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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/06/2025 TO: 24/06/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	2029 On 07-August-25			Bond Future	138.67	138.6650	138.6721	138.6650	5,425.00
24/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	1262	1	1	1	0.00
24/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
24/06/2025	2029 On 06-November-25			Bond Future	139.89	139.8809	139.8882	139.8809	0.00
24/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	98	0	0	0	0.00
24/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
24/06/2025	2029 On 05-February-26			Bond Future	142.57	142.5586	142.5663	142.5586	0.00
24/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	2456	2	2	2	0.00
24/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
24/06/2025	2029 On 07-May-26			Bond Future	143.79	143.7823	143.7905	143.7823	0.00
24/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1970	2	2	2	0.00
24/06/2025	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
24/06/2025	2029 On 06-August-26			Bond Future	146.48	146.4677	146.4765	146.4677	0.00
24/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	2376	2	2	2	0.00
24/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
24/06/2025	2030 On 07-August-25			Bond Future	8.52	98.0632	98.3644	98.0632	127,058.00
24/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8834	9	9	9	0.00
24/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	12009	12	12	12	0.00
24/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6780	6	7	6	1,054.00
24/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2553	2	3	2	300.00
24/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4537	4	5	4	0.00
24/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	1061	1	1	1	300.00
24/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	58	0	0	0	0.00
24/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	5	0	0	0	300.00
24/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	335	0	0	0	0.00
24/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
24/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	0	0	0	0	0.00
24/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
24/06/2025	2030 On 06-November-25			Bond Future	8.57	99.9157	100.2227	99.9157	0.00
24/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3443	3	3	3	0.00
24/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1322	1	1	1	300.00
24/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2534	2	3	2	300.00
24/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	5082	5	5	5	0.00
24/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	65	0	0	0	300.00
24/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	342	0	0	0	0.00
24/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	820	1	1	1	0.00
24/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	187	0	0	0	0.00
24/06/2025	2030 On 05-February-26			Bond Future	8.64	97.7964	98.1093	97.7964	0.00
24/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	3211	3	3	3	0.00
24/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	480	1	0	1	0.00
24/06/2025	2030 On 07-May-26			Bond Future	8.73	99.6136	99.9325	99.6136	0.00
24/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2789	3	3	3	0.00
24/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	784	1	1	1	0.00
24/06/2025	2030 On 06-August-26			Bond Future	8.85	97.4398	97.7650	97.4398	0.00
24/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	2282	2	2	2	0.00
24/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1221	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
24/06/2025	2032 On 07-August-25			Bond Future	9.22	97.8502	98.2907	97.8502	134,094.00
24/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	12159	12	12	12	0.00
24/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	3322	3	3	3	300.00
24/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	6261	6	6	6	0.00
24/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1444	1	1	1	300.00
24/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	144	0	0	0	0.00
24/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	17	0	0	0	300.00
24/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	572	1	1	1	0.00
24/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
24/06/2025	2032 On 06-November-25			Bond Future	9.30	95.5378	95.9867	95.5378	0.00
24/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	5238	5	5	5	0.00
24/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1781	2	2	2	300.00
24/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	3323	3	3	3	300.00
24/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	7086	7	7	7	0.00
24/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	107	0	0	0	300.00
24/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	598	1	1	1	0.00
24/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1301	2	1	2	0.00
24/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	248	0	0	0	0.00
24/06/2025	2032 On 05-February-26			Bond Future	9.38	97.3437	97.8012	97.3437	0.00
24/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	4188	4	4	4	0.00
24/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	817	1	1	1	0.00
24/06/2025	2032 On 07-May-26			Bond Future	9.48	94.9926	95.4588	94.9926	0.00
24/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3962	4	4	4	0.00
24/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1206	1	1	1	0.00
24/06/2025	2032 On 06-August-26			Bond Future	9.60	96.7419	97.2171	96.7419	0.00
24/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3754	3	4	3	0.00
24/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1654	2	2	2	0.00
24/06/2025	2033 On 07-August-25			Bond Future	130.44	130.2107	130.4433	130.2107	1,648.00
24/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1793	2	2	2	0.00
24/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
24/06/2025	2033 On 06-November-25			Bond Future	131.40	131.1639	131.4010	131.1639	5,288.00
24/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
24/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1739	2	2	2	0.00
24/06/2025	2033 On 05-February-26			Bond Future	133.92	133.6748	133.9165	133.6748	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
24/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1037	1	1	1	0.00
24/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
24/06/2025	2033 On 07-May-26			Bond Future	134.88	134.6291	134.8759	134.6291	0.00
24/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
24/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	284	1	0	1	0.00
24/06/2025	2033 On 06-August-26			Bond Future	137.40	137.1437	137.3955	137.1437	0.00
24/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3146	3	3	3	0.00
24/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
24/06/2025	2037 On 07-August-25			Bond Future	10.49	86.3891	87.1532	86.3891	140,390.00
24/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	13381	13	13	13	0.00
24/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	9263	9	9	9	0.00
24/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	5359	5	5	5	0.00
24/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	1320	1	1	1	2,341.00
24/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1643	1	2	1	200.00
24/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	7458	7	7	7	0.00
24/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	3560	3	4	3	0.00
24/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	715	0	1	0	2,541.00
24/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	1157	1	1	1	300.00
24/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	3216	3	3	3	300.00
24/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	7510	7	8	7	0.00
24/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	5516	5	6	5	7,500.00
24/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	55	0	0	0	7,500.00
24/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1117	2	1	2	0.00
24/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	13	0	0	0	300.00
24/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	263	0	0	0	0.00
24/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	209	0	0	0	2,541.00
24/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	1638	2	2	2	0.00
24/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	13	0	0	0	2,541.00
24/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	773	1	1	1	0.00
24/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	62	0	0	0	2,541.00
24/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	983	1	1	1	0.00
24/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	3	0	0	0	2,541.00
24/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	0	0	0	0	0.00
24/06/2025	2037 On 06-November-25			Bond Future	10.59	88.0212	88.7997	88.0212	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
24/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	6198	6	6	6	0.00
24/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	3421	3	3	3	300.00
24/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	8717	8	9	8	0.00
24/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1673	1	2	1	300.00
24/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1080	1	1	1	0.00
24/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	171	0	0	0	300.00
24/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2220	3	2	3	0.00
24/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	404	1	0	1	0.00
24/06/2025	2037 On 05-February-26			Bond Future	10.70	85.4264	86.2198	85.4264	0.00
24/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	4343	4	4	4	0.00
24/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	3249	3	3	3	1,970.00
24/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	8874	8	9	8	0.00
24/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	5132	5	5	5	1,030.00
24/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	10928	10	11	10	0.00
24/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	7069	6	7	6	0.00
24/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4971	4	5	4	0.00
24/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	2444	2	2	2	1,930.00
24/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1294	2	1	2	1,930.00
24/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	2732	3	3	3	0.00
24/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	749	1	1	1	1,930.00
24/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	287	0	0	0	1,030.00
24/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1239	1	1	1	0.00
24/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	476	1	0	1	1,970.00
24/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2111	2	2	2	0.00
24/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1536	2	2	2	0.00
24/06/2025	2037 On 07-May-26			Bond Future	10.82	87.0131	87.8216	87.0131	0.00
24/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4725	4	5	4	0.00
24/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	9036	8	9	8	0.00
24/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	3462	3	3	3	142.00
24/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	762	1	1	1	142.00
24/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	2744	3	3	3	0.00
24/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	1986	2	2	2	0.00
24/06/2025	2037 On 06-August-26			Bond Future	10.96	84.3559	85.1795	84.3559	0.00
24/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	6033	5	6	5	0.00
24/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2040	2	2	2	0.00

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24/06/2025	2038 On 07-August-25			Bond Future	139.31	139.3765	139.3132	139.3765	2,397.00
24/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
24/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	247	0	0	0	0.00
24/06/2025	2038 On 06-November-25			Bond Future	141.98	142.0437	141.9791	142.0437	440.00
24/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
24/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	1901	2	2	2	0.00
24/06/2025	2038 On 05-February-26			Bond Future	142.53	142.5978	142.5322	142.5978	0.00
24/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
24/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	668	1	1	1	0.00
24/06/2025	2038 On 07-May-26			Bond Future	145.22	145.2821	145.2159	145.2821	0.00
24/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	686	1	1	1	0.00
24/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
24/06/2025	2038 On 06-August-26			Bond Future	145.73	145.7946	145.7273	145.7946	0.00
24/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	1007	1	1	1	0.00
24/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
24/06/2025	2040 On 07-August-25			Bond Future	10.89	85.8426	86.6687	85.8426	63,439.00
24/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	13647	13	14	13	0.00
24/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	10080	9	10	9	0.00
24/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	1243	1	1	1	680.00
24/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	2476	2	2	2	0.00
24/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	4004	3	4	3	0.00
24/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	2023	2	2	2	0.00
24/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	926	1	1	1	400.00
24/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	3473	3	3	3	400.00
24/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	6784	6	7	6	0.00
24/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1610	1	2	1	0.00
24/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	5103	4	5	4	0.00
24/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	8999	8	9	8	0.00
24/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	7	0	0	0	0.00
24/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	97	0	0	0	0.00
24/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	907	1	1	1	0.00
24/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	32	0	0	0	400.00
24/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	271	0	0	0	0.00
24/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	1516	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
24/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	685	1	1	1	0.00
24/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	194	0	0	0	0.00
24/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	510	1	1	1	680.00
24/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1183	2	1	2	0.00
24/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	3	0	0	0	0.00
24/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	0	0	0	0	0.00
24/06/2025	2040 On 06-November-25			Bond Future	10.99	87.4642	88.3060	87.4642	1,568.00
24/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	5763	5	6	5	0.00
24/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	631	1	1	1	0.00
24/06/2025	2040 On 05-February-26			Bond Future	11.11	84.6084	85.4663	84.6084	0.00
24/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	4206	4	4	4	0.00
24/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	12139	11	12	11	0.00
24/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	5587	5	6	5	475.00
24/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	279	0	0	0	475.00
24/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1300	2	1	2	0.00
24/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	1860	2	2	2	0.00
24/06/2025	2040 On 07-May-26			Bond Future	11.23	86.1798	87.0539	86.1798	0.00
24/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4962	4	5	4	0.00
24/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	7203	7	7	7	0.00
24/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	5155	5	5	5	0.00
24/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1892	2	2	2	1,460.00
24/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	8545	8	9	8	0.00
24/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	6404	6	6	6	0.00
24/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	3038	3	3	3	820.00
24/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	1712	2	2	2	820.00
24/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	3720	4	4	4	0.00
24/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1112	1	1	1	820.00
24/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2236	3	2	3	1,460.00
24/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	5233	6	5	6	0.00
24/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1453	2	1	2	1,460.00
24/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2335	3	2	3	0.00
24/06/2025	2040 On 06-August-26			Bond Future	11.37	83.2563	84.1468	83.2563	0.00
24/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	6801	6	7	6	0.00
24/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2088	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
24/06/2025	2044 On 07-August-25			Bond Future	11.17	80.6786	81.5179	80.6786	46,805.00
24/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	12480	12	12	12	0.00
24/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	150	0	0	0	9,000.00
24/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1728	1	2	1	9,000.00
24/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	4442	4	4	4	0.00
24/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	6392	6	6	6	0.00
24/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	47	0	0	0	5,600.00
24/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	163	0	0	0	9,000.00
24/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	886	1	1	1	0.00
24/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	3837	5	4	5	0.00
24/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	1	0	0	0	0.00
24/06/2025	2044 On 06-November-25			Bond Future	11.28	82.2027	83.0579	82.2027	72,330.00
24/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	4712	4	5	4	0.00
24/06/2025	2044 On 06-November-25	11.75	Call	Bond Future	4123	4	4	4	0.00
24/06/2025	2044 On 06-November-25	11.25	Call	Bond Future	2137	2	2	2	11,000.00
24/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	6238	6	6	6	0.00
24/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	5274	5	5	5	0.00
24/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	6483	6	6	6	0.00
24/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	545	1	1	1	5,800.00
24/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	790	1	1	1	5,800.00
24/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	587	1	1	1	5,600.00
24/06/2025	2044 On 06-November-25	11.75	Put	Bond Future	1140	1	1	1	11,000.00
24/06/2025	2044 On 06-November-25	11.25	Put	Bond Future	2302	3	2	3	0.00
24/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	943	1	1	1	0.00
24/06/2025	2044 On 05-February-26			Bond Future	11.39	79.3727	80.2442	79.3727	0.00
24/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	3486	3	3	3	0.00
24/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	2395	3	2	3	0.00
24/06/2025	2044 On 07-May-26			Bond Future	11.51	80.8467	81.7347	80.8467	0.00
24/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	4511	4	5	4	0.00
24/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	2728	3	3	3	0.00
24/06/2025	2044 On 06-August-26			Bond Future	11.65	77.9501	78.8547	77.9501	0.00
24/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	6760	6	7	6	0.00
24/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2235	3	2	3	0.00
24/06/2025	2046 On 07-August-25			Bond Future	119.63	119.6249	119.6330	119.6249	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
24/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	943	1	1	1	0.00
24/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
24/06/2025	2046 On 06-November-25			Bond Future	119.66	119.6552	119.6633	119.6552	7,518.00
24/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
24/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5747	6	6	6	0.00
24/06/2025	2046 On 05-February-26			Bond Future	121.95	121.9456	121.9541	121.9456	0.00
24/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	304	0	0	0	0.00
24/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
24/06/2025	2046 On 07-May-26			Bond Future	121.95	121.9461	121.9550	121.9461	0.00
24/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
24/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2995	3	3	3	0.00
24/06/2025	2046 On 06-August-26			Bond Future	124.23	124.2223	124.2319	124.2223	0.00
24/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1852	2	2	2	0.00
24/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
24/06/2025	2050 On 07-August-25			Bond Future	118.19	118.2789	118.1895	118.2789	10,256.00
24/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
24/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1700	2	2	2	0.00
24/06/2025	2050 On 06-November-25			Bond Future	120.45	120.5424	120.4512	120.5424	5,109.00
24/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
24/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3969	4	4	4	0.00
24/06/2025	2050 On 05-February-26			Bond Future	120.35	120.4377	120.3450	120.4377	0.00
24/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
24/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2475	2	2	2	0.00
24/06/2025	2050 On 07-May-26			Bond Future	122.61	122.7049	122.6108	122.7049	0.00
24/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
24/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1459	1	1	1	0.00
24/06/2025	2050 On 06-August-26			Bond Future	122.45	122.5430	122.4472	122.5430	0.00
24/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
24/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	823	1	1	1	0.00
24/06/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	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
24/06/2025	AL37 On 07-August-25			Index Future	1153.06	1148.7190	1153.0610	1148.7190	0.00
24/06/2025	AL37 On 06-November-25			Index Future	1174.85	1170.4220	1174.8450	1170.4220	0.00
24/06/2025	AL37 On 05-February-26			Index Future	1197.07	1192.5560	1197.0660	1192.5560	0.00
24/06/2025	AL37 On 07-May-26			Index Future	1219.35	1214.7550	1219.3510	1214.7550	0.00
24/06/2025	AL37 On 06-August-26			Index Future	1241.64	1236.9560	1241.6400	1236.9560	0.00
24/06/2025	AL7T On 07-August-25			Index Future	1393.56	1382.7370	1393.5550	1382.7370	0.00
24/06/2025	AL7T On 06-November-25			Index Future	1419.88	1408.8600	1419.8830	1408.8600	0.00
24/06/2025	AL7T On 05-February-26			Index Future	1446.74	1435.5040	1446.7380	1435.5040	0.00
24/06/2025	AL7T On 07-May-26			Index Future	1473.67	1462.2250	1473.6710	1462.2250	0.00
24/06/2025	AL7T On 06-August-26			Index Future	1500.61	1488.9490	1500.6090	1488.9490	0.00
24/06/2025	ALBI On 07-August-25			Index Future	1185.50	1177.7160	1185.4950	1177.7160	77.00
24/06/2025	ALBI On 06-November-25			Index Future	1207.89	1199.9660	1207.8920	1199.9660	0.00
24/06/2025	ALBI On 05-February-26			Index Future	1230.74	1222.6600	1230.7380	1222.6600	0.00
24/06/2025	ALBI On 07-May-26			Index Future	1253.65	1245.4190	1253.6500	1245.4190	0.00
24/06/2025	ALBI On 06-August-26			Index Future	1276.57	1268.1800	1276.5660	1268.1800	0.00
24/06/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/06/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	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
24/06/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
24/06/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/06/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	ES33 On 07-August-25			Bond Future	10.64	85.6890	86.2994	85.6890	0.00
24/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	12495	12	12	12	0.00
24/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
24/06/2025	ES33 On 06-November-25			Bond Future	10.77	83.5338	84.1559	83.5338	0.00
24/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	5506	5	6	5	0.00
24/06/2025	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
24/06/2025	ES33 On 05-February-26			Bond Future	10.91	85.1325	85.7667	85.1325	0.00
24/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	2571	2	3	2	0.00
24/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
24/06/2025	ES33 On 07-May-26			Bond Future	11.06	82.9386	83.5850	82.9386	0.00
24/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	2704	2	3	2	0.00
24/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
24/06/2025	ES33 On 06-August-26			Bond Future	11.23	84.4844	85.1431	84.4844	0.00
24/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	3274	3	3	3	0.00
24/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
24/06/2025	ES42 On 07-August-25			Bond Future	11.36	80.5020	81.2900	80.5020	0.00
24/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	13018	12	13	12	0.00
24/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
24/06/2025	ES42 On 06-November-25			Bond Future	11.48	77.7773	78.5805	77.7773	0.00
24/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	5247	4	5	4	0.00
24/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
24/06/2025	ES42 On 05-February-26			Bond Future	11.60	79.2655	80.0841	79.2655	0.00
24/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	1484	1	1	1	0.00
24/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
24/06/2025	ES42 On 07-May-26			Bond Future	11.73	76.4916	77.3259	76.4916	0.00
24/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	2684	2	3	2	0.00
24/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
24/06/2025	ES42 On 06-August-26			Bond Future	11.87	77.9152	78.7653	77.9152	0.00
24/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	4291	3	4	3	0.00
24/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
24/06/2025	GOVI On 07-August-25			GOVI	1166.84	1159.4250	1166.8400	1159.4250	604.00
24/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1558400	148	156	148	0.00
24/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
24/06/2025	GOVI On 06-November-25			GOVI	1188.89	1181.3300	1188.8850	1181.3300	0.00
24/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	768850	69	77	69	0.00
24/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
24/06/2025	GOVI On 05-February-26			GOVI	1211.37	1203.6710	1211.3710	1203.6710	0.00
24/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	613710	54	61	54	0.00
24/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
24/06/2025	GOVI On 07-May-26			GOVI	1233.92	1226.0760	1233.9220	1226.0760	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
24/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	569220	49	57	49	0.00
24/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
24/06/2025	GOVI On 06-August-26			GOVI	1256.48	1248.4840	1256.4770	1248.4840	0.00
24/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	674770	59	67	59	0.00
24/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
24/06/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/06/2025	IGOV On 07-August-25			Index Future	381.16	381.0510	381.1590	381.0510	746.00
24/06/2025	IGOV On 06-November-25			Index Future	388.45	388.3440	388.4530	388.3440	8.00
24/06/2025	IGOV On 05-February-26			Index Future	395.89	395.7790	395.8920	395.7790	0.00
24/06/2025	IGOV On 07-May-26			Index Future	403.35	403.2360	403.3520	403.2360	0.00
24/06/2025	IGOV On 06-August-26			Index Future	410.81	410.6940	410.8130	410.6940	0.00
24/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/06/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	8.2950	91.7050	8.2950	0.00
24/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
24/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
24/06/2025	R033 On 07-August-25			Bond Future	9.43	106.1972	106.6768	106.1972	7,257.00
24/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4834	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
24/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	80	0	0	0	0.00
24/06/2025	R033 On 06-November-25			Bond Future	9.52	103.1599	103.6486	103.1599	0.00
24/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4656	4	5	4	0.00
24/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	463	1	0	1	0.00
24/06/2025	R033 On 05-February-26			Bond Future	9.61	105.1098	105.6079	105.1098	0.00
24/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	5213	5	5	5	0.00
24/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	815	1	1	1	0.00
24/06/2025	R033 On 07-May-26			Bond Future	9.72	102.0190	102.5267	102.0190	0.00
24/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4679	4	5	4	0.00
24/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1440	2	1	2	0.00
24/06/2025	R033 On 06-August-26			Bond Future	9.84	103.8972	104.4146	103.8972	0.00
24/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	4057	4	4	4	0.00
24/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2097	2	2	2	0.00
24/06/2025	R035 On 07-August-25			Bond Future	9.99	96.5137	97.2259	96.5137	94,234.00
24/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	13854	13	14	13	0.00
24/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2693	2	3	2	0.00
24/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	5162	5	5	5	0.00
24/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	3547	3	4	3	300.00
24/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	7430	7	7	7	0.00
24/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	1381	1	1	1	300.00
24/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	7225	7	7	7	0.00
24/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	17	0	0	0	17,500.00
24/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	194	0	0	0	0.00
24/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	14	0	0	0	300.00
24/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	843	1	1	1	0.00
24/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	68	0	0	0	8,500.00
24/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	340	1	0	1	50.00
24/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0	0	0	0	0.00
24/06/2025	R035 On 06-November-25			Bond Future	10.08	93.8332	94.5589	93.8332	11,545.00
24/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	6390	6	6	6	0.00
24/06/2025	R035 On 06-November-25	10.50	Call	Bond Future	3361	3	3	3	0.00
24/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	4088	4	4	4	0.00
24/06/2025	R035 On 06-November-25	10.15	Call	Bond Future	2112	2	2	2	0.00
24/06/2025	R035 On 06-November-25	9.77	Call	Bond Future	1082	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
24/06/2025	R035 On 06-November-25	11.00	Call	Bond Future	5480	5	5	5	0.00
24/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	7461	7	7	7	0.00
24/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	9912	9	10	9	0.00
24/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	5256	5	5	5	250.00
24/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	7555	7	8	7	0.00
24/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1894	2	2	2	300.00
24/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3678	3	4	3	300.00
24/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	8591	8	9	8	0.00
24/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1417	1	1	1	2,000.00
24/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	3016	3	3	3	2,000.00
24/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	3129	3	3	3	2,000.00
24/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	5211	5	5	5	2,000.00
24/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	10101	9	10	9	0.00
24/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	92	0	0	0	2,000.00
24/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	523	1	1	1	0.00
24/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1136	1	1	1	0.00
24/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1188	1	1	1	0.00
24/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	2402	3	2	3	0.00
24/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	157	0	0	0	300.00
24/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	919	1	1	1	0.00
24/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	1910	2	2	2	0.00
24/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	227	0	0	0	250.00
24/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	514	1	1	1	0.00
24/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	98	0	0	0	250.00
24/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	234	0	0	0	2,000.00
24/06/2025	R035 On 06-November-25	11.00	Put	Bond Future	475	1	0	1	0.00
24/06/2025	R035 On 06-November-25	10.15	Put	Bond Future	1732	2	2	2	250.00
24/06/2025	R035 On 06-November-25	9.77	Put	Bond Future	2875	3	3	3	0.00
24/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	788	1	1	1	8,500.00
24/06/2025	R035 On 06-November-25	10.50	Put	Bond Future	1038	1	1	1	250.00
24/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	343	0	0	0	0.00
24/06/2025	R035 On 05-February-26			Bond Future	10.19	95.6070	96.3466	95.6070	0.00
24/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	4577	4	5	4	0.00
24/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	3308	3	3	3	2,000.00
24/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	5163	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
24/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	11579	11	12	11	0.00
24/06/2025	R035 On 05-February-26	11.17	Call	Bond Future	6097	6	6	6	0.00
24/06/2025	R035 On 05-February-26	10.67	Call	Bond Future	4125	4	4	4	0.00
24/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	5402	5	5	5	0.00
24/06/2025	R035 On 05-February-26	10.17	Call	Bond Future	2450	2	2	2	250.00
24/06/2025	R035 On 05-February-26	10.67	Put	Bond Future	1508	2	2	2	250.00
24/06/2025	R035 On 05-February-26	10.17	Put	Bond Future	2545	3	3	3	0.00
24/06/2025	R035 On 05-February-26	11.17	Put	Bond Future	873	1	1	1	250.00
24/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1053	1	1	1	0.00
24/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	173	0	0	0	2,000.00
24/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1125	1	1	1	0.00
24/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	1926	2	2	2	0.00
24/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1325	2	1	2	0.00
24/06/2025	R035 On 07-May-26			Bond Future	10.30	92.8794	93.6330	92.8794	0.00
24/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4743	4	5	4	0.00
24/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	1771	2	2	2	0.00
24/06/2025	R035 On 06-August-26			Bond Future	10.42	94.5903	95.3581	94.5903	0.00
24/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	5335	5	5	5	0.00
24/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2058	2	2	2	0.00
24/06/2025	R038 On 07-August-25			Bond Future	10.53	105.4166	106.3500	105.4166	6,513.00
24/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	4965	4	5	4	0.00
24/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	136	0	0	0	0.00
24/06/2025	R038 On 06-November-25			Bond Future	10.63	101.9232	102.8743	101.9232	0.00
24/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4991	4	5	4	0.00
24/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	10931	10	11	10	0.00
24/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	3736	3	4	3	1,770.00
24/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	163	0	0	0	1,770.00
24/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	1389	2	1	2	0.00
24/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	936	1	1	1	0.00
24/06/2025	R038 On 05-February-26			Bond Future	10.74	103.8496	104.8189	103.8496	0.00
24/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	5914	5	6	5	0.00
24/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1381	2	1	2	0.00
24/06/2025	R038 On 07-May-26			Bond Future	10.87	100.2939	101.2815	100.2939	0.00
24/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	5686	5	6	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
24/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2254	3	2	3	0.00
24/06/2025	R038 On 06-August-26			Bond Future	11.00	102.1396	103.1458	102.1396	0.00
24/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	7056	6	7	6	0.00
24/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2267	3	2	3	0.00
24/06/2025	R053 On 07-August-25			Bond Future	11.04	108.0672	109.2083	108.0672	22,800.00
24/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	16375	15	16	15	0.00
24/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	1	0	0	0	0.00
24/06/2025	R053 On 06-November-25			Bond Future	11.14	104.2455	105.4082	104.2455	0.00
24/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	6453	6	6	6	0.00
24/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1259	2	1	2	0.00
24/06/2025	R053 On 05-February-26			Bond Future	11.25	106.2159	107.4007	106.2159	0.00
24/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	5080	4	5	4	0.00
24/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3013	4	3	4	0.00
24/06/2025	R053 On 07-May-26			Bond Future	11.36	102.3268	103.5341	102.3268	0.00
24/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	6303	6	6	6	0.00
24/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	3544	4	4	4	0.00
24/06/2025	R053 On 06-August-26			Bond Future	11.48	104.2097	105.4395	104.2097	0.00
24/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	9386	9	9	9	0.00
24/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3058	3	3	3	0.00
24/06/2025	R186 On 07-August-25			Bond Future	7.75	104.8440	104.9516	104.8440	173,920.00
24/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2465	2	2	2	0.00
24/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1884	2	2	2	1,983.00
24/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3177	3	3	3	0.00
24/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
24/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	0	0	0	0	0.00
24/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
24/06/2025	R186 On 06-November-25			Bond Future	7.77	106.8247	106.9344	106.8247	7,266.00
24/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	478	0	0	0	0.00
24/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	94	0	0	0	0.00
24/06/2025	R186 On 05-February-26			Bond Future	7.81	103.5384	103.6503	103.5384	0.00
24/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	627	1	1	1	0.00
24/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	109	0	0	0	0.00
24/06/2025	R186 On 07-May-26			Bond Future	7.93	105.4626	105.5769	105.4626	0.00
24/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	555	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
24/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	108	0	0	0	0.00
24/06/2025	R186 On 06-August-26			Bond Future	8.27	102.0995	102.2162	102.0995	0.00
24/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	242	0	0	0	0.00
24/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	135	0	0	0	0.00
24/06/2025	R202 On 07-August-25			Bond Future	269.06	268.7564	269.0613	268.7564	573.00
24/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
24/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2539	3	3	3	0.00
24/06/2025	R202 On 06-November-25			Bond Future	274.21	273.8994	274.2102	273.8994	460.00
24/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
24/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1430	2	1	2	0.00
24/06/2025	R202 On 05-February-26			Bond Future	274.12	273.8072	274.1244	273.8072	0.00
24/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
24/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3696	4	4	4	0.00
24/06/2025	R202 On 07-May-26			Bond Future	279.29	278.9622	279.2862	278.9622	0.00
24/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1736	1	2	1	0.00
24/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
24/06/2025	R202 On 06-August-26			Bond Future	279.08	278.7456	279.0759	278.7456	0.00
24/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	216	0	0	0	0.00
24/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
24/06/2025	R209 On 07-August-25			Bond Future	10.24	76.1045	76.7763	76.1045	11,125.00
24/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	11498	11	11	11	0.00
24/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	0	0	0	0	0.00
24/06/2025	R209 On 06-November-25			Bond Future	10.33	74.3900	75.0744	74.3900	6,367.00
24/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	5068	5	5	5	0.00
24/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	423	1	0	1	0.00
24/06/2025	R209 On 05-February-26			Bond Future	10.43	75.7962	76.4937	75.7962	0.00
24/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3841	3	4	3	0.00
24/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1359	2	1	2	0.00
24/06/2025	R209 On 07-May-26			Bond Future	10.54	74.0531	74.7638	74.0531	0.00
24/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	4278	4	4	4	0.00
24/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	1684	2	2	2	0.00
24/06/2025	R209 On 06-August-26			Bond Future	10.65	75.4170	76.1411	75.4170	0.00
24/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	5259	5	5	5	0.00
24/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	1784	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
24/06/2025	R210 On 07-August-25			Bond Future	249.39	249.2824	249.3928	249.2824	967.00
24/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	953	1	1	1	0.00
24/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
24/06/2025	R210 On 06-November-25			Bond Future	250.74	250.6284	250.7410	250.6284	300.00
24/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
24/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1399	2	1	2	0.00
24/06/2025	R210 On 05-February-26			Bond Future	255.54	255.4259	255.5411	255.4259	0.00
24/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2441	2	2	2	0.00
24/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
24/06/2025	R210 On 07-May-26			Bond Future	256.87	256.7557	256.8738	256.7557	0.00
24/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1474	1	1	1	0.00
24/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
24/06/2025	R210 On 06-August-26			Bond Future	261.67	261.5500	261.6712	261.5500	0.00
24/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1831	2	2	2	0.00
24/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
24/06/2025	R213 On 07-August-25			Bond Future	8.88	94.6310	95.0120	94.6310	21,615.00
24/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	10545	10	11	10	0.00
24/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
24/06/2025	R213 On 06-November-25			Bond Future	8.96	92.8664	93.2547	92.8664	77,823.00
24/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	4392	4	4	4	0.00
24/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	207	0	0	0	0.00
24/06/2025	R213 On 05-February-26			Bond Future	9.04	94.6221	95.0178	94.6221	0.00
24/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3756	3	4	3	0.00
24/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	608	1	1	1	0.00
24/06/2025	R213 On 07-May-26			Bond Future	9.13	92.8283	93.2316	92.8283	0.00
24/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	3353	3	3	3	0.00
24/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	966	1	1	1	0.00
24/06/2025	R213 On 06-August-26			Bond Future	9.24	94.5391	94.9503	94.5391	0.00
24/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2956	3	3	3	0.00
24/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1422	2	1	2	0.00
24/06/2025	R214 On 07-August-25			Bond Future	10.82	70.0064	70.7211	70.0064	6,616.00
24/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	10634	10	11	10	0.00
24/06/2025	R214 On 07-August-25	12.97	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
24/06/2025	R214 On 06-November-25			Bond Future	10.92	68.0304	68.7585	68.0304	31,324.00
24/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	4442	4	4	4	0.00
24/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	616	1	1	1	0.00
24/06/2025	R214 On 05-February-26			Bond Future	11.02	69.3164	70.0584	69.3164	0.00
24/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	3172	3	3	3	0.00
24/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	1889	2	2	2	0.00
24/06/2025	R214 On 07-May-26			Bond Future	11.13	67.3056	68.0616	67.3056	0.00
24/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	4196	4	4	4	0.00
24/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2078	2	2	2	0.00
24/06/2025	R214 On 06-August-26			Bond Future	11.24	68.5454	69.3156	68.5454	0.00
24/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	5614	5	6	5	0.00
24/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	1924	2	2	2	0.00
24/06/2025	R248 On 07-August-25			Bond Future	11.15	83.4077	84.2769	83.4077	208,232.00
24/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	12244	11	12	11	0.00
24/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	1	0	0	0	0.00
24/06/2025	R248 On 06-November-25			Bond Future	11.25	80.5430	81.4287	80.5430	18,439.00
24/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	4314	4	4	4	0.00
24/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1127	1	1	1	0.00
24/06/2025	R248 On 05-February-26			Bond Future	11.36	82.0655	82.9681	82.0655	0.00
24/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	3390	3	3	3	0.00
24/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	2729	3	3	3	0.00
24/06/2025	R248 On 07-May-26			Bond Future	11.47	79.1494	80.0690	79.1494	260.00
24/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	4468	4	4	4	0.00
24/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	2879	3	3	3	0.00
24/06/2025	R248 On 06-August-26			Bond Future	11.59	80.6068	81.5436	80.6068	0.00
24/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	7048	6	7	6	0.00
24/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2353	3	2	3	0.00
24/06/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/06/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00