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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/06/2025 TO: 20/06/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	2029 On 07-August-25			Bond Future	138.66	138.5285	138.6578	138.5285	5,425.00
20/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	1248	1	1	1	0.00
20/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
20/06/2025	2029 On 06-November-25			Bond Future	139.87	139.7280	139.8736	139.7280	0.00
20/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	84	0	0	0	0.00
20/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
20/06/2025	2029 On 05-February-26			Bond Future	142.55	142.3813	142.5509	142.3813	0.00
20/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2441	2	2	2	0.00
20/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
20/06/2025	2029 On 07-May-26			Bond Future	143.77	143.5953	143.7739	143.5953	0.00
20/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1954	2	2	2	0.00
20/06/2025	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
20/06/2025	2029 On 06-August-26			Bond Future	146.46	146.2599	146.4587	146.2599	0.00
20/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	2359	2	2	2	0.00
20/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
20/06/2025	2030 On 07-August-25			Bond Future	8.58	97.9087	98.1347	97.9087	127,058.00
20/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8604	8	9	8	0.00
20/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11779	12	12	12	0.00
20/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6551	6	7	6	1,054.00
20/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2356	2	2	2	300.00
20/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4312	4	4	4	0.00
20/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	938	1	1	1	300.00
20/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	91	0	0	0	0.00
20/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	10	0	0	0	300.00
20/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	441	1	0	1	0.00
20/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
20/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	1	0	0	0	0.00
20/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
20/06/2025	2030 On 06-November-25			Bond Future	8.64	99.7485	99.9886	99.7485	0.00
20/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3250	3	3	3	0.00
20/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1205	1	1	1	300.00
20/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2365	2	2	2	300.00
20/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4866	5	5	5	0.00
20/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	83	0	0	0	300.00
20/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	407	0	0	0	0.00
20/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	938	1	1	1	0.00
20/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	229	0	0	0	0.00
20/06/2025	2030 On 05-February-26			Bond Future	8.71	97.6106	97.8705	97.6106	0.00
20/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	3037	3	3	3	0.00
20/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	545	1	1	1	0.00
20/06/2025	2030 On 07-May-26			Bond Future	8.81	99.4201	99.6888	99.4201	0.00
20/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2630	2	3	2	0.00
20/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	869	1	1	1	0.00
20/06/2025	2030 On 06-August-26			Bond Future	8.94	97.2307	97.5161	97.2307	0.00
20/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	2142	2	2	2	0.00
20/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1330	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
20/06/2025	2032 On 07-August-25			Bond Future	9.29	97.6969	97.9426	97.6969	134,014.00
20/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11811	12	12	12	0.00
20/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	3043	3	3	3	300.00
20/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5927	6	6	6	0.00
20/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1268	1	1	1	300.00
20/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	214	0	0	0	0.00
20/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	31	0	0	0	300.00
20/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	745	1	1	1	0.00
20/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
20/06/2025	2032 On 06-November-25			Bond Future	9.37	95.3719	95.6319	95.3719	0.00
20/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4941	5	5	5	0.00
20/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1612	1	2	1	300.00
20/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	3080	3	3	3	300.00
20/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6760	7	7	7	0.00
20/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	137	0	0	0	300.00
20/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	709	1	1	1	0.00
20/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1487	2	1	2	0.00
20/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	305	0	0	0	0.00
20/06/2025	2032 On 05-February-26			Bond Future	9.46	97.1599	97.4395	97.1599	0.00
20/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3936	4	4	4	0.00
20/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	927	1	1	1	0.00
20/06/2025	2032 On 07-May-26			Bond Future	9.57	94.8012	95.0897	94.8012	0.00
20/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3724	4	4	4	0.00
20/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1337	1	1	1	0.00
20/06/2025	2032 On 06-August-26			Bond Future	9.69	96.5354	96.8406	96.5354	0.00
20/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3529	3	4	3	0.00
20/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1806	2	2	2	0.00
20/06/2025	2033 On 07-August-25			Bond Future	130.29	130.5541	130.2921	130.5541	1,648.00
20/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1642	2	2	2	0.00
20/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
20/06/2025	2033 On 06-November-25			Bond Future	131.25	131.5008	131.2468	131.5008	5,288.00
20/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
20/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1893	2	2	2	0.00
20/06/2025	2033 On 05-February-26			Bond Future	133.76	133.9980	133.7591	133.9980	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
20/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	879	1	1	1	0.00
20/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
20/06/2025	2033 On 07-May-26			Bond Future	134.71	134.9525	134.7145	134.9525	0.00
20/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
20/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	445	0	0	0	0.00
20/06/2025	2033 On 06-August-26			Bond Future	137.23	137.4568	137.2303	137.4568	0.00
20/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	2980	3	3	3	0.00
20/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
20/06/2025	2037 On 07-August-25			Bond Future	10.61	86.0743	86.4419	86.0743	140,391.00
20/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12670	12	13	12	0.00
20/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8557	8	9	8	0.00
20/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4708	4	5	4	0.00
20/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	1012	1	1	1	2,341.00
20/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1283	1	1	1	200.00
20/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6765	6	7	6	0.00
20/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2998	3	3	3	0.00
20/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	522	0	1	0	2,541.00
20/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	877	1	1	1	300.00
20/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2681	2	3	2	300.00
20/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6817	6	7	6	0.00
20/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4861	5	5	5	7,500.00
20/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	111	0	0	0	7,500.00
20/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1549	2	2	2	0.00
20/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	30	0	0	0	300.00
20/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	439	1	0	1	0.00
20/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	359	0	0	0	2,541.00
20/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2156	2	2	2	0.00
20/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	32	0	0	0	2,541.00
20/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1125	1	1	1	0.00
20/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	123	0	0	0	2,541.00
20/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1386	2	1	2	0.00
20/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	9	0	0	0	2,541.00
20/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0	0	0	0	0.00
20/06/2025	2037 On 06-November-25			Bond Future	10.72	87.6917	88.0749	87.6917	0.00

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20/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5604	5	6	5	0.00
20/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2970	3	3	3	300.00
20/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	8057	8	8	8	0.00
20/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1384	1	1	1	300.00
20/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1354	2	1	2	0.00
20/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	236	0	0	0	300.00
20/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2656	3	3	3	0.00
20/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	536	1	1	1	0.00
20/06/2025	2037 On 05-February-26			Bond Future	10.83	85.0772	85.4810	85.0772	0.00
20/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3881	4	4	4	0.00
20/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2857	3	3	3	1,970.00
20/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	8246	8	8	8	0.00
20/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4630	4	5	4	1,030.00
20/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	10262	10	10	10	0.00
20/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6490	6	6	6	0.00
20/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4477	4	4	4	0.00
20/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	2116	2	2	2	1,930.00
20/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1538	2	2	2	1,930.00
20/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3142	3	3	3	0.00
20/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	909	1	1	1	1,930.00
20/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	359	0	0	0	1,030.00
20/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1476	2	1	2	0.00
20/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	586	1	1	1	1,970.00
20/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2458	3	2	3	0.00
20/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1814	2	2	2	0.00
20/06/2025	2037 On 07-May-26			Bond Future	10.96	86.6538	87.0685	86.6538	0.00
20/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4267	4	4	4	0.00
20/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8421	8	8	8	0.00
20/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	3078	3	3	3	142.00
20/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	900	1	1	1	142.00
20/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3113	3	3	3	0.00
20/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2280	2	2	2	0.00
20/06/2025	2037 On 06-August-26			Bond Future	11.10	83.9794	84.4120	83.9794	0.00
20/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5534	5	6	5	0.00
20/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2309	2	2	2	0.00

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20/06/2025	2038 On 07-August-25			Bond Future	139.29	139.2855	139.2941	139.2855	2,397.00
20/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
20/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	266	0	0	0	0.00
20/06/2025	2038 On 06-November-25			Bond Future	141.96	141.9369	141.9597	141.9369	440.00
20/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
20/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	1920	2	2	2	0.00
20/06/2025	2038 On 05-February-26			Bond Future	142.51	142.4671	142.5118	142.4671	0.00
20/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
20/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	688	1	1	1	0.00
20/06/2025	2038 On 07-May-26			Bond Future	145.19	145.1428	145.1943	145.1428	0.00
20/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	664	1	1	1	0.00
20/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
20/06/2025	2038 On 06-August-26			Bond Future	145.70	145.6351	145.7043	145.6351	0.00
20/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	984	1	1	1	0.00
20/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
20/06/2025	2040 On 07-August-25			Bond Future	10.99	85.4698	86.0295	85.4698	60,872.00
20/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	13008	12	13	12	0.00
20/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	9446	9	9	9	0.00
20/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	993	1	1	1	680.00
20/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	2076	2	2	2	0.00
20/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3489	3	3	3	0.00
20/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1671	1	2	1	0.00
20/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	728	1	1	1	400.00
20/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2991	3	3	3	400.00
20/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	6176	6	6	6	0.00
20/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1308	1	1	1	0.00
20/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4538	4	5	4	0.00
20/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	8369	8	8	8	0.00
20/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	16	0	0	0	0.00
20/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	171	0	0	0	0.00
20/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1245	2	1	2	0.00
20/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	64	0	0	0	400.00
20/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	429	1	0	1	0.00
20/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	1957	2	2	2	0.00

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20/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	972	1	1	1	0.00
20/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	319	0	0	0	0.00
20/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	749	1	1	1	680.00
20/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1573	2	2	2	0.00
20/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	7	0	0	0	0.00
20/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	0	0	0	0	0.00
20/06/2025	2040 On 06-November-25			Bond Future	11.10	87.0758	87.6547	87.0758	1,568.00
20/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	5267	5	5	5	0.00
20/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	786	1	1	1	0.00
20/06/2025	2040 On 05-February-26			Bond Future	11.21	84.1992	84.8024	84.1992	0.00
20/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3815	3	4	3	0.00
20/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	11535	11	12	11	0.00
20/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	5134	5	5	5	475.00
20/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	340	0	0	0	475.00
20/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1510	2	2	2	0.00
20/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2133	2	2	2	0.00
20/06/2025	2040 On 07-May-26			Bond Future	11.34	85.7594	86.3771	85.7594	0.00
20/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4562	4	5	4	0.00
20/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6720	6	7	6	0.00
20/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4747	4	5	4	0.00
20/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1677	1	2	1	1,460.00
20/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	8025	8	8	8	0.00
20/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5947	6	6	6	0.00
20/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2741	2	3	2	820.00
20/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	1932	2	2	2	820.00
20/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4098	4	4	4	0.00
20/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1269	1	1	1	820.00
20/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2504	3	3	3	1,460.00
20/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	5695	6	6	6	0.00
20/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1647	2	2	2	1,460.00
20/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2611	3	3	3	0.00
20/06/2025	2040 On 06-August-26			Bond Future	11.49	82.8177	83.4570	82.8177	0.00
20/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	6343	6	6	6	0.00
20/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2320	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2025	2044 On 07-August-25			Bond Future	11.27	80.3661	80.9015	80.3661	46,805.00
20/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11865	11	12	11	0.00
20/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	113	0	0	0	9,000.00
20/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1430	1	1	1	9,000.00
20/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3930	3	4	3	0.00
20/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5817	5	6	5	0.00
20/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	89	0	0	0	5,600.00
20/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	267	0	0	0	9,000.00
20/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1203	1	1	1	0.00
20/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4416	5	4	5	0.00
20/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	2	0	0	0	0.00
20/06/2025	2044 On 06-November-25			Bond Future	11.37	81.8761	82.4299	81.8761	72,330.00
20/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	4282	4	4	4	0.00
20/06/2025	2044 On 06-November-25	11.75	Call	Bond Future	3722	3	4	3	0.00
20/06/2025	2044 On 06-November-25	11.25	Call	Bond Future	1869	2	2	2	11,000.00
20/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5749	5	6	5	0.00
20/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4820	4	5	4	0.00
20/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5986	6	6	6	0.00
20/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	676	1	1	1	5,800.00
20/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	964	1	1	1	5,800.00
20/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	726	1	1	1	5,600.00
20/06/2025	2044 On 06-November-25	11.75	Put	Bond Future	1367	2	1	2	11,000.00
20/06/2025	2044 On 06-November-25	11.25	Put	Bond Future	2661	3	3	3	0.00
20/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1141	1	1	1	0.00
20/06/2025	2044 On 05-February-26			Bond Future	11.49	79.0273	79.6039	79.0273	0.00
20/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	3153	3	3	3	0.00
20/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	2702	3	3	3	0.00
20/06/2025	2044 On 07-May-26			Bond Future	11.61	80.4916	81.0820	80.4916	0.00
20/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	4150	4	4	4	0.00
20/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3020	3	3	3	0.00
20/06/2025	2044 On 06-August-26			Bond Future	11.76	77.5786	78.1895	77.5786	0.00
20/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	6325	6	6	6	0.00
20/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2465	3	2	3	0.00
20/06/2025	2046 On 07-August-25			Bond Future	120.14	120.1335	120.1408	120.1335	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
20/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	1451	1	1	1	0.00
20/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
20/06/2025	2046 On 06-November-25			Bond Future	120.18	120.1615	120.1808	120.1615	7,518.00
20/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
20/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5229	5	5	5	0.00
20/06/2025	2046 On 05-February-26			Bond Future	122.48	122.4431	122.4812	122.4431	0.00
20/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	831	1	1	1	0.00
20/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
20/06/2025	2046 On 07-May-26			Bond Future	122.49	122.4475	122.4911	122.4475	0.00
20/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
20/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2459	3	2	3	0.00
20/06/2025	2046 On 06-August-26			Bond Future	124.78	124.7183	124.7771	124.7183	0.00
20/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	2397	2	2	2	0.00
20/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
20/06/2025	2050 On 07-August-25			Bond Future	118.66	119.0477	118.6621	119.0477	10,256.00
20/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
20/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1228	1	1	1	0.00
20/06/2025	2050 On 06-November-25			Bond Future	120.93	121.3139	120.9327	121.3139	4,109.00
20/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
20/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3487	3	3	3	0.00
20/06/2025	2050 On 05-February-26			Bond Future	120.84	121.2054	120.8353	121.2054	0.00
20/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
20/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	1985	2	2	2	0.00
20/06/2025	2050 On 07-May-26			Bond Future	123.11	123.4819	123.1097	123.4819	0.00
20/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
20/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	960	1	1	1	0.00
20/06/2025	2050 On 06-August-26			Bond Future	122.95	123.3196	122.9546	123.3196	0.00
20/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
20/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	315	0	0	0	0.00
20/06/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	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
20/06/2025	AL37 On 07-August-25			Index Future	1149.53	1146.9000	1149.5250	1146.9000	0.00
20/06/2025	AL37 On 06-November-25			Index Future	1171.24	1168.4530	1171.2420	1168.4530	0.00
20/06/2025	AL37 On 05-February-26			Index Future	1193.39	1190.3670	1193.3870	1190.3670	0.00
20/06/2025	AL37 On 07-May-26			Index Future	1215.59	1212.4660	1215.5920	1212.4660	0.00
20/06/2025	AL37 On 06-August-26			Index Future	1237.80	1234.4730	1237.7970	1234.4730	0.00
20/06/2025	AL7T On 07-August-25			Index Future	1383.78	1378.0190	1383.7840	1378.0190	0.00
20/06/2025	AL7T On 06-November-25			Index Future	1409.93	1403.9150	1409.9260	1403.9150	0.00
20/06/2025	AL7T On 05-February-26			Index Future	1436.59	1430.2460	1436.5850	1430.2460	0.00
20/06/2025	AL7T On 07-May-26			Index Future	1463.31	1456.7980	1463.3140	1456.7980	0.00
20/06/2025	AL7T On 06-August-26			Index Future	1490.05	1483.2390	1490.0450	1483.2390	0.00
20/06/2025	ALBI On 07-August-25			Index Future	1179.10	1174.3480	1179.0970	1174.3480	77.00
20/06/2025	ALBI On 06-November-25			Index Future	1201.37	1196.4160	1201.3720	1196.4160	0.00
20/06/2025	ALBI On 05-February-26			Index Future	1224.09	1218.8550	1224.0870	1218.8550	0.00
20/06/2025	ALBI On 07-May-26			Index Future	1246.86	1241.4830	1246.8630	1241.4830	0.00
20/06/2025	ALBI On 06-August-26			Index Future	1269.64	1264.0160	1269.6390	1264.0160	0.00
20/06/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/06/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	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
20/06/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/06/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/06/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	ES33 On 07-August-25			Bond Future	10.75	85.4358	85.7545	85.4358	0.00
20/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11950	12	12	12	0.00
20/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
20/06/2025	ES33 On 06-November-25			Bond Future	10.89	83.2674	83.6005	83.2674	0.00
20/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4950	5	5	5	0.00
20/06/2025	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
20/06/2025	ES33 On 05-February-26			Bond Future	11.03	84.8481	85.2003	84.8481	0.00
20/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	2005	2	2	2	0.00
20/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
20/06/2025	ES33 On 07-May-26			Bond Future	11.19	82.6453	83.0075	82.6453	0.00
20/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	2127	2	2	2	0.00
20/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
20/06/2025	ES33 On 06-August-26			Bond Future	11.37	84.1754	84.5543	84.1754	0.00
20/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2686	2	3	2	0.00
20/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
20/06/2025	ES42 On 07-August-25			Bond Future	11.46	80.0239	80.7114	80.0239	0.00
20/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12439	12	12	12	0.00
20/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
20/06/2025	ES42 On 06-November-25			Bond Future	11.58	77.2821	77.9907	77.2821	0.00
20/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4657	4	5	4	0.00
20/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
20/06/2025	ES42 On 05-February-26			Bond Future	11.70	78.7486	79.4828	78.7486	0.00
20/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	883	0	1	0	0.00
20/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
20/06/2025	ES42 On 07-May-26			Bond Future	11.83	75.9617	76.7128	75.9617	0.00
20/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2071	1	2	1	0.00
20/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
20/06/2025	ES42 On 06-August-26			Bond Future	11.98	77.3660	78.1402	77.3660	0.00
20/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3666	3	4	3	0.00
20/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
20/06/2025	GOVI On 07-August-25			GOVI	1160.73	1156.2050	1160.7270	1156.2050	604.00
20/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1497270	145	150	145	0.00
20/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
20/06/2025	GOVI On 06-November-25			GOVI	1182.66	1177.9320	1182.6550	1177.9320	0.00
20/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	706550	66	71	66	0.00
20/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
20/06/2025	GOVI On 05-February-26			GOVI	1205.02	1200.0250	1205.0160	1200.0250	0.00
20/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	550160	50	55	50	0.00
20/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
20/06/2025	GOVI On 07-May-26			GOVI	1227.44	1222.3030	1227.4370	1222.3030	42.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	504370	45	50	45	0.00
20/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
20/06/2025	GOVI On 06-August-26			GOVI	1249.86	1244.4880	1249.8590	1244.4880	0.00
20/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	608590	55	61	55	0.00
20/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
20/06/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/06/2025	IGOV On 07-August-25			Index Future	381.51	381.7530	381.5100	381.7530	746.00
20/06/2025	IGOV On 06-November-25			Index Future	388.81	389.0200	388.8100	389.0200	8.00
20/06/2025	IGOV On 05-February-26			Index Future	396.25	396.4080	396.2530	396.4080	0.00
20/06/2025	IGOV On 07-May-26			Index Future	403.72	403.8570	403.7160	403.8570	0.00
20/06/2025	IGOV On 06-August-26			Index Future	411.18	411.2750	411.1790	411.2750	0.00
20/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/06/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	8.2950	91.7050	8.2950	0.00
20/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
20/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
20/06/2025	R033 On 07-August-25			Bond Future	9.50	106.0201	106.3312	106.0201	7,257.00
20/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4531	4	5	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
20/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	123	0	0	0	0.00
20/06/2025	R033 On 06-November-25			Bond Future	9.58	102.9689	103.2963	102.9689	0.00
20/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4389	4	4	4	0.00
20/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	549	1	1	1	0.00
20/06/2025	R033 On 05-February-26			Bond Future	9.68	104.8993	105.2486	104.8993	0.00
20/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4955	5	5	5	0.00
20/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	916	1	1	1	0.00
20/06/2025	R033 On 07-May-26			Bond Future	9.79	101.8002	102.1602	101.8002	0.00
20/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4444	4	4	4	0.00
20/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1572	2	2	2	0.00
20/06/2025	R033 On 06-August-26			Bond Future	9.92	103.6618	104.0406	103.6618	0.00
20/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3844	4	4	4	0.00
20/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2258	2	2	2	0.00
20/06/2025	R035 On 07-August-25			Bond Future	10.09	96.2094	96.6247	96.2094	94,238.00
20/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	13253	13	13	13	0.00
20/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2276	2	2	2	0.00
20/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4618	4	5	4	0.00
20/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	3071	3	3	3	300.00
20/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6845	6	7	6	0.00
20/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	1104	1	1	1	300.00
20/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6642	6	7	6	0.00
20/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	35	0	0	0	17,500.00
20/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	319	0	0	0	0.00
20/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	31	0	0	0	300.00
20/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1167	1	1	1	0.00
20/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	125	0	0	0	8,500.00
20/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	524	1	1	1	50.00
20/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0	0	0	0	0.00
20/06/2025	R035 On 06-November-25			Bond Future	10.19	93.5137	93.9463	93.5137	11,545.00
20/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5879	6	6	6	0.00
20/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2979	3	3	3	0.00
20/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3666	3	4	3	0.00
20/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1823	2	2	2	0.00
20/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	902	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
20/06/2025	R035 On 06-November-25	11.00	Call	Bond Future	4997	5	5	5	0.00
20/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6923	7	7	7	0.00
20/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	9336	9	9	9	0.00
20/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4782	4	5	4	250.00
20/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	7015	7	7	7	0.00
20/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1626	1	2	1	300.00
20/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3278	3	3	3	300.00
20/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	8032	8	8	8	0.00
20/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1198	1	1	1	2,000.00
20/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2658	2	3	2	2,000.00
20/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2763	3	3	3	2,000.00
20/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4739	4	5	4	2,000.00
20/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9522	9	10	9	0.00
20/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	126	0	0	0	2,000.00
20/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	663	1	1	1	0.00
20/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1382	2	1	2	0.00
20/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1442	2	1	2	0.00
20/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	2795	3	3	3	0.00
20/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	211	0	0	0	300.00
20/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1131	1	1	1	0.00
20/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2254	2	2	2	0.00
20/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	299	0	0	0	250.00
20/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	653	1	1	1	0.00
20/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	134	0	0	0	250.00
20/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	309	0	0	0	2,000.00
20/06/2025	R035 On 06-November-25	11.00	Put	Bond Future	605	1	1	1	0.00
20/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2056	2	2	2	250.00
20/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3307	4	3	4	0.00
20/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	978	1	1	1	8,500.00
20/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1269	1	1	1	250.00
20/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	444	1	0	1	0.00
20/06/2025	R035 On 05-February-26			Bond Future	10.30	95.2670	95.7221	95.2670	0.00
20/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	4171	4	4	4	0.00
20/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2969	3	3	3	2,000.00
20/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4732	4	5	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
20/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10998	11	11	11	0.00
20/06/2025	R035 On 05-February-26	11.17	Call	Bond Future	5632	5	6	5	0.00
20/06/2025	R035 On 05-February-26	10.67	Call	Bond Future	3741	3	4	3	0.00
20/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4962	5	5	5	0.00
20/06/2025	R035 On 05-February-26	10.17	Call	Bond Future	2167	2	2	2	250.00
20/06/2025	R035 On 05-February-26	10.67	Put	Bond Future	1748	2	2	2	250.00
20/06/2025	R035 On 05-February-26	10.17	Put	Bond Future	2887	3	3	3	0.00
20/06/2025	R035 On 05-February-26	11.17	Put	Bond Future	1032	1	1	1	250.00
20/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1237	1	1	1	0.00
20/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	216	0	0	0	2,000.00
20/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1319	1	1	1	0.00
20/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2211	2	2	2	0.00
20/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1544	2	2	2	0.00
20/06/2025	R035 On 07-May-26			Bond Future	10.42	92.5292	92.9964	92.5292	0.00
20/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4346	4	4	4	0.00
20/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2010	2	2	2	0.00
20/06/2025	R035 On 06-August-26			Bond Future	10.54	94.2222	94.7091	94.2222	0.00
20/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4929	5	5	5	0.00
20/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2300	2	2	2	0.00
20/06/2025	R038 On 07-August-25			Bond Future	10.65	105.0826	105.4789	105.0826	6,513.00
20/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	4216	4	4	4	0.00
20/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	258	0	0	0	0.00
20/06/2025	R038 On 06-November-25			Bond Future	10.76	101.5726	101.9867	101.5726	0.00
20/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4373	4	4	4	0.00
20/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	10110	10	10	10	0.00
20/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	3205	3	3	3	1,770.00
20/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	230	0	0	0	1,770.00
20/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	1746	2	2	2	0.00
20/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1205	1	1	1	0.00
20/06/2025	R038 On 05-February-26			Bond Future	10.88	103.4766	103.9142	103.4766	0.00
20/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	5296	5	5	5	0.00
20/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1667	2	2	2	0.00
20/06/2025	R038 On 07-May-26			Bond Future	11.01	99.9096	100.3593	99.9096	0.00
20/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	5116	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
20/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2606	3	3	3	0.00
20/06/2025	R038 On 06-August-26			Bond Future	11.15	101.7359	102.2059	101.7359	0.00
20/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6439	6	6	6	0.00
20/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2590	3	3	3	0.00
20/06/2025	R053 On 07-August-25			Bond Future	11.14	107.6008	108.3267	107.6008	22,800.00
20/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	15495	15	15	15	0.00
20/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	3	0	0	0	0.00
20/06/2025	R053 On 06-November-25			Bond Future	11.25	103.7598	104.5099	103.7598	0.00
20/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5833	5	6	5	0.00
20/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1537	2	2	2	0.00
20/06/2025	R053 On 05-February-26			Bond Future	11.35	105.7048	106.4850	105.7048	0.00
20/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4580	4	5	4	0.00
20/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3429	4	3	4	0.00
20/06/2025	R053 On 07-May-26			Bond Future	11.47	101.8018	102.6008	101.8018	0.00
20/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5774	5	6	5	0.00
20/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	3948	4	4	4	0.00
20/06/2025	R053 On 06-August-26			Bond Future	11.59	103.6624	104.4883	103.6624	0.00
20/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8760	8	9	8	0.00
20/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3383	4	3	4	0.00
20/06/2025	R186 On 07-August-25			Bond Future	7.80	104.8216	104.8862	104.8216	176,920.00
20/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2399	2	2	2	0.00
20/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1819	2	2	2	1,983.00
20/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3111	3	3	3	0.00
20/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
20/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0	0	0	0	0.00
20/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
20/06/2025	R186 On 06-November-25			Bond Future	7.83	106.7914	106.8676	106.7914	7,266.00
20/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	433	0	0	0	0.00
20/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	116	0	0	0	0.00
20/06/2025	R186 On 05-February-26			Bond Future	7.89	103.4884	103.5820	103.4884	0.00
20/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	579	1	1	1	0.00
20/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	129	0	0	0	0.00
20/06/2025	R186 On 07-May-26			Bond Future	8.05	105.4072	105.5067	105.4072	0.00
20/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	505	0	1	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
20/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	128	0	0	0	0.00
20/06/2025	R186 On 06-August-26			Bond Future	8.47	102.0305	102.1441	102.0305	0.00
20/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	202	0	0	0	0.00
20/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	168	0	0	0	0.00
20/06/2025	R202 On 07-August-25			Bond Future	269.12	269.1052	269.1215	269.1052	573.00
20/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
20/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2478	2	2	2	0.00
20/06/2025	R202 On 06-November-25			Bond Future	274.27	274.2279	274.2715	274.2279	460.00
20/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
20/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1369	1	1	1	0.00
20/06/2025	R202 On 05-February-26			Bond Future	274.19	274.1003	274.1857	274.1003	0.00
20/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
20/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3634	4	4	4	0.00
20/06/2025	R202 On 07-May-26			Bond Future	279.35	279.2487	279.3471	279.2487	0.00
20/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1797	2	2	2	0.00
20/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
20/06/2025	R202 On 06-August-26			Bond Future	279.14	279.0043	279.1364	279.0043	0.00
20/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	276	0	0	0	0.00
20/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
20/06/2025	R209 On 07-August-25			Bond Future	10.36	75.8293	76.1786	75.8293	11,125.00
20/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10900	11	11	11	0.00
20/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0	0	0	0	0.00
20/06/2025	R209 On 06-November-25			Bond Future	10.45	74.1021	74.4654	74.1021	6,367.00
20/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4585	4	5	4	0.00
20/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	548	1	1	1	0.00
20/06/2025	R209 On 05-February-26			Bond Future	10.55	75.4913	75.8729	75.4913	0.00
20/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3454	3	3	3	0.00
20/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1593	2	2	2	0.00
20/06/2025	R209 On 07-May-26			Bond Future	10.66	73.7394	74.1311	73.7394	0.00
20/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3886	4	4	4	0.00
20/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	1925	2	2	2	0.00
20/06/2025	R209 On 06-August-26			Bond Future	10.79	75.0885	75.4961	75.0885	0.00
20/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4841	5	5	5	0.00
20/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2011	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
20/06/2025	R210 On 07-August-25			Bond Future	249.27	249.1924	249.2692	249.1924	967.00
20/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	829	1	1	1	0.00
20/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
20/06/2025	R210 On 06-November-25			Bond Future	250.61	250.5118	250.6149	250.5118	300.00
20/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
20/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1525	2	2	2	0.00
20/06/2025	R210 On 05-February-26			Bond Future	255.41	255.2685	255.4117	255.2685	0.00
20/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2312	2	2	2	0.00
20/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
20/06/2025	R210 On 07-May-26			Bond Future	256.74	256.5842	256.7403	256.5842	0.00
20/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1340	1	1	1	0.00
20/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
20/06/2025	R210 On 06-August-26			Bond Future	261.53	261.3442	261.5336	261.3442	0.00
20/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1694	2	2	2	0.00
20/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
20/06/2025	R213 On 07-August-25			Bond Future	8.96	94.4991	94.6905	94.4991	21,576.00
20/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	10223	10	10	10	0.00
20/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
20/06/2025	R213 On 06-November-25			Bond Future	9.04	92.7227	92.9270	92.7227	77,823.00
20/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	4117	4	4	4	0.00
20/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	259	0	0	0	0.00
20/06/2025	R213 On 05-February-26			Bond Future	9.13	94.4614	94.6837	94.4614	0.00
20/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3514	3	4	3	0.00
20/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	701	1	1	1	0.00
20/06/2025	R213 On 07-May-26			Bond Future	9.23	92.6606	92.8908	92.6606	0.00
20/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	3130	3	3	3	0.00
20/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1084	1	1	1	0.00
20/06/2025	R213 On 06-August-26			Bond Future	9.34	94.3571	94.6025	94.3571	0.00
20/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2753	3	3	3	0.00
20/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1567	2	2	2	0.00
20/06/2025	R214 On 07-August-25			Bond Future	10.92	69.7421	70.1978	69.7421	6,536.00
20/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	10112	10	10	10	0.00
20/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	1	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
20/06/2025	R214 On 06-November-25			Bond Future	11.02	67.7543	68.2254	67.7543	31,324.00
20/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	4051	4	4	4	0.00
20/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	758	1	1	1	0.00
20/06/2025	R214 On 05-February-26			Bond Future	11.12	69.0246	69.5150	69.0246	0.00
20/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2877	3	3	3	0.00
20/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2137	2	2	2	0.00
20/06/2025	R214 On 07-May-26			Bond Future	11.23	67.0056	67.5077	67.0056	0.00
20/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3872	4	4	4	0.00
20/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2308	3	2	3	0.00
20/06/2025	R214 On 06-August-26			Bond Future	11.35	68.2316	68.7510	68.2316	0.00
20/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	5248	5	5	5	0.00
20/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2122	2	2	2	0.00
20/06/2025	R248 On 07-August-25			Bond Future	11.25	83.0180	83.6052	83.0180	208,539.00
20/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	11574	11	12	11	0.00
20/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	3	0	0	0	0.00
20/06/2025	R248 On 06-November-25			Bond Future	11.35	80.1378	80.7442	80.1378	18,439.00
20/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3869	3	4	3	0.00
20/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1367	2	1	2	0.00
20/06/2025	R248 On 05-February-26			Bond Future	11.47	81.6403	82.2704	81.6403	0.00
20/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	3043	3	3	3	0.00
20/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3081	3	3	3	0.00
20/06/2025	R248 On 07-May-26			Bond Future	11.58	78.7129	79.3579	78.7129	260.00
20/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	4080	4	4	4	0.00
20/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3203	4	3	4	0.00
20/06/2025	R248 On 06-August-26			Bond Future	11.71	80.1526	80.8189	80.1526	0.00
20/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6574	6	7	6	0.00
20/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2604	3	3	3	0.00
20/06/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/06/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00