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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/06/2025 TO: 23/06/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	2029 On 07-August-25			Bond Future	138.66	138.6578	138.6650	138.6578	5,425.00
23/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	1255	1	1	1	0.00
23/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
23/06/2025	2029 On 06-November-25			Bond Future	139.88	139.8736	139.8809	139.8736	0.00
23/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	91	0	0	0	0.00
23/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
23/06/2025	2029 On 05-February-26			Bond Future	142.56	142.5509	142.5586	142.5509	0.00
23/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2449	2	2	2	0.00
23/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
23/06/2025	2029 On 07-May-26			Bond Future	143.78	143.7739	143.7823	143.7739	0.00
23/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1962	2	2	2	0.00
23/06/2025	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
23/06/2025	2029 On 06-August-26			Bond Future	146.47	146.4587	146.4677	146.4587	0.00
23/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	2368	2	2	2	0.00
23/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
23/06/2025	2030 On 07-August-25			Bond Future	8.60	98.1347	98.0632	98.1347	127,058.00
23/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8533	9	9	9	0.00
23/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11707	12	12	12	0.00
23/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6479	7	6	7	1,054.00
23/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2282	2	2	2	300.00
23/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4240	4	4	4	0.00
23/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	874	1	1	1	300.00
23/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	88	0	0	0	0.00
23/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	9	0	0	0	300.00
23/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	449	0	0	0	0.00
23/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
23/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	1	0	0	0	0.00
23/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
23/06/2025	2030 On 06-November-25			Bond Future	8.66	99.9886	99.9157	99.9886	0.00
23/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3181	3	3	3	0.00
23/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1155	1	1	1	300.00
23/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2300	2	2	2	300.00
23/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4793	5	5	5	0.00
23/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	83	0	0	0	300.00
23/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	415	0	0	0	0.00
23/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	960	1	1	1	0.00
23/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	232	0	0	0	0.00
23/06/2025	2030 On 05-February-26			Bond Future	8.73	97.8705	97.7964	97.8705	0.00
23/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2974	3	3	3	0.00
23/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	556	1	1	1	0.00
23/06/2025	2030 On 07-May-26			Bond Future	8.83	99.6888	99.6136	99.6888	0.00
23/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2572	3	3	3	0.00
23/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	886	1	1	1	0.00
23/06/2025	2030 On 06-August-26			Bond Future	8.96	97.5161	97.4398	97.5161	0.00
23/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	2092	2	2	2	0.00
23/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1355	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
23/06/2025	2032 On 07-August-25			Bond Future	9.31	97.9426	97.8502	97.9426	134,014.00
23/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11719	12	12	12	0.00
23/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2944	3	3	3	300.00
23/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5831	6	6	6	0.00
23/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1184	1	1	1	300.00
23/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	207	0	0	0	0.00
23/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	28	0	0	0	300.00
23/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	753	1	1	1	0.00
23/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
23/06/2025	2032 On 06-November-25			Bond Future	9.39	95.6319	95.5378	95.6319	0.00
23/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4849	5	5	5	0.00
23/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1547	2	2	2	300.00
23/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2996	3	3	3	300.00
23/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6666	7	7	7	0.00
23/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	137	0	0	0	300.00
23/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	720	1	1	1	0.00
23/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1516	1	2	1	0.00
23/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	307	0	0	0	0.00
23/06/2025	2032 On 05-February-26			Bond Future	9.49	97.4395	97.3437	97.4395	0.00
23/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3855	4	4	4	0.00
23/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	942	1	1	1	0.00
23/06/2025	2032 On 07-May-26			Bond Future	9.59	95.0897	94.9926	95.0897	0.00
23/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3649	4	4	4	0.00
23/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1360	1	1	1	0.00
23/06/2025	2032 On 06-August-26			Bond Future	9.72	96.8406	96.7419	96.8406	0.00
23/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3459	4	3	4	0.00
23/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1835	2	2	2	0.00
23/06/2025	2033 On 07-August-25			Bond Future	130.21	130.2921	130.2107	130.2921	1,648.00
23/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1561	2	2	2	0.00
23/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
23/06/2025	2033 On 06-November-25			Bond Future	131.16	131.2468	131.1639	131.2468	5,288.00
23/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
23/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1976	2	2	2	0.00
23/06/2025	2033 On 05-February-26			Bond Future	133.67	133.7591	133.6748	133.7591	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
23/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	795	1	1	1	0.00
23/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
23/06/2025	2033 On 07-May-26			Bond Future	134.63	134.7145	134.6291	134.7145	0.00
23/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
23/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	531	0	1	0	0.00
23/06/2025	2033 On 06-August-26			Bond Future	137.14	137.2303	137.1437	137.2303	0.00
23/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	2894	3	3	3	0.00
23/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
23/06/2025	2037 On 07-August-25			Bond Future	10.62	86.4419	86.3891	86.4419	140,391.00
23/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12617	13	13	13	0.00
23/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8502	9	9	9	0.00
23/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4644	5	5	5	0.00
23/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	951	1	1	1	2,341.00
23/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1218	1	1	1	200.00
23/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6708	7	7	7	0.00
23/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2928	3	3	3	0.00
23/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	476	1	0	1	2,541.00
23/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	819	1	1	1	300.00
23/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2610	3	3	3	300.00
23/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6759	7	7	7	0.00
23/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4797	5	5	5	7,500.00
23/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	100	0	0	0	7,500.00
23/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1543	2	2	2	0.00
23/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	26	0	0	0	300.00
23/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	420	0	0	0	0.00
23/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	341	0	0	0	2,541.00
23/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2163	2	2	2	0.00
23/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	27	0	0	0	2,541.00
23/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1112	1	1	1	0.00
23/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	111	0	0	0	2,541.00
23/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1378	1	1	1	0.00
23/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	7	0	0	0	2,541.00
23/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0	0	0	0	0.00
23/06/2025	2037 On 06-November-25			Bond Future	10.73	88.0749	88.0212	88.0749	0.00

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23/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5543	6	6	6	0.00
23/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2914	3	3	3	300.00
23/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7998	8	8	8	0.00
23/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1342	1	1	1	300.00
23/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1352	1	1	1	0.00
23/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	230	0	0	0	300.00
23/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2667	3	3	3	0.00
23/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	529	1	1	1	0.00
23/06/2025	2037 On 05-February-26			Bond Future	10.84	85.4810	85.4264	85.4810	0.00
23/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3830	4	4	4	0.00
23/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2810	3	3	3	1,970.00
23/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	8188	8	8	8	0.00
23/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4576	5	5	5	1,030.00
23/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	10204	10	10	10	0.00
23/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6432	6	6	6	0.00
23/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4423	4	4	4	0.00
23/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	2075	2	2	2	1,930.00
23/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1539	2	2	2	1,930.00
23/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3156	3	3	3	0.00
23/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	906	1	1	1	1,930.00
23/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	355	0	0	0	1,030.00
23/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1476	1	1	1	0.00
23/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	583	1	1	1	1,970.00
23/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2466	2	2	2	0.00
23/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1817	2	2	2	0.00
23/06/2025	2037 On 07-May-26			Bond Future	10.97	87.0685	87.0131	87.0685	0.00
23/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4218	4	4	4	0.00
23/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8365	8	8	8	0.00
23/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	3035	3	3	3	142.00
23/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	899	1	1	1	142.00
23/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3126	3	3	3	0.00
23/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2287	2	2	2	0.00
23/06/2025	2037 On 06-August-26			Bond Future	11.11	84.4120	84.3559	84.4120	0.00
23/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5485	6	5	6	0.00
23/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2316	2	2	2	0.00

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23/06/2025	2038 On 07-August-25			Bond Future	139.38	139.2941	139.3765	139.2941	2,397.00
23/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
23/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	183	0	0	0	0.00
23/06/2025	2038 On 06-November-25			Bond Future	142.04	141.9597	142.0437	141.9597	440.00
23/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
23/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	1836	2	2	2	0.00
23/06/2025	2038 On 05-February-26			Bond Future	142.60	142.5118	142.5978	142.5118	0.00
23/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
23/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	602	1	1	1	0.00
23/06/2025	2038 On 07-May-26			Bond Future	145.28	145.1943	145.2821	145.1943	0.00
23/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	752	1	1	1	0.00
23/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
23/06/2025	2038 On 06-August-26			Bond Future	145.79	145.7043	145.7946	145.7043	0.00
23/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	1075	1	1	1	0.00
23/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
23/06/2025	2040 On 07-August-25			Bond Future	11.02	86.0295	85.8426	86.0295	60,872.00
23/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12821	13	13	13	0.00
23/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	9258	9	9	9	0.00
23/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	875	1	1	1	680.00
23/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1914	2	2	2	0.00
23/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3307	3	3	3	0.00
23/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1521	2	2	2	0.00
23/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	628	1	1	1	400.00
23/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2814	3	3	3	400.00
23/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	5986	6	6	6	0.00
23/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1174	1	1	1	0.00
23/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4350	5	4	5	0.00
23/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	8181	8	8	8	0.00
23/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	14	0	0	0	0.00
23/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	170	0	0	0	0.00
23/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1298	1	1	1	0.00
23/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	61	0	0	0	400.00
23/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	438	0	0	0	0.00
23/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2044	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
23/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1010	1	1	1	0.00
23/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	323	0	0	0	0.00
23/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	775	1	1	1	680.00
23/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1642	2	2	2	0.00
23/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	7	0	0	0	0.00
23/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	0	0	0	0	0.00
23/06/2025	2040 On 06-November-25			Bond Future	11.13	87.6547	87.4642	87.6547	1,568.00
23/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	5099	5	5	5	0.00
23/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	808	1	1	1	0.00
23/06/2025	2040 On 05-February-26			Bond Future	11.24	84.8024	84.6084	84.8024	0.00
23/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3679	4	4	4	0.00
23/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	11348	12	11	12	0.00
23/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4981	5	5	5	475.00
23/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	347	0	0	0	475.00
23/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1551	2	2	2	0.00
23/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2191	2	2	2	0.00
23/06/2025	2040 On 07-May-26			Bond Future	11.37	86.3771	86.1798	86.3771	0.00
23/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4427	5	4	5	0.00
23/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6562	7	7	7	0.00
23/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4609	5	5	5	0.00
23/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1599	2	2	2	1,460.00
23/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7858	8	8	8	0.00
23/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5796	6	6	6	0.00
23/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2636	3	3	3	820.00
23/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	1979	2	2	2	820.00
23/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4191	4	4	4	0.00
23/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1299	1	1	1	820.00
23/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2564	3	3	3	1,460.00
23/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	5814	6	6	6	0.00
23/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1686	2	2	2	1,460.00
23/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2673	3	3	3	0.00
23/06/2025	2040 On 06-August-26			Bond Future	11.52	83.4570	83.2563	83.4570	0.00
23/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	6194	6	6	6	0.00
23/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2371	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
23/06/2025	2044 On 07-August-25			Bond Future	11.30	80.9015	80.6786	80.9015	46,805.00
23/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11642	12	12	12	0.00
23/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	83	0	0	0	9,000.00
23/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1272	1	1	1	9,000.00
23/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3714	4	4	4	0.00
23/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5593	6	6	6	0.00
23/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	88	0	0	0	5,600.00
23/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	274	0	0	0	9,000.00
23/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1268	1	1	1	0.00
23/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4608	4	5	4	0.00
23/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	1	0	0	0	0.00
23/06/2025	2044 On 06-November-25			Bond Future	11.41	82.4299	82.2027	82.4299	72,330.00
23/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	4099	4	4	4	0.00
23/06/2025	2044 On 06-November-25	11.75	Call	Bond Future	3548	4	4	4	0.00
23/06/2025	2044 On 06-November-25	11.25	Call	Bond Future	1743	2	2	2	11,000.00
23/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5548	6	6	6	0.00
23/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4629	5	5	5	0.00
23/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5783	6	6	6	0.00
23/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	701	1	1	1	5,800.00
23/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1001	1	1	1	5,800.00
23/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	753	1	1	1	5,600.00
23/06/2025	2044 On 06-November-25	11.75	Put	Bond Future	1420	1	1	1	11,000.00
23/06/2025	2044 On 06-November-25	11.25	Put	Bond Future	2762	3	3	3	0.00
23/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1185	1	1	1	0.00
23/06/2025	2044 On 05-February-26			Bond Future	11.52	79.6039	79.3727	79.6039	0.00
23/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	3010	3	3	3	0.00
23/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	2790	3	3	3	0.00
23/06/2025	2044 On 07-May-26			Bond Future	11.65	81.0820	80.8467	81.0820	0.00
23/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	4000	4	4	4	0.00
23/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3105	3	3	3	0.00
23/06/2025	2044 On 06-August-26			Bond Future	11.79	78.1895	77.9501	78.1895	0.00
23/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	6151	6	6	6	0.00
23/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2531	2	3	2	0.00
23/06/2025	2046 On 07-August-25			Bond Future	119.62	120.1408	119.6249	120.1408	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
23/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	935	1	1	1	0.00
23/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
23/06/2025	2046 On 06-November-25			Bond Future	119.66	120.1808	119.6552	120.1808	7,518.00
23/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
23/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5755	5	6	5	0.00
23/06/2025	2046 On 05-February-26			Bond Future	121.95	122.4812	121.9456	122.4812	0.00
23/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	296	1	0	1	0.00
23/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
23/06/2025	2046 On 07-May-26			Bond Future	121.95	122.4911	121.9461	122.4911	0.00
23/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
23/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	3004	2	3	2	0.00
23/06/2025	2046 On 06-August-26			Bond Future	124.22	124.7771	124.2223	124.7771	0.00
23/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1842	2	2	2	0.00
23/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
23/06/2025	2050 On 07-August-25			Bond Future	118.28	118.6621	118.2789	118.6621	10,256.00
23/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
23/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1611	1	2	1	0.00
23/06/2025	2050 On 06-November-25			Bond Future	120.54	120.9327	120.5424	120.9327	4,109.00
23/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
23/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3878	3	4	3	0.00
23/06/2025	2050 On 05-February-26			Bond Future	120.44	120.8353	120.4377	120.8353	0.00
23/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
23/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2382	2	2	2	0.00
23/06/2025	2050 On 07-May-26			Bond Future	122.70	123.1097	122.7049	123.1097	0.00
23/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
23/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1365	1	1	1	0.00
23/06/2025	2050 On 06-August-26			Bond Future	122.54	122.9546	122.5430	122.9546	0.00
23/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
23/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	727	0	1	0	0.00
23/06/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	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
23/06/2025	AL37 On 07-August-25			Index Future	1148.72	1149.5250	1148.7190	1149.5250	0.00
23/06/2025	AL37 On 06-November-25			Index Future	1170.42	1171.2420	1170.4220	1171.2420	0.00
23/06/2025	AL37 On 05-February-26			Index Future	1192.56	1193.3870	1192.5560	1193.3870	0.00
23/06/2025	AL37 On 07-May-26			Index Future	1214.76	1215.5920	1214.7550	1215.5920	0.00
23/06/2025	AL37 On 06-August-26			Index Future	1236.96	1237.7970	1236.9560	1237.7970	0.00
23/06/2025	AL7T On 07-August-25			Index Future	1382.74	1383.7840	1382.7370	1383.7840	0.00
23/06/2025	AL7T On 06-November-25			Index Future	1408.86	1409.9260	1408.8600	1409.9260	0.00
23/06/2025	AL7T On 05-February-26			Index Future	1435.50	1436.5850	1435.5040	1436.5850	0.00
23/06/2025	AL7T On 07-May-26			Index Future	1462.23	1463.3140	1462.2250	1463.3140	0.00
23/06/2025	AL7T On 06-August-26			Index Future	1488.95	1490.0450	1488.9490	1490.0450	0.00
23/06/2025	ALBI On 07-August-25			Index Future	1177.72	1179.0970	1177.7160	1179.0970	77.00
23/06/2025	ALBI On 06-November-25			Index Future	1199.97	1201.3720	1199.9660	1201.3720	0.00
23/06/2025	ALBI On 05-February-26			Index Future	1222.66	1224.0870	1222.6600	1224.0870	0.00
23/06/2025	ALBI On 07-May-26			Index Future	1245.42	1246.8630	1245.4190	1246.8630	0.00
23/06/2025	ALBI On 06-August-26			Index Future	1268.18	1269.6390	1268.1800	1269.6390	0.00
23/06/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/06/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	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
23/06/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
23/06/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/06/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	ES33 On 07-August-25			Bond Future	10.77	85.7545	85.6890	85.7545	0.00
23/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11884	12	12	12	0.00
23/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
23/06/2025	ES33 On 06-November-25			Bond Future	10.90	83.6005	83.5338	83.6005	0.00
23/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4884	5	5	5	0.00
23/06/2025	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
23/06/2025	ES33 On 05-February-26			Bond Future	11.05	85.2003	85.1325	85.2003	0.00
23/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1937	2	2	2	0.00
23/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
23/06/2025	ES33 On 07-May-26			Bond Future	11.21	83.0075	82.9386	83.0075	0.00
23/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	2058	2	2	2	0.00
23/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
23/06/2025	ES33 On 06-August-26			Bond Future	11.38	84.5543	84.4844	84.5543	0.00
23/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2616	3	3	3	0.00
23/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
23/06/2025	ES42 On 07-August-25			Bond Future	11.49	80.7114	80.5020	80.7114	0.00
23/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12230	12	12	12	0.00
23/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
23/06/2025	ES42 On 06-November-25			Bond Future	11.61	77.9907	77.7773	77.9907	0.00
23/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4443	5	4	5	0.00
23/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
23/06/2025	ES42 On 05-February-26			Bond Future	11.74	79.4828	79.2655	79.4828	0.00
23/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	666	1	1	1	0.00
23/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
23/06/2025	ES42 On 07-May-26			Bond Future	11.87	76.7128	76.4916	76.7128	0.00
23/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1850	2	2	2	0.00
23/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
23/06/2025	ES42 On 06-August-26			Bond Future	12.02	78.1402	77.9152	78.1402	0.00
23/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3441	4	3	4	0.00
23/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
23/06/2025	GOVI On 07-August-25			GOVI	1159.43	1160.7270	1159.4250	1160.7270	604.00
23/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1484250	150	148	150	0.00
23/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
23/06/2025	GOVI On 06-November-25			GOVI	1181.33	1182.6550	1181.3300	1182.6550	0.00
23/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	693300	71	69	71	0.00
23/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
23/06/2025	GOVI On 05-February-26			GOVI	1203.67	1205.0160	1203.6710	1205.0160	0.00
23/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	536710	55	54	55	0.00
23/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
23/06/2025	GOVI On 07-May-26			GOVI	1226.08	1227.4370	1226.0760	1227.4370	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
23/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	490760	50	49	50	0.00
23/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
23/06/2025	GOVI On 06-August-26			GOVI	1248.48	1249.8590	1248.4840	1249.8590	0.00
23/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	594840	61	59	61	0.00
23/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
23/06/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/06/2025	IGOV On 07-August-25			Index Future	381.05	381.5100	381.0510	381.5100	746.00
23/06/2025	IGOV On 06-November-25			Index Future	388.34	388.8100	388.3440	388.8100	8.00
23/06/2025	IGOV On 05-February-26			Index Future	395.78	396.2530	395.7790	396.2530	0.00
23/06/2025	IGOV On 07-May-26			Index Future	403.24	403.7160	403.2360	403.7160	0.00
23/06/2025	IGOV On 06-August-26			Index Future	410.69	411.1790	410.6940	411.1790	0.00
23/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/06/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	8.2950	91.7050	8.2950	0.00
23/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
23/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
23/06/2025	R033 On 07-August-25			Bond Future	9.52	106.3312	106.1972	106.3312	7,257.00
23/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4393	5	4	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
23/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	118	0	0	0	0.00
23/06/2025	R033 On 06-November-25			Bond Future	9.61	103.2963	103.1599	103.2963	0.00
23/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4266	4	4	4	0.00
23/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	562	1	1	1	0.00
23/06/2025	R033 On 05-February-26			Bond Future	9.71	105.2486	105.1098	105.2486	0.00
23/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4837	5	5	5	0.00
23/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	937	1	1	1	0.00
23/06/2025	R033 On 07-May-26			Bond Future	9.82	102.1602	102.0190	102.1602	0.00
23/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4338	4	4	4	0.00
23/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1607	2	2	2	0.00
23/06/2025	R033 On 06-August-26			Bond Future	9.95	104.0406	103.8972	104.0406	0.00
23/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3748	4	4	4	0.00
23/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2305	2	2	2	0.00
23/06/2025	R035 On 07-August-25			Bond Future	10.11	96.6247	96.5137	96.6247	94,238.00
23/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	13142	13	13	13	0.00
23/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2163	2	2	2	0.00
23/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4500	5	5	5	0.00
23/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2954	3	3	3	300.00
23/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6731	7	7	7	0.00
23/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	1014	1	1	1	300.00
23/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6527	7	7	7	0.00
23/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	31	0	0	0	17,500.00
23/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	313	0	0	0	0.00
23/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	27	0	0	0	300.00
23/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1188	1	1	1	0.00
23/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	118	0	0	0	8,500.00
23/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	522	1	1	1	50.00
23/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0	0	0	0	0.00
23/06/2025	R035 On 06-November-25			Bond Future	10.21	93.9463	93.8332	93.9463	11,545.00
23/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5769	6	6	6	0.00
23/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	2886	3	3	3	0.00
23/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3567	4	4	4	0.00
23/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	1748	2	2	2	0.00
23/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	849	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
23/06/2025	R035 On 06-November-25	11.00	Call	Bond Future	4890	5	5	5	0.00
23/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6811	7	7	7	0.00
23/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	9222	9	9	9	0.00
23/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4675	5	5	5	250.00
23/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6902	7	7	7	0.00
23/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1554	2	2	2	300.00
23/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3182	3	3	3	300.00
23/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7919	8	8	8	0.00
23/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1136	1	1	1	2,000.00
23/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2569	3	3	3	2,000.00
23/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2673	3	3	3	2,000.00
23/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4633	5	5	5	2,000.00
23/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9408	10	9	10	0.00
23/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	125	0	0	0	2,000.00
23/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	670	1	1	1	0.00
23/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1405	1	1	1	0.00
23/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1466	1	1	1	0.00
23/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	2846	3	3	3	0.00
23/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	210	0	0	0	300.00
23/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1148	1	1	1	0.00
23/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2295	2	2	2	0.00
23/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	300	0	0	0	250.00
23/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	660	1	1	1	0.00
23/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	133	0	0	0	250.00
23/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	309	0	0	0	2,000.00
23/06/2025	R035 On 06-November-25	11.00	Put	Bond Future	611	1	1	1	0.00
23/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	2093	2	2	2	250.00
23/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	3368	3	3	3	0.00
23/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	992	1	1	1	8,500.00
23/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1289	1	1	1	250.00
23/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	446	0	0	0	0.00
23/06/2025	R035 On 05-February-26			Bond Future	10.32	95.7221	95.6070	95.7221	0.00
23/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	4079	4	4	4	0.00
23/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2888	3	3	3	2,000.00
23/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4635	5	5	5	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
23/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10884	11	11	11	0.00
23/06/2025	R035 On 05-February-26	11.17	Call	Bond Future	5530	6	6	6	0.00
23/06/2025	R035 On 05-February-26	10.67	Call	Bond Future	3652	4	4	4	0.00
23/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4864	5	5	5	0.00
23/06/2025	R035 On 05-February-26	10.17	Call	Bond Future	2098	2	2	2	250.00
23/06/2025	R035 On 05-February-26	10.67	Put	Bond Future	1775	2	2	2	250.00
23/06/2025	R035 On 05-February-26	10.17	Put	Bond Future	2932	3	3	3	0.00
23/06/2025	R035 On 05-February-26	11.17	Put	Bond Future	1045	1	1	1	250.00
23/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1254	1	1	1	0.00
23/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	217	0	0	0	2,000.00
23/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1337	1	1	1	0.00
23/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2245	2	2	2	0.00
23/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1566	2	2	2	0.00
23/06/2025	R035 On 07-May-26			Bond Future	10.44	92.9964	92.8794	92.9964	0.00
23/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4259	4	4	4	0.00
23/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2039	2	2	2	0.00
23/06/2025	R035 On 06-August-26			Bond Future	10.57	94.7091	94.5903	94.7091	0.00
23/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4841	5	5	5	0.00
23/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2332	2	2	2	0.00
23/06/2025	R038 On 07-August-25			Bond Future	10.66	105.4789	105.4166	105.4789	6,513.00
23/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	4137	4	4	4	0.00
23/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	241	0	0	0	0.00
23/06/2025	R038 On 06-November-25			Bond Future	10.77	101.9867	101.9232	101.9867	0.00
23/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4304	4	4	4	0.00
23/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	10041	10	10	10	0.00
23/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	3142	3	3	3	1,770.00
23/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	224	0	0	0	1,770.00
23/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	1746	2	2	2	0.00
23/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1200	1	1	1	0.00
23/06/2025	R038 On 05-February-26			Bond Future	10.89	103.9142	103.8496	103.9142	0.00
23/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	5232	5	5	5	0.00
23/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1668	2	2	2	0.00
23/06/2025	R038 On 07-May-26			Bond Future	11.02	100.3593	100.2939	100.3593	0.00
23/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	5058	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
23/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2613	3	3	3	0.00
23/06/2025	R038 On 06-August-26			Bond Future	11.16	102.2059	102.1396	102.2059	0.00
23/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6381	6	6	6	0.00
23/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2598	3	3	3	0.00
23/06/2025	R053 On 07-August-25			Bond Future	11.17	108.3267	108.0672	108.3267	22,800.00
23/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	15235	15	15	15	0.00
23/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	2	0	0	0	0.00
23/06/2025	R053 On 06-November-25			Bond Future	11.28	104.5099	104.2455	104.5099	0.00
23/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5614	6	6	6	0.00
23/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1583	2	2	2	0.00
23/06/2025	R053 On 05-February-26			Bond Future	11.39	106.4850	106.2159	106.4850	0.00
23/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4404	5	4	5	0.00
23/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3522	3	4	3	0.00
23/06/2025	R053 On 07-May-26			Bond Future	11.50	102.6008	102.3268	102.6008	0.00
23/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5593	6	6	6	0.00
23/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4042	4	4	4	0.00
23/06/2025	R053 On 06-August-26			Bond Future	11.63	104.4883	104.2097	104.4883	0.00
23/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8554	9	9	9	0.00
23/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3456	3	3	3	0.00
23/06/2025	R186 On 07-August-25			Bond Future	7.83	104.8862	104.8440	104.8862	175,920.00
23/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2357	2	2	2	0.00
23/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1777	2	2	2	1,983.00
23/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3069	3	3	3	0.00
23/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
23/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0	0	0	0	0.00
23/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
23/06/2025	R186 On 06-November-25			Bond Future	7.87	106.8676	106.8247	106.8676	7,266.00
23/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	401	0	0	0	0.00
23/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	127	0	0	0	0.00
23/06/2025	R186 On 05-February-26			Bond Future	7.94	103.5820	103.5384	103.5820	0.00
23/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	546	1	1	1	0.00
23/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	140	0	0	0	0.00
23/06/2025	R186 On 07-May-26			Bond Future	8.13	105.5067	105.4626	105.5067	0.00
23/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	473	1	0	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
23/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	141	0	0	0	0.00
23/06/2025	R186 On 06-August-26			Bond Future	8.60	102.1441	102.0995	102.1441	0.00
23/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	179	0	0	0	0.00
23/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	189	0	0	0	0.00
23/06/2025	R202 On 07-August-25			Bond Future	268.76	269.1215	268.7564	269.1215	573.00
23/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
23/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2844	2	3	2	0.00
23/06/2025	R202 On 06-November-25			Bond Future	273.90	274.2715	273.8994	274.2715	460.00
23/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
23/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1741	1	2	1	0.00
23/06/2025	R202 On 05-February-26			Bond Future	273.81	274.1857	273.8072	274.1857	0.00
23/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
23/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	4013	4	4	4	0.00
23/06/2025	R202 On 07-May-26			Bond Future	278.96	279.3471	278.9622	279.3471	0.00
23/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1412	2	1	2	0.00
23/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
23/06/2025	R202 On 06-August-26			Bond Future	278.75	279.1364	278.7456	279.1364	0.00
23/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	0	0	0	0	0.00
23/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	114	0	0	0	0.00
23/06/2025	R209 On 07-August-25			Bond Future	10.37	76.1786	76.1045	76.1786	11,125.00
23/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10826	11	11	11	0.00
23/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0	0	0	0	0.00
23/06/2025	R209 On 06-November-25			Bond Future	10.47	74.4654	74.3900	74.4654	6,367.00
23/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4509	5	5	5	0.00
23/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	548	1	1	1	0.00
23/06/2025	R209 On 05-February-26			Bond Future	10.57	75.8729	75.7962	75.8729	0.00
23/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3390	3	3	3	0.00
23/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1606	2	2	2	0.00
23/06/2025	R209 On 07-May-26			Bond Future	10.68	74.1311	74.0531	74.1311	0.00
23/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3825	4	4	4	0.00
23/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	1941	2	2	2	0.00
23/06/2025	R209 On 06-August-26			Bond Future	10.80	75.4961	75.4170	75.4961	0.00
23/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4778	5	5	5	0.00
23/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2027	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
23/06/2025	R210 On 07-August-25			Bond Future	249.28	249.2692	249.2824	249.2692	967.00
23/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	842	1	1	1	0.00
23/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
23/06/2025	R210 On 06-November-25			Bond Future	250.63	250.6149	250.6284	250.6149	300.00
23/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
23/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1512	2	2	2	0.00
23/06/2025	R210 On 05-February-26			Bond Future	255.43	255.4117	255.4259	255.4117	0.00
23/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2326	2	2	2	0.00
23/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
23/06/2025	R210 On 07-May-26			Bond Future	256.76	256.7403	256.7557	256.7403	0.00
23/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1356	1	1	1	0.00
23/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
23/06/2025	R210 On 06-August-26			Bond Future	261.55	261.5336	261.5500	261.5336	0.00
23/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1710	2	2	2	0.00
23/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
23/06/2025	R213 On 07-August-25			Bond Future	8.98	94.6905	94.6310	94.6905	21,576.00
23/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	10164	10	10	10	0.00
23/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
23/06/2025	R213 On 06-November-25			Bond Future	9.06	92.9270	92.8664	92.9270	77,823.00
23/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	4056	4	4	4	0.00
23/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	259	0	0	0	0.00
23/06/2025	R213 On 05-February-26			Bond Future	9.15	94.6837	94.6221	94.6837	0.00
23/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3459	4	3	4	0.00
23/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	707	1	1	1	0.00
23/06/2025	R213 On 07-May-26			Bond Future	9.24	92.8908	92.8283	92.8908	0.00
23/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	3080	3	3	3	0.00
23/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1096	1	1	1	0.00
23/06/2025	R213 On 06-August-26			Bond Future	9.36	94.6025	94.5391	94.6025	0.00
23/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2707	3	3	3	0.00
23/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1585	2	2	2	0.00
23/06/2025	R214 On 07-August-25			Bond Future	10.95	70.1978	70.0064	70.1978	6,536.00
23/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9920	10	10	10	0.00
23/06/2025	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
23/06/2025	R214 On 06-November-25			Bond Future	11.05	68.2254	68.0304	68.2254	31,324.00
23/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	3887	4	4	4	0.00
23/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	789	1	1	1	0.00
23/06/2025	R214 On 05-February-26			Bond Future	11.16	69.5150	69.3164	69.5150	0.00
23/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2750	3	3	3	0.00
23/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2209	2	2	2	0.00
23/06/2025	R214 On 07-May-26			Bond Future	11.27	67.5077	67.3056	67.5077	0.00
23/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3737	4	4	4	0.00
23/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2375	2	2	2	0.00
23/06/2025	R214 On 06-August-26			Bond Future	11.39	68.7510	68.5454	68.7510	0.00
23/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	5100	5	5	5	0.00
23/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2180	2	2	2	0.00
23/06/2025	R248 On 07-August-25			Bond Future	11.27	83.6052	83.4077	83.6052	208,239.00
23/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	11376	12	11	12	0.00
23/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	2	0	0	0	0.00
23/06/2025	R248 On 06-November-25			Bond Future	11.38	80.7442	80.5430	80.7442	18,439.00
23/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3711	4	4	4	0.00
23/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1410	1	1	1	0.00
23/06/2025	R248 On 05-February-26			Bond Future	11.50	82.2704	82.0655	82.2704	0.00
23/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2919	3	3	3	0.00
23/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3161	3	3	3	0.00
23/06/2025	R248 On 07-May-26			Bond Future	11.61	79.3579	79.1494	79.3579	260.00
23/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3947	4	4	4	0.00
23/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3278	3	3	3	0.00
23/06/2025	R248 On 06-August-26			Bond Future	11.74	80.8189	80.6068	80.8189	0.00
23/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6418	7	6	7	0.00
23/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2660	3	3	3	0.00
23/06/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/06/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00