139.73	139.7455	139.7280	139.7455	0.00
19/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
19/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	62	0	0	0	0.00
19/06/2025	2029 On 05-February-26			Bond Future	142.38	142.3988	142.3813	142.3988	0.00
19/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2271	2	2	2	0.00
19/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
19/06/2025	2029 On 07-May-26			Bond Future	143.60	143.6126	143.5953	143.6126	0.00
19/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1775	2	2	2	0.00
19/06/2025	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
19/06/2025	2029 On 06-August-26			Bond Future	146.26	146.2770	146.2599	146.2770	0.00
19/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	2160	2	2	2	0.00
19/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
19/06/2025	2030 On 07-August-25			Bond Future	8.64	97.8870	97.9087	97.8870	127,258.00
19/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8378	8	8	8	0.00
19/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11553	12	12	12	0.00
19/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6325	6	6	6	1,054.00
19/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2156	2	2	2	300.00
19/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4090	4	4	4	0.00
19/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	807	1	1	1	300.00
19/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	116	0	0	0	0.00
19/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	14	0	0	0	300.00
19/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	536	1	1	1	0.00
19/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
19/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	1	0	0	0	0.00
19/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
19/06/2025	2030 On 06-November-25			Bond Future	8.71	99.7262	99.7485	99.7262	0.00
19/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3051	3	3	3	0.00
19/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1083	1	1	1	300.00
19/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2190	2	2	2	300.00
19/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4643	5	5	5	0.00
19/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	100	0	0	0	300.00
19/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	472	0	0	0	0.00
19/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1055	1	1	1	0.00
19/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	269	0	0	0	0.00
19/06/2025	2030 On 05-February-26			Bond Future	8.79	97.5878	97.6106	97.5878	0.00
19/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2843	3	3	3	0.00
19/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	612	1	1	1	0.00
19/06/2025	2030 On 07-May-26			Bond Future	8.90	99.3966	99.4201	99.3966	0.00
19/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2454	2	2	2	0.00
19/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	961	1	1	1	0.00
19/06/2025	2030 On 06-August-26			Bond Future	9.04	97.2065	97.2307	97.2065	0.00
19/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1977	2	2	2	0.00
19/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1450	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
19/06/2025	2032 On 07-August-25			Bond Future	9.34	97.6200	97.6969	97.6200	128,945.00
19/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11566	11	12	11	0.00
19/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2830	3	3	3	300.00
19/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5685	6	6	6	0.00
19/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1127	1	1	1	300.00
19/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	247	0	0	0	0.00
19/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	35	0	0	0	300.00
19/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	849	1	1	1	0.00
19/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
19/06/2025	2032 On 06-November-25			Bond Future	9.43	95.2935	95.3719	95.2935	0.00
19/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4719	5	5	5	0.00
19/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1484	1	1	1	300.00
19/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2896	3	3	3	300.00
19/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6519	6	7	6	0.00
19/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	156	0	0	0	300.00
19/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	785	1	1	1	0.00
19/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1618	2	2	2	0.00
19/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	343	0	0	0	0.00
19/06/2025	2032 On 05-February-26			Bond Future	9.53	97.0798	97.1599	97.0798	0.00
19/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3737	4	4	4	0.00
19/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1007	1	1	1	0.00
19/06/2025	2032 On 07-May-26			Bond Future	9.64	94.7193	94.8012	94.7193	0.00
19/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3533	3	4	3	0.00
19/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1435	1	1	1	0.00
19/06/2025	2032 On 06-August-26			Bond Future	9.77	96.4518	96.5354	96.4518	0.00
19/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3342	3	3	3	0.00
19/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1924	2	2	2	0.00
19/06/2025	2033 On 07-August-25			Bond Future	130.55	130.5909	130.5541	130.5909	1,648.00
19/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1904	2	2	2	0.00
19/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
19/06/2025	2033 On 06-November-25			Bond Future	131.50	131.5382	131.5008	131.5382	5,288.00
19/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
19/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1639	2	2	2	0.00
19/06/2025	2033 On 05-February-26			Bond Future	134.00	134.0358	133.9980	134.0358	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
19/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1118	1	1	1	0.00
19/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
19/06/2025	2033 On 07-May-26			Bond Future	134.95	134.9905	134.9525	134.9905	0.00
19/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
19/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	208	0	0	0	0.00
19/06/2025	2033 On 06-August-26			Bond Future	137.46	137.4950	137.4568	137.4950	0.00
19/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3207	3	3	3	0.00
19/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
19/06/2025	2037 On 07-August-25			Bond Future	10.68	86.0668	86.0743	86.0668	140,391.00
19/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12302	12	12	12	0.00
19/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8193	8	8	8	0.00
19/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4378	4	4	4	0.00
19/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	864	1	1	1	2,341.00
19/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1109	1	1	1	200.00
19/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6409	6	6	6	0.00
19/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2718	3	3	3	0.00
19/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	431	0	0	0	2,541.00
19/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	743	1	1	1	300.00
19/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2415	2	2	2	300.00
19/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6460	6	6	6	0.00
19/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4528	5	5	5	7,500.00
19/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	145	0	0	0	7,500.00
19/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1782	2	2	2	0.00
19/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	42	0	0	0	300.00
19/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	541	1	1	1	0.00
19/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	447	0	0	0	2,541.00
19/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2433	2	2	2	0.00
19/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	43	0	0	0	2,541.00
19/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1319	1	1	1	0.00
19/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	160	0	0	0	2,541.00
19/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1606	2	2	2	0.00
19/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	13	0	0	0	2,541.00
19/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0	0	0	0	0.00
19/06/2025	2037 On 06-November-25			Bond Future	10.78	87.6839	87.6917	87.6839	0.00

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19/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5295	5	5	5	0.00
19/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2741	3	3	3	300.00
19/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7711	8	8	8	0.00
19/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1242	1	1	1	300.00
19/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1509	2	2	2	0.00
19/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	273	0	0	0	300.00
19/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2897	3	3	3	0.00
19/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	610	1	1	1	0.00
19/06/2025	2037 On 05-February-26			Bond Future	10.90	85.0691	85.0772	85.0691	0.00
19/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3636	4	4	4	0.00
19/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2652	3	3	3	1,970.00
19/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7904	8	8	8	0.00
19/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4360	4	4	4	1,030.00
19/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	9898	10	10	10	0.00
19/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6175	6	6	6	0.00
19/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4211	4	4	4	0.00
19/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	1946	2	2	2	1,930.00
19/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1677	2	2	2	1,930.00
19/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3377	3	3	3	0.00
19/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	999	1	1	1	1,930.00
19/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	399	0	0	0	1,030.00
19/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1610	2	2	2	0.00
19/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	648	1	1	1	1,970.00
19/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2657	3	3	3	0.00
19/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1972	2	2	2	0.00
19/06/2025	2037 On 07-May-26			Bond Future	11.03	86.6454	86.6538	86.6454	0.00
19/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4020	4	4	4	0.00
19/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8083	8	8	8	0.00
19/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	2874	3	3	3	142.00
19/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	977	1	1	1	142.00
19/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3324	3	3	3	0.00
19/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2448	2	2	2	0.00
19/06/2025	2037 On 06-August-26			Bond Future	11.18	83.9705	83.9794	83.9705	0.00
19/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5258	5	5	5	0.00
19/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2465	2	2	2	0.00

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19/06/2025	2038 On 07-August-25			Bond Future	139.29	139.1302	139.2855	139.1302	2,397.00
19/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
19/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	275	0	0	0	0.00
19/06/2025	2038 On 06-November-25			Bond Future	141.94	141.7784	141.9369	141.7784	440.00
19/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
19/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	1943	2	2	2	0.00
19/06/2025	2038 On 05-February-26			Bond Future	142.47	142.3052	142.4671	142.3052	0.00
19/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
19/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	733	1	1	1	0.00
19/06/2025	2038 On 07-May-26			Bond Future	145.14	144.9774	145.1428	144.9774	0.00
19/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	613	0	1	0	0.00
19/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
19/06/2025	2038 On 06-August-26			Bond Future	145.64	145.4657	145.6351	145.4657	0.00
19/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	915	1	1	1	0.00
19/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
19/06/2025	2040 On 07-August-25			Bond Future	11.08	85.5584	85.4698	85.5584	60,872.00
19/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12448	13	12	13	0.00
19/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	8891	9	9	9	0.00
19/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	780	1	1	1	680.00
19/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1733	2	2	2	0.00
19/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3045	3	3	3	0.00
19/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1370	1	1	1	0.00
19/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	558	1	1	1	400.00
19/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2577	3	3	3	400.00
19/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5647	6	6	6	0.00
19/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1051	1	1	1	0.00
19/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4049	4	4	4	0.00
19/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	7818	8	8	8	0.00
19/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	25	0	0	0	0.00
19/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	242	0	0	0	0.00
19/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1548	2	2	2	0.00
19/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	95	0	0	0	400.00
19/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	574	1	1	1	0.00
19/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2346	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
19/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1231	1	1	1	0.00
19/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	434	0	0	0	0.00
19/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	967	1	1	1	680.00
19/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1919	2	2	2	0.00
19/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	12	0	0	0	0.00
19/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	1	0	0	0	0.00
19/06/2025	2040 On 06-November-25			Bond Future	11.19	87.1660	87.0758	87.1660	1,568.00
19/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	4827	5	5	5	0.00
19/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	925	1	1	1	0.00
19/06/2025	2040 On 05-February-26			Bond Future	11.31	84.2909	84.1992	84.2909	0.00
19/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3464	4	3	4	0.00
19/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	10986	11	11	11	0.00
19/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4724	5	5	5	475.00
19/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	393	0	0	0	475.00
19/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1704	2	2	2	0.00
19/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2385	2	2	2	0.00
19/06/2025	2040 On 07-May-26			Bond Future	11.44	85.8525	85.7594	85.8525	0.00
19/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4197	4	4	4	0.00
19/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6279	6	6	6	0.00
19/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4374	4	4	4	0.00
19/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1485	2	1	2	1,460.00
19/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7549	8	8	8	0.00
19/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5530	6	6	6	0.00
19/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2473	3	2	3	820.00
19/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2133	2	2	2	820.00
19/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4449	4	4	4	0.00
19/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1411	1	1	1	820.00
19/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2749	3	3	3	1,460.00
19/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	6122	6	6	6	0.00
19/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1823	2	2	2	1,460.00
19/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2864	3	3	3	0.00
19/06/2025	2040 On 06-August-26			Bond Future	11.59	82.9123	82.8177	82.9123	0.00
19/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	5921	6	6	6	0.00
19/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2537	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
19/06/2025	2044 On 07-August-25			Bond Future	11.35	80.4231	80.3661	80.4231	46,805.00
19/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11331	11	11	11	0.00
19/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	78	0	0	0	9,000.00
19/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1174	1	1	1	9,000.00
19/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3489	4	3	4	0.00
19/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5320	5	5	5	0.00
19/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	128	0	0	0	5,600.00
19/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	362	0	0	0	9,000.00
19/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1483	1	1	1	0.00
19/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4917	5	5	5	0.00
19/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	3	0	0	0	0.00
19/06/2025	2044 On 06-November-25			Bond Future	11.46	81.9342	81.8761	81.9342	72,330.00
19/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	3906	4	4	4	0.00
19/06/2025	2044 On 06-November-25	11.75	Call	Bond Future	3371	3	3	3	0.00
19/06/2025	2044 On 06-November-25	11.25	Call	Bond Future	1638	2	2	2	11,000.00
19/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5318	5	5	5	0.00
19/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4421	4	4	4	0.00
19/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5549	6	6	6	0.00
19/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	792	1	1	1	5,800.00
19/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1119	1	1	1	5,800.00
19/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	849	1	1	1	5,600.00
19/06/2025	2044 On 06-November-25	11.75	Put	Bond Future	1570	2	2	2	11,000.00
19/06/2025	2044 On 06-November-25	11.25	Put	Bond Future	2984	3	3	3	0.00
19/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1318	1	1	1	0.00
19/06/2025	2044 On 05-February-26			Bond Future	11.58	79.0863	79.0273	79.0863	0.00
19/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2859	3	3	3	0.00
19/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	2985	3	3	3	0.00
19/06/2025	2044 On 07-May-26			Bond Future	11.71	80.5515	80.4916	80.5515	0.00
19/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3828	4	4	4	0.00
19/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3288	3	3	3	0.00
19/06/2025	2044 On 06-August-26			Bond Future	11.86	77.6393	77.5786	77.6393	0.00
19/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5928	6	6	6	0.00
19/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2679	3	3	3	0.00
19/06/2025	2046 On 07-August-25			Bond Future	120.13	120.1257	120.1335	120.1257	12,424.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	1444	1	1	1	0.00
19/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
19/06/2025	2046 On 06-November-25			Bond Future	120.16	120.1534	120.1615	120.1534	7,518.00
19/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
19/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5248	5	5	5	0.00
19/06/2025	2046 On 05-February-26			Bond Future	122.44	122.4344	122.4431	122.4344	0.00
19/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	793	1	1	1	0.00
19/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
19/06/2025	2046 On 07-May-26			Bond Future	122.45	122.4382	122.4475	122.4382	0.00
19/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
19/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2502	3	3	3	0.00
19/06/2025	2046 On 06-August-26			Bond Future	124.72	124.7084	124.7183	124.7084	0.00
19/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	2338	2	2	2	0.00
19/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
19/06/2025	2050 On 07-August-25			Bond Future	119.05	118.6468	119.0477	118.6468	10,256.00
19/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
19/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	842	1	1	1	0.00
19/06/2025	2050 On 06-November-25			Bond Future	121.31	120.9053	121.3139	120.9053	4,109.00
19/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
19/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3106	4	3	4	0.00
19/06/2025	2050 On 05-February-26			Bond Future	121.21	120.7884	121.2054	120.7884	0.00
19/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
19/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	1615	2	2	2	0.00
19/06/2025	2050 On 07-May-26			Bond Future	123.48	123.0567	123.4819	123.0567	0.00
19/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
19/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	588	1	1	1	0.00
19/06/2025	2050 On 06-August-26			Bond Future	123.32	122.8857	123.3196	122.8857	0.00
19/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	50	0	0	0	0.00
19/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
19/06/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	8657 On 21-December-26			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
19/06/2025	AL37 On 07-August-25			Index Future	1146.90	1146.2210	1146.9000	1146.2210	0.00
19/06/2025	AL37 On 06-November-25			Index Future	1168.45	1167.7600	1168.4530	1167.7600	0.00
19/06/2025	AL37 On 05-February-26			Index Future	1190.37	1189.6600	1190.3670	1189.6600	0.00
19/06/2025	AL37 On 07-May-26			Index Future	1212.47	1211.7420	1212.4660	1211.7420	0.00
19/06/2025	AL37 On 06-August-26			Index Future	1234.47	1233.7320	1234.4730	1233.7320	0.00
19/06/2025	AL7T On 07-August-25			Index Future	1378.02	1377.8920	1378.0190	1377.8920	0.00
19/06/2025	AL7T On 06-November-25			Index Future	1403.92	1403.7840	1403.9150	1403.7840	0.00
19/06/2025	AL7T On 05-February-26			Index Future	1430.25	1430.1100	1430.2460	1430.1100	0.00
19/06/2025	AL7T On 07-May-26			Index Future	1456.80	1456.6560	1456.7980	1456.6560	0.00
19/06/2025	AL7T On 06-August-26			Index Future	1483.24	1483.0900	1483.2390	1483.0900	0.00
19/06/2025	ALBI On 07-August-25			Index Future	1174.35	1174.2030	1174.3480	1174.2030	77.00
19/06/2025	ALBI On 06-November-25			Index Future	1196.42	1196.2670	1196.4160	1196.2670	0.00
19/06/2025	ALBI On 05-February-26			Index Future	1218.86	1218.7020	1218.8550	1218.7020	0.00
19/06/2025	ALBI On 07-May-26			Index Future	1241.48	1241.3240	1241.4830	1241.3240	0.00
19/06/2025	ALBI On 06-August-26			Index Future	1264.02	1263.8500	1264.0160	1263.8500	0.00
19/06/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/06/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C202 On 07-December-33			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
19/06/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/06/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/06/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	ES33 On 07-August-25			Bond Future	10.82	85.4290	85.4358	85.4290	0.00
19/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11631	12	12	12	0.00
19/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
19/06/2025	ES33 On 06-November-25			Bond Future	10.96	83.2603	83.2674	83.2603	0.00
19/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4617	5	5	5	0.00
19/06/2025	ES33 On 06-November-25	12.01	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
19/06/2025	ES33 On 05-February-26			Bond Future	11.11	84.8407	84.8481	84.8407	0.00
19/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1653	2	2	2	0.00
19/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
19/06/2025	ES33 On 07-May-26			Bond Future	11.27	82.6376	82.6453	82.6376	0.00
19/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1765	2	2	2	0.00
19/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
19/06/2025	ES33 On 06-August-26			Bond Future	11.46	84.1673	84.1754	84.1673	0.00
19/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2307	2	2	2	0.00
19/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
19/06/2025	ES42 On 07-August-25			Bond Future	11.57	80.0773	80.0239	80.0773	0.00
19/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11752	12	12	12	0.00
19/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
19/06/2025	ES42 On 06-November-25			Bond Future	11.69	77.3364	77.2821	77.3364	0.00
19/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3948	4	4	4	0.00
19/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
19/06/2025	ES42 On 05-February-26			Bond Future	11.82	78.8039	78.7486	78.8039	0.00
19/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	149	0	0	0	0.00
19/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
19/06/2025	ES42 On 07-May-26			Bond Future	11.96	76.0177	75.9617	76.0177	0.00
19/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1320	1	1	1	0.00
19/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
19/06/2025	ES42 On 06-August-26			Bond Future	12.12	77.4228	77.3660	77.4228	0.00
19/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2892	3	3	3	0.00
19/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
19/06/2025	GOVI On 07-August-25			GOVI	1156.21	1156.0020	1156.2050	1156.0020	604.00
19/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1452050	145	145	145	0.00
19/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
19/06/2025	GOVI On 06-November-25			GOVI	1177.93	1177.7250	1177.9320	1177.7250	0.00
19/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	659320	66	66	66	0.00
19/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
19/06/2025	GOVI On 05-February-26			GOVI	1200.03	1199.8110	1200.0250	1199.8110	0.00
19/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	500250	50	50	50	0.00
19/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
19/06/2025	GOVI On 07-May-26			GOVI	1222.30	1222.0820	1222.3030	1222.0820	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
19/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	453030	45	45	45	0.00
19/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
19/06/2025	GOVI On 06-August-26			GOVI	1244.49	1244.2600	1244.4880	1244.2600	0.00
19/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	554880	55	55	55	0.00
19/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
19/06/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/06/2025	IGOV On 07-August-25			Index Future	381.75	381.4180	381.7530	381.4180	746.00
19/06/2025	IGOV On 06-November-25			Index Future	389.02	388.6780	389.0200	388.6780	8.00
19/06/2025	IGOV On 05-February-26			Index Future	396.41	396.0590	396.4080	396.0590	0.00
19/06/2025	IGOV On 07-May-26			Index Future	403.86	403.5000	403.8570	403.5000	0.00
19/06/2025	IGOV On 06-August-26			Index Future	411.28	410.9100	411.2750	410.9100	0.00
19/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/06/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	8.2950	91.7050	8.2950	0.00
19/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
19/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
19/06/2025	R033 On 07-August-25			Bond Future	9.55	105.9591	106.0201	105.9591	7,257.00
19/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4244	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	147	0	0	0	0.00
19/06/2025	R033 On 06-November-25			Bond Future	9.65	102.9067	102.9689	102.9067	0.00
19/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4134	4	4	4	0.00
19/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	621	1	1	1	0.00
19/06/2025	R033 On 05-February-26			Bond Future	9.75	104.8356	104.8993	104.8356	0.00
19/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4698	5	5	5	0.00
19/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1008	1	1	1	0.00
19/06/2025	R033 On 07-May-26			Bond Future	9.86	101.7351	101.8002	101.7351	0.00
19/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4209	4	4	4	0.00
19/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1697	2	2	2	0.00
19/06/2025	R033 On 06-August-26			Bond Future	9.99	103.5952	103.6618	103.5952	0.00
19/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3625	4	4	4	0.00
19/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2417	2	2	2	0.00
19/06/2025	R035 On 07-August-25			Bond Future	10.16	96.2031	96.2094	96.2031	94,238.00
19/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	12838	13	13	13	0.00
19/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	1986	2	2	2	0.00
19/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4239	4	4	4	0.00
19/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2740	3	3	3	300.00
19/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6440	6	6	6	0.00
19/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	916	1	1	1	300.00
19/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6238	6	6	6	0.00
19/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	47	0	0	0	17,500.00
19/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	403	0	0	0	0.00
19/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	41	0	0	0	300.00
19/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1394	1	1	1	0.00
19/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	162	0	0	0	8,500.00
19/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	650	1	1	1	50.00
19/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0	0	0	0	0.00
19/06/2025	R035 On 06-November-25			Bond Future	10.27	93.5071	93.5137	93.5071	11,545.00
19/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5515	6	6	6	0.00
19/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2711	3	3	3	0.00
19/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3367	3	3	3	0.00
19/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1621	2	2	2	0.00
19/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	777	1	1	1	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
19/06/2025	R035 On 06-November-25	11.00	Call	Bond Future	4655	5	5	5	0.00
19/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6541	7	7	7	0.00
19/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	8927	9	9	9	0.00
19/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4445	4	4	4	250.00
19/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6631	7	7	7	0.00
19/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1438	1	1	1	300.00
19/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	2996	3	3	3	300.00
19/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7636	8	8	8	0.00
19/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1044	1	1	1	2,000.00
19/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2405	2	2	2	2,000.00
19/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2505	3	3	3	2,000.00
19/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4403	4	4	4	2,000.00
19/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9112	9	9	9	0.00
19/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	148	0	0	0	2,000.00
19/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	760	1	1	1	0.00
19/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1557	2	2	2	0.00
19/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1622	2	2	2	0.00
19/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3074	3	3	3	0.00
19/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	246	0	0	0	300.00
19/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1282	1	1	1	0.00
19/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2498	3	2	3	0.00
19/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	348	0	0	0	250.00
19/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	749	1	1	1	0.00
19/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	158	0	0	0	250.00
19/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	359	0	0	0	2,000.00
19/06/2025	R035 On 06-November-25	11.00	Put	Bond Future	695	1	1	1	0.00
19/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2286	2	2	2	250.00
19/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3615	4	4	4	0.00
19/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1112	1	1	1	8,500.00
19/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1433	1	1	1	250.00
19/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	513	1	1	1	0.00
19/06/2025	R035 On 05-February-26			Bond Future	10.38	95.2602	95.2670	95.2602	0.00
19/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3873	4	4	4	0.00
19/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2720	3	3	3	2,000.00
19/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4415	4	4	4	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
19/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10572	11	11	11	0.00
19/06/2025	R035 On 05-February-26	11.17	Call	Bond Future	5290	5	5	5	0.00
19/06/2025	R035 On 05-February-26	10.67	Call	Bond Future	3459	3	3	3	0.00
19/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4639	5	5	5	0.00
19/06/2025	R035 On 05-February-26	10.17	Call	Bond Future	1961	2	2	2	250.00
19/06/2025	R035 On 05-February-26	10.67	Put	Bond Future	1921	2	2	2	250.00
19/06/2025	R035 On 05-February-26	10.17	Put	Bond Future	3135	3	3	3	0.00
19/06/2025	R035 On 05-February-26	11.17	Put	Bond Future	1145	1	1	1	250.00
19/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1369	1	1	1	0.00
19/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	246	0	0	0	2,000.00
19/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1457	1	1	1	0.00
19/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2417	2	2	2	0.00
19/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1701	2	2	2	0.00
19/06/2025	R035 On 07-May-26			Bond Future	10.50	92.5220	92.5292	92.5220	0.00
19/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4049	4	4	4	0.00
19/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2180	2	2	2	0.00
19/06/2025	R035 On 06-August-26			Bond Future	10.64	94.2146	94.2222	94.2146	0.00
19/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4618	5	5	5	0.00
19/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2476	2	2	2	0.00
19/06/2025	R038 On 07-August-25			Bond Future	10.71	105.0388	105.0826	105.0388	6,513.00
19/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	3889	4	4	4	0.00
19/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	327	0	0	0	0.00
19/06/2025	R038 On 06-November-25			Bond Future	10.82	101.5279	101.5726	101.5279	0.00
19/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4097	4	4	4	0.00
19/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9731	10	10	10	0.00
19/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2973	3	3	3	1,770.00
19/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	266	0	0	0	1,770.00
19/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	1928	2	2	2	0.00
19/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1344	1	1	1	0.00
19/06/2025	R038 On 05-February-26			Bond Future	10.95	103.4308	103.4766	103.4308	0.00
19/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	5010	5	5	5	0.00
19/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1819	2	2	2	0.00
19/06/2025	R038 On 07-May-26			Bond Future	11.08	99.8627	99.9096	99.8627	0.00
19/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4852	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
19/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2792	3	3	3	0.00
19/06/2025	R038 On 06-August-26			Bond Future	11.22	101.6879	101.7359	101.6879	0.00
19/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6149	6	6	6	0.00
19/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2770	3	3	3	0.00
19/06/2025	R053 On 07-August-25			Bond Future	11.23	107.7243	107.6008	107.7243	22,800.00
19/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	14771	15	15	15	0.00
19/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	5	0	0	0	0.00
19/06/2025	R053 On 06-November-25			Bond Future	11.33	103.8855	103.7598	103.8855	0.00
19/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5320	5	5	5	0.00
19/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1774	2	2	2	0.00
19/06/2025	R053 On 05-February-26			Bond Future	11.45	105.8327	105.7048	105.8327	0.00
19/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4164	4	4	4	0.00
19/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3793	4	4	4	0.00
19/06/2025	R053 On 07-May-26			Bond Future	11.56	101.9318	101.8018	101.9318	0.00
19/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5327	5	5	5	0.00
19/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4300	4	4	4	0.00
19/06/2025	R053 On 06-August-26			Bond Future	11.69	103.7944	103.6624	103.7944	0.00
19/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8223	8	8	8	0.00
19/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3672	4	4	4	0.00
19/06/2025	R186 On 07-August-25			Bond Future	7.85	104.7921	104.8216	104.7921	176,920.00
19/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2334	2	2	2	0.00
19/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1755	2	2	2	1,983.00
19/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3047	3	3	3	0.00
19/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
19/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0	0	0	0	0.00
19/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
19/06/2025	R186 On 06-November-25			Bond Future	7.90	106.7613	106.7914	106.7613	7,266.00
19/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	386	0	0	0	0.00
19/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	145	0	0	0	0.00
19/06/2025	R186 On 05-February-26			Bond Future	8.00	103.4575	103.4884	103.4575	0.00
19/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	516	0	1	0	0.00
19/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	160	0	0	0	0.00
19/06/2025	R186 On 07-May-26			Bond Future	8.22	105.3755	105.4072	105.3755	0.00
19/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	441	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
19/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	164	0	0	0	0.00
19/06/2025	R186 On 06-August-26			Bond Future	8.79	101.9978	102.0305	101.9978	0.00
19/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	144	0	0	0	0.00
19/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	222	0	0	0	0.00
19/06/2025	R202 On 07-August-25			Bond Future	269.11	268.5129	269.1052	268.5129	573.00
19/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
19/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2495	3	2	3	0.00
19/06/2025	R202 On 06-November-25			Bond Future	274.23	273.6241	274.2279	273.6241	460.00
19/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
19/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1412	2	1	2	0.00
19/06/2025	R202 On 05-February-26			Bond Future	274.10	273.4841	274.1003	273.4841	0.00
19/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
19/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3720	4	4	4	0.00
19/06/2025	R202 On 07-May-26			Bond Future	279.25	278.6202	279.2487	278.6202	0.00
19/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1699	1	2	1	0.00
19/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
19/06/2025	R202 On 06-August-26			Bond Future	279.00	278.3618	279.0043	278.3618	0.00
19/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	144	0	0	0	0.00
19/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
19/06/2025	R209 On 07-August-25			Bond Future	10.42	75.8237	75.8293	75.8237	11,125.00
19/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10551	11	11	11	0.00
19/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0	0	0	0	0.00
19/06/2025	R209 On 06-November-25			Bond Future	10.52	74.0963	74.1021	74.0963	6,367.00
19/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4296	4	4	4	0.00
19/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	624	1	1	1	0.00
19/06/2025	R209 On 05-February-26			Bond Future	10.63	75.4853	75.4913	75.4853	0.00
19/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3216	3	3	3	0.00
19/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1736	2	2	2	0.00
19/06/2025	R209 On 07-May-26			Bond Future	10.74	73.7331	73.7394	73.7331	0.00
19/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3712	4	4	4	0.00
19/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2142	2	2	2	0.00
19/06/2025	R209 On 06-August-26			Bond Future	10.87	75.0818	75.0885	75.0818	0.00
19/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4574	5	5	5	0.00
19/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2152	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
19/06/2025	R210 On 07-August-25			Bond Future	249.19	249.4070	249.1924	249.4070	967.00
19/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	752	1	1	1	0.00
19/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
19/06/2025	R210 On 06-November-25			Bond Future	250.51	250.7302	250.5118	250.7302	300.00
19/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
19/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1628	1	2	1	0.00
19/06/2025	R210 On 05-February-26			Bond Future	255.27	255.4905	255.2685	255.4905	0.00
19/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2169	2	2	2	0.00
19/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
19/06/2025	R210 On 07-May-26			Bond Future	256.58	256.8091	256.5842	256.8091	0.00
19/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1184	1	1	1	0.00
19/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
19/06/2025	R210 On 06-August-26			Bond Future	261.34	261.5725	261.3442	261.5725	0.00
19/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1504	2	2	2	0.00
19/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
19/06/2025	R213 On 07-August-25			Bond Future	9.01	94.4120	94.4991	94.4120	21,576.00
19/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	10032	10	10	10	0.00
19/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
19/06/2025	R213 On 06-November-25			Bond Future	9.09	92.6339	92.7227	92.6339	77,823.00
19/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3946	4	4	4	0.00
19/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	293	0	0	0	0.00
19/06/2025	R213 On 05-February-26			Bond Future	9.19	94.3706	94.4614	94.3706	0.00
19/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3354	3	3	3	0.00
19/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	762	1	1	1	0.00
19/06/2025	R213 On 07-May-26			Bond Future	9.29	92.5680	92.6606	92.5680	0.00
19/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2980	3	3	3	0.00
19/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1164	1	1	1	0.00
19/06/2025	R213 On 06-August-26			Bond Future	9.41	94.2625	94.3571	94.2625	0.00
19/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2613	3	3	3	0.00
19/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1672	2	2	2	0.00
19/06/2025	R214 On 07-August-25			Bond Future	11.00	69.7921	69.7421	69.7921	6,540.00
19/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9657	10	10	10	0.00
19/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	2	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
19/06/2025	R214 On 06-November-25			Bond Future	11.10	67.8051	67.7543	67.8051	31,324.00
19/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	3706	4	4	4	0.00
19/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	884	1	1	1	0.00
19/06/2025	R214 On 05-February-26			Bond Future	11.21	69.0763	69.0246	69.0763	0.00
19/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2613	3	3	3	0.00
19/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2364	2	2	2	0.00
19/06/2025	R214 On 07-May-26			Bond Future	11.33	67.0579	67.0056	67.0579	0.00
19/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3580	4	4	4	0.00
19/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2518	3	3	3	0.00
19/06/2025	R214 On 06-August-26			Bond Future	11.45	68.2847	68.2316	68.2847	0.00
19/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	4910	5	5	5	0.00
19/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2305	2	2	2	0.00
19/06/2025	R248 On 07-August-25			Bond Future	11.33	83.1119	83.0180	83.1119	208,539.00
19/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	10989	11	11	11	0.00
19/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	5	0	0	0	0.00
19/06/2025	R248 On 06-November-25			Bond Future	11.44	80.2334	80.1378	80.2334	18,439.00
19/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3482	4	3	4	0.00
19/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1586	2	2	2	0.00
19/06/2025	R248 On 05-February-26			Bond Future	11.56	81.7375	81.6403	81.7375	0.00
19/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2738	3	3	3	0.00
19/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3405	3	3	3	0.00
19/06/2025	R248 On 07-May-26			Bond Future	11.68	78.8117	78.7129	78.8117	260.00
19/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3736	4	4	4	0.00
19/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3503	3	4	3	0.00
19/06/2025	R248 On 06-August-26			Bond Future	11.82	80.2530	80.1526	80.2530	0.00
19/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6144	6	6	6	0.00
19/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2840	3	3	3	0.00
19/06/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/06/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00