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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/05/2025 TO: 14/05/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/05/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/05/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/05/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/05/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/05/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
14/05/2025	2029 On 07-August-25			Bond Future	139.00		138.8878	138.9961	138.8878	5,676.00
14/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1586		1	2	1	0.00
14/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
14/05/2025	2029 On 06-November-25			Bond Future	140.27		140.1634	140.2745	140.1634	68.00
14/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	485		0	0	0	0.00
14/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
14/05/2025	2029 On 05-February-26			Bond Future	142.94		142.8233	142.9382	142.8233	0.00
14/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2828		3	3	3	0.00
14/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
14/05/2025	2029 On 07-May-26			Bond Future	144.13		144.0121	144.1311	144.0121	0.00
14/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2311		2	2	2	0.00
14/05/2025	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
14/05/2025	2029 On 06-August-26			Bond Future	146.79	146.6693	146.7921	146.6693	0.00
14/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	2692	3	3	3	0.00
14/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
14/05/2025	2030 On 07-August-25			Bond Future	9.01	96.5716	96.6008	96.5716	113,032.00
14/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7072	7	7	7	0.00
14/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10245	10	10	10	0.00
14/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5039	5	5	5	1,054.00
14/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	438	0	0	0	300.00
14/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1320	1	1	1	300.00
14/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	2923	3	3	3	0.00
14/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	155	0	0	0	300.00
14/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	589	1	1	1	0.00
14/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1475	1	1	1	0.00
14/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
14/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	23	0	0	0	0.00
14/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	2	0	0	0	0.00
14/05/2025	2030 On 06-November-25			Bond Future	9.09	98.4363	98.4665	98.4363	0.00
14/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2188	2	2	2	0.00
14/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1488	1	1	1	300.00
14/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3583	4	4	4	0.00
14/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	664	1	1	1	300.00
14/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	1052	1	1	1	0.00
14/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	323	0	0	0	300.00
14/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1918	2	2	2	0.00
14/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	689	1	1	1	0.00
14/05/2025	2030 On 05-February-26			Bond Future	9.20	96.2724	96.3043	96.2724	0.00
14/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2039	2	2	2	0.00
14/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	1113	1	1	1	0.00
14/05/2025	2030 On 07-May-26			Bond Future	9.34	98.0372	98.0708	98.0372	0.00
14/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1768	2	2	2	0.00
14/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1625	2	2	2	0.00
14/05/2025	2030 On 06-August-26			Bond Future	9.52	95.8111	95.8465	95.8111	0.00
14/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1319	1	1	1	0.00
14/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	2176	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
14/05/2025	2032 On 07-August-25			Bond Future	9.83	95.3437	95.4544	95.3437	122,825.00
14/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9327	9	9	9	0.00
14/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	468	0	0	0	300.00
14/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1449	1	1	1	300.00
14/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	3695	4	4	4	0.00
14/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	287	0	0	0	300.00
14/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	1108	1	1	1	0.00
14/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2433	3	2	3	0.00
14/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	4	0	0	0	0.00
14/05/2025	2032 On 06-November-25			Bond Future	9.93	93.0231	93.1363	93.0231	0.00
14/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3095	3	3	3	0.00
14/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1679	2	2	2	300.00
14/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	4642	5	5	5	0.00
14/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	737	1	1	1	300.00
14/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1804	2	2	2	0.00
14/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	514	1	1	1	300.00
14/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	3107	3	3	3	0.00
14/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	955	1	1	1	0.00
14/05/2025	2032 On 05-February-26			Bond Future	10.05	94.7652	94.8816	94.7652	0.00
14/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2378	2	2	2	0.00
14/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1927	2	2	2	0.00
14/05/2025	2032 On 07-May-26			Bond Future	10.20	92.3433	92.4630	92.3433	0.00
14/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2278	2	2	2	0.00
14/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2518	3	3	3	0.00
14/05/2025	2032 On 06-August-26			Bond Future	10.36	94.0214	94.1444	94.0214	0.00
14/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2080	2	2	2	0.00
14/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	3053	3	3	3	0.00
14/05/2025	2033 On 07-August-25			Bond Future	129.97	129.6170	129.9730	129.6170	1,648.00
14/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1323	1	1	1	0.00
14/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
14/05/2025	2033 On 06-November-25			Bond Future	130.97	130.6111	130.9747	130.6111	5,288.00
14/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
14/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2165	3	2	3	0.00
14/05/2025	2033 On 05-February-26			Bond Future	133.46	133.0898	133.4618	133.0898	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
14/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	582	0	1	0	0.00
14/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
14/05/2025	2033 On 07-May-26			Bond Future	134.38	133.9952	134.3759	133.9952	0.00
14/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
14/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	784	1	1	1	0.00
14/05/2025	2033 On 06-August-26			Bond Future	136.86	136.4675	136.8568	136.4675	0.00
14/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2607	2	3	2	0.00
14/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
14/05/2025	2037 On 07-August-25			Bond Future	11.27	82.8086	82.6885	82.8086	145,467.00
14/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	8962	9	9	9	0.00
14/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5105	5	5	5	0.00
14/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2080	2	2	2	0.00
14/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	242	0	0	0	2,341.00
14/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	331	0	0	0	200.00
14/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3591	4	4	4	0.00
14/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1071	1	1	1	0.00
14/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	105	0	0	0	2,541.00
14/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	201	0	0	0	300.00
14/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	912	1	1	1	300.00
14/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3632	4	4	4	0.00
14/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2182	2	2	2	7,500.00
14/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	1186	1	1	1	7,500.00
14/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	600	1	1	1	300.00
14/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	2423	2	2	2	0.00
14/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	4627	5	5	5	0.00
14/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	2185	2	2	2	2,541.00
14/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	5493	5	5	5	0.00
14/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	611	1	1	1	2,541.00
14/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3926	4	4	4	0.00
14/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	1248	1	1	1	2,541.00
14/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	4370	4	4	4	0.00
14/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	310	0	0	0	2,541.00
14/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	46	0	0	0	0.00
14/05/2025	2037 On 06-November-25			Bond Future	11.39	84.4075	84.2854	84.4075	0.00

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14/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3023	3	3	3	0.00
14/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1268	1	1	1	300.00
14/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	4973	5	5	5	0.00
14/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	460	0	0	0	300.00
14/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3442	3	3	3	0.00
14/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	942	1	1	1	300.00
14/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5522	5	6	5	0.00
14/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1745	2	2	2	0.00
14/05/2025	2037 On 05-February-26			Bond Future	11.53	81.7299	81.6065	81.7299	0.00
14/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	1966	2	2	2	0.00
14/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2477	3	2	3	1,030.00
14/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7022	7	7	7	0.00
14/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1320	1	1	1	1,970.00
14/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5286	5	5	5	0.00
14/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	3863	4	4	4	0.00
14/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2370	2	2	2	0.00
14/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	899	1	1	1	1,930.00
14/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	3306	3	3	3	1,930.00
14/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5800	6	6	6	0.00
14/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	2157	2	2	2	1,930.00
14/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1501	1	2	1	1,970.00
14/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4795	5	5	5	0.00
14/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	993	1	1	1	1,030.00
14/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	3197	3	3	3	0.00
14/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3773	4	4	4	0.00
14/05/2025	2037 On 07-May-26			Bond Future	11.69	83.2269	83.1023	83.2269	0.00
14/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2300	2	2	2	0.00
14/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	4280	4	4	4	0.00
14/05/2025	2037 On 06-August-26			Bond Future	11.87	80.4796	80.3536	80.4796	0.00
14/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3186	3	3	3	0.00
14/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	4020	4	4	4	0.00
14/05/2025	2038 On 07-August-25			Bond Future	139.32	138.7878	139.3216	138.7878	2,397.00
14/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
14/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	238	1	0	1	0.00

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14/05/2025	2038 On 06-November-25			Bond Future	142.05	141.5013	142.0462	141.5013	440.00
14/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
14/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	1834	2	2	2	0.00
14/05/2025	2038 On 05-February-26			Bond Future	142.57	142.0124	142.5696	142.0124	0.00
14/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
14/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	630	1	1	1	0.00
14/05/2025	2038 On 07-May-26			Bond Future	145.22	144.6519	145.2212	144.6519	0.00
14/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	691	0	1	0	0.00
14/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
14/05/2025	2038 On 06-August-26			Bond Future	145.69	145.1062	145.6884	145.1062	0.00
14/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	968	0	1	0	0.00
14/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
14/05/2025	2040 On 07-August-25			Bond Future	11.69	81.7956	81.6994	81.7956	54,072.00
14/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	8758	9	9	9	0.00
14/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	391	0	0	0	250.00
14/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	5438	6	5	6	0.00
14/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	278	0	0	0	250.00
14/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	128	0	0	0	400.00
14/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	913	1	1	1	400.00
14/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	2798	3	3	3	0.00
14/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1726	2	2	2	0.00
14/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	4510	5	5	5	0.00
14/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	487	0	0	0	0.00
14/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	1016	1	1	1	400.00
14/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2680	3	3	3	0.00
14/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	5687	6	6	6	0.00
14/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1689	2	2	2	0.00
14/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	4546	4	5	4	0.00
14/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	330	0	0	0	0.00
14/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	4023	4	4	4	0.00
14/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	81	0	0	0	0.00
14/05/2025	2040 On 06-November-25			Bond Future	11.82	83.3749	83.2772	83.3749	292.00
14/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2488	3	2	3	0.00
14/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	2384	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
14/05/2025	2040 On 05-February-26			Bond Future	11.97	80.4273	80.3287	80.4273	0.00
14/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1760	2	2	2	0.00
14/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2621	3	3	3	475.00
14/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	7740	8	8	8	0.00
14/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	1018	1	1	1	475.00
14/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3471	3	3	3	0.00
14/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	4552	4	5	4	0.00
14/05/2025	2040 On 07-May-26			Bond Future	12.13	81.9001	81.8007	81.9001	0.00
14/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2271	2	2	2	0.00
14/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4897	5	5	5	0.00
14/05/2025	2040 On 06-August-26			Bond Future	12.31	78.8775	78.7773	78.8775	0.00
14/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	3656	4	4	4	0.00
14/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	4312	4	4	4	0.00
14/05/2025	2044 On 07-August-25			Bond Future	11.96	76.7164	76.5887	76.7164	42,533.00
14/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	7689	8	8	8	0.00
14/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1408	1	1	1	0.00
14/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	326	0	0	0	9,000.00
14/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	15	0	0	0	9,000.00
14/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2578	3	3	3	0.00
14/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	1162	1	1	1	5,600.00
14/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	8631	9	9	9	0.00
14/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	2058	2	2	2	9,000.00
14/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	4413	4	4	4	0.00
14/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	139	0	0	0	0.00
14/05/2025	2044 On 06-November-25			Bond Future	12.09	78.1976	78.0678	78.1976	71,530.00
14/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	1865	2	2	2	0.00
14/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	2848	3	3	3	0.00
14/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	2188	2	2	2	5,600.00
14/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	3086	3	3	3	0.00
14/05/2025	2044 On 05-February-26			Bond Future	12.23	75.2782	75.1469	75.2782	0.00
14/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1384	1	1	1	0.00
14/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	5389	5	5	5	0.00
14/05/2025	2044 On 07-May-26			Bond Future	12.39	76.6565	76.5237	76.6565	0.00
14/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2024	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
14/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	5452	5	5	5	0.00
14/05/2025	2044 On 06-August-26			Bond Future	12.56	73.6637	73.5294	73.6637	0.00
14/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	3660	4	4	4	0.00
14/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	4460	4	4	4	0.00
14/05/2025	2046 On 07-August-25			Bond Future	120.20	120.0318	120.1981	120.0318	11,914.00
14/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1508	1	2	1	0.00
14/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
14/05/2025	2046 On 06-November-25			Bond Future	120.29	120.1158	120.2863	120.1158	7,518.00
14/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
14/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5124	5	5	5	0.00
14/05/2025	2046 On 05-February-26			Bond Future	122.57	122.3947	122.5697	122.3947	0.00
14/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	920	1	1	1	0.00
14/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
14/05/2025	2046 On 07-May-26			Bond Future	122.54	122.3643	122.5443	122.3643	0.00
14/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
14/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2406	3	2	3	0.00
14/05/2025	2046 On 06-August-26			Bond Future	124.81	124.6201	124.8050	124.6201	0.00
14/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2425	2	2	2	0.00
14/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
14/05/2025	2050 On 07-August-25			Bond Future	119.36	118.6902	119.3646	118.6902	10,256.00
14/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
14/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	525	1	1	1	0.00
14/05/2025	2050 On 06-November-25			Bond Future	121.70	121.0108	121.6991	121.0108	5,780.00
14/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
14/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	2721	3	3	3	0.00
14/05/2025	2050 On 05-February-26			Bond Future	121.59	120.8851	121.5882	120.8851	0.00
14/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
14/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1232	2	1	2	0.00
14/05/2025	2050 On 07-May-26			Bond Future	123.85	123.1318	123.8495	123.1318	0.00
14/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
14/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	221	1	0	1	0.00
14/05/2025	2050 On 06-August-26			Bond Future	123.67	122.9365	123.6696	122.9365	0.00
14/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	400	0	0	0	0.00
14/05/2025	2050 On 06-August-26	123.27	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
14/05/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	AL37 On 08-May-25			Index Future	1107.83	1107.8320	1107.8320	1107.8320	0.00
14/05/2025	AL37 On 07-August-25			Index Future	1126.63	1126.0290	1126.6330	1126.0290	0.00
14/05/2025	AL37 On 06-November-25			Index Future	1148.40	1147.7800	1148.3960	1147.7800	0.00
14/05/2025	AL37 On 05-February-26			Index Future	1169.94	1169.3110	1169.9430	1169.3110	0.00
14/05/2025	AL37 On 07-May-26			Index Future	1191.47	1190.8180	1191.4670	1190.8180	0.00
14/05/2025	AL37 On 06-August-26			Index Future	1212.99	1212.3250	1212.9900	1212.3250	0.00
14/05/2025	AL7T On 08-May-25			Index Future	1305.41	1305.4120	1305.4120	1305.4120	0.00
14/05/2025	AL7T On 07-August-25			Index Future	1333.12	1334.3650	1333.1160	1334.3650	0.00
14/05/2025	AL7T On 06-November-25			Index Future	1358.87	1360.1400	1358.8690	1360.1400	0.00
14/05/2025	AL7T On 05-February-26			Index Future	1384.37	1385.6540	1384.3650	1385.6540	0.00
14/05/2025	AL7T On 07-May-26			Index Future	1409.83	1411.1410	1409.8330	1411.1410	0.00
14/05/2025	AL7T On 06-August-26			Index Future	1435.30	1436.6270	1435.3010	1436.6270	0.00
14/05/2025	ALBI On 08-May-25			Index Future	1117.99	1117.9880	1117.9880	1117.9880	0.00
14/05/2025	ALBI On 07-August-25			Index Future	1140.80	1141.5210	1140.7950	1141.5210	77.00
14/05/2025	ALBI On 06-November-25			Index Future	1162.83	1163.5710	1162.8320	1163.5710	0.00
14/05/2025	ALBI On 05-February-26			Index Future	1184.65	1185.3980	1184.6500	1185.3980	0.00
14/05/2025	ALBI On 07-May-26			Index Future	1206.44	1207.2010	1206.4440	1207.2010	0.00
14/05/2025	ALBI On 06-August-26			Index Future	1228.24	1229.0040	1228.2370	1229.0040	0.00
14/05/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/05/2025	C040 On 31-January-40			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
14/05/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
14/05/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/05/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	CS26 On 02-April-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
14/05/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	ES33 On 07-August-25			Bond Future	11.45	82.5939	82.5461	82.5939	0.00
14/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8741	9	9	9	0.00
14/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
14/05/2025	ES33 On 06-November-25			Bond Future	11.61	80.4127	80.3642	80.4127	0.00
14/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1714	2	2	2	0.00
14/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
14/05/2025	ES33 On 05-February-26			Bond Future	11.80	81.9373	81.8889	81.9373	0.00
14/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
14/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1307	1	1	1	0.00
14/05/2025	ES33 On 07-May-26			Bond Future	12.00	79.6632	79.6148	79.6632	0.00
14/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
14/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1266	1	1	1	0.00
14/05/2025	ES33 On 06-August-26			Bond Future	12.22	81.1281	81.0798	81.1281	0.00
14/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0	0	0	0	0.00
14/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	789	1	1	1	0.00
14/05/2025	ES42 On 07-August-25			Bond Future	12.14	76.7747	76.6832	76.7747	0.00
14/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8411	9	8	9	0.00
14/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
14/05/2025	ES42 On 06-November-25			Bond Future	12.28	74.0102	73.9172	74.0102	0.00
14/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	583	1	1	1	0.00
14/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
14/05/2025	ES42 On 05-February-26			Bond Future	12.44	75.4124	75.3186	75.4124	0.00
14/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
14/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3281	3	3	3	0.00
14/05/2025	ES42 On 07-May-26			Bond Future	12.60	72.5473	72.4526	72.5473	0.00
14/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
14/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2189	2	2	2	0.00
14/05/2025	ES42 On 06-August-26			Bond Future	12.78	73.8786	73.7831	73.8786	0.00
14/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	0	0	0	0	0.00
14/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	691	1	1	1	0.00
14/05/2025	GOVI On 08-May-25			GOVI	1101.87	1101.8720	1101.8720	1101.8720	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
14/05/2025	GOVI On 07-August-25			GOVI	1124.22	1124.8640	1124.2240	1124.8640	657.00
14/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1132240	114	113	114	0.00
14/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
14/05/2025	GOVI On 06-November-25			GOVI	1145.94	1146.5920	1145.9420	1146.5920	0.00
14/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	339420	35	34	35	0.00
14/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
14/05/2025	GOVI On 05-February-26			GOVI	1167.44	1168.1010	1167.4420	1168.1010	0.00
14/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	174420	18	17	18	0.00
14/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
14/05/2025	GOVI On 07-May-26			GOVI	1188.92	1189.5860	1188.9200	1189.5860	0.00
14/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	119200	13	12	13	0.00
14/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
14/05/2025	GOVI On 06-August-26			GOVI	1210.40	1211.0710	1210.3970	1211.0710	0.00
14/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	213970	22	21	22	0.00
14/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
14/05/2025	GVIx On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/05/2025	IGOV On 08-May-25			Index Future	374.34	374.3390	374.3390	374.3390	0.00
14/05/2025	IGOV On 07-August-25			Index Future	382.11	381.3330	382.1090	381.3330	713.00
14/05/2025	IGOV On 06-November-25			Index Future	389.58	388.7900	389.5820	388.7900	8.00
14/05/2025	IGOV On 05-February-26			Index Future	396.98	396.1740	396.9820	396.1740	0.00
14/05/2025	IGOV On 07-May-26			Index Future	404.37	403.5490	404.3730	403.5490	0.00
14/05/2025	IGOV On 06-August-26			Index Future	411.77	410.9240	411.7650	410.9240	0.00
14/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	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
14/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/05/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
14/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
14/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
14/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
14/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
14/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
14/05/2025	R033 On 07-August-25			Bond Future	9.96	103.7436	103.8438	103.7436	6,781.00
14/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2622	3	3	3	0.00
14/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	701	1	1	1	0.00
14/05/2025	R033 On 06-November-25			Bond Future	10.06	100.7025	100.8050	100.7025	0.00
14/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	2768	3	3	3	0.00
14/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1418	1	1	1	0.00
14/05/2025	R033 On 05-February-26			Bond Future	10.19	102.5881	102.6937	102.5881	0.00
14/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3300	3	3	3	0.00
14/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1816	2	2	2	0.00
14/05/2025	R033 On 07-May-26			Bond Future	10.33	99.4256	99.5344	99.4256	0.00
14/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	2905	3	3	3	0.00
14/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2659	3	3	3	0.00
14/05/2025	R033 On 06-August-26			Bond Future	10.49	101.2315	101.3434	101.2315	0.00
14/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2439	2	2	2	0.00
14/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3550	4	4	4	0.00
14/05/2025	R035 On 07-August-25			Bond Future	10.64	93.5719	93.5349	93.5719	75,770.00
14/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10179	10	10	10	0.00
14/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	3957	4	4	4	0.00
14/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	360	0	0	0	300.00
14/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1336	1	1	1	300.00
14/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4130	4	4	4	0.00
14/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	405	0	0	0	300.00
14/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1674	2	2	2	0.00
14/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3512	3	4	3	0.00
14/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	440	0	0	0	17,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	16	0	0	0	0.00
14/05/2025	R035 On 06-November-25			Bond Future	10.76	90.8733	90.8361	90.8733	10,866.00
14/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3634	4	4	4	0.00
14/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4492	5	4	5	0.00
14/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	477	0	0	0	2,000.00
14/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1366	1	1	1	2,000.00
14/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1300	1	1	1	2,000.00
14/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2745	3	3	3	2,000.00
14/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	6774	7	7	7	0.00
14/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	696	1	1	1	300.00
14/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1702	2	2	2	300.00
14/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5444	5	5	5	0.00
14/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6605	7	7	7	0.00
14/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4570	5	5	5	0.00
14/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2777	3	3	3	250.00
14/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	964	1	1	1	250.00
14/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1759	2	2	2	0.00
14/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	513	1	1	1	250.00
14/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	732	1	1	1	300.00
14/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2666	3	3	3	0.00
14/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4435	4	4	4	0.00
14/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	488	0	0	0	2,000.00
14/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1779	2	2	2	0.00
14/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	3095	3	3	3	0.00
14/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	3194	3	3	3	0.00
14/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	5184	5	5	5	0.00
14/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	988	1	1	1	2,000.00
14/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1309	1	1	1	0.00
14/05/2025	R035 On 05-February-26			Bond Future	10.90	92.5755	92.5386	92.5755	0.00
14/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2416	2	2	2	0.00
14/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1570	2	2	2	2,000.00
14/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2837	3	3	3	2,000.00
14/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8212	8	8	8	0.00
14/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	615	1	1	1	2,000.00
14/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2608	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3995	4	4	4	0.00
14/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2972	3	3	3	0.00
14/05/2025	R035 On 07-May-26			Bond Future	11.04	89.7690	89.7324	89.7690	0.00
14/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2582	3	3	3	0.00
14/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3510	3	4	3	0.00
14/05/2025	R035 On 06-August-26			Bond Future	11.20	91.4006	91.3645	91.4006	0.00
14/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3074	3	3	3	0.00
14/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3790	4	4	4	0.00
14/05/2025	R038 On 07-August-25			Bond Future	11.32	101.1936	101.0182	101.1936	6,386.00
14/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1508	2	2	2	0.00
14/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	2011	2	2	2	0.00
14/05/2025	R038 On 06-November-25			Bond Future	11.45	97.6618	97.4834	97.6618	0.00
14/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	1934	2	2	2	0.00
14/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6300	6	6	6	0.00
14/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1253	1	1	1	1,770.00
14/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	924	1	1	1	1,770.00
14/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	4297	4	4	4	0.00
14/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	3270	3	3	3	0.00
14/05/2025	R038 On 05-February-26			Bond Future	11.60	99.4901	99.3096	99.4901	0.00
14/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2685	3	3	3	0.00
14/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3661	4	4	4	0.00
14/05/2025	R038 On 07-May-26			Bond Future	11.76	95.8289	95.6463	95.8289	0.00
14/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2692	3	3	3	0.00
14/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4895	5	5	5	0.00
14/05/2025	R038 On 06-August-26			Bond Future	11.93	97.5684	97.3835	97.5684	0.00
14/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	3682	4	4	4	0.00
14/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4655	5	5	5	0.00
14/05/2025	R053 On 07-August-25			Bond Future	11.84	102.6871	102.4708	102.6871	22,570.00
14/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	9862	10	10	10	0.00
14/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	225	0	0	0	0.00
14/05/2025	R053 On 06-November-25			Bond Future	11.97	98.8056	98.5856	98.8056	0.00
14/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2525	3	3	3	0.00
14/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	4154	4	4	4	0.00
14/05/2025	R053 On 05-February-26			Bond Future	12.10	100.6553	100.4323	100.6553	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
14/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2026	2	2	2	0.00
14/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	6928	7	7	7	0.00
14/05/2025	R053 On 07-May-26			Bond Future	12.25	96.6381	96.4122	96.6381	0.00
14/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	2797	3	3	3	0.00
14/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	7160	7	7	7	0.00
14/05/2025	R053 On 06-August-26			Bond Future	12.41	98.3916	98.1628	98.3916	0.00
14/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	4967	5	5	5	0.00
14/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5915	6	6	6	0.00
14/05/2025	R186 On 07-August-25			Bond Future	8.10	104.4808	104.4994	104.4808	180,617.00
14/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2015	2	2	2	0.00
14/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2725	3	3	3	0.00
14/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1443	1	1	1	1,983.00
14/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
14/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	10	0	0	0	0.00
14/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	3	0	0	0	0.00
14/05/2025	R186 On 06-November-25			Bond Future	8.16	106.4985	106.5179	106.4985	447.00
14/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	287	0	0	0	0.00
14/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	320	0	0	0	0.00
14/05/2025	R186 On 05-February-26			Bond Future	8.34	103.1875	103.2085	103.1875	0.00
14/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	378	0	0	0	0.00
14/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	302	0	0	0	0.00
14/05/2025	R186 On 07-May-26			Bond Future	8.74	105.0794	105.1021	105.0794	0.00
14/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	287	0	0	0	0.00
14/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	314	0	0	0	0.00
14/05/2025	R186 On 06-August-26			Bond Future	9.70	101.6838	101.7081	101.6838	0.00
14/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	58	0	0	0	0.00
14/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	460	0	0	0	0.00
14/05/2025	R202 On 07-August-25			Bond Future	269.60	269.0293	269.5973	269.0293	1,405.00
14/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
14/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2003	3	2	3	0.00
14/05/2025	R202 On 06-November-25			Bond Future	274.87	274.2896	274.8698	274.2896	460.00
14/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
14/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	770	1	1	1	0.00
14/05/2025	R202 On 05-February-26			Bond Future	274.74	274.1402	274.7354	274.1402	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
14/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
14/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3085	4	3	4	0.00
14/05/2025	R202 On 07-May-26			Bond Future	279.85	279.2367	279.8463	279.2367	0.00
14/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	2296	2	2	2	0.00
14/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
14/05/2025	R202 On 06-August-26			Bond Future	279.56	278.9347	279.5604	278.9347	0.00
14/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	700	0	1	0	0.00
14/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
14/05/2025	R209 On 07-August-25			Bond Future	10.99	73.0425	72.9841	73.0425	10,920.00
14/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	7746	8	8	8	0.00
14/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	41	0	0	0	0.00
14/05/2025	R209 On 06-November-25			Bond Future	11.10	71.3002	71.2410	71.3002	6,367.00
14/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2482	3	2	3	0.00
14/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1670	2	2	2	0.00
14/05/2025	R209 On 05-February-26			Bond Future	11.23	72.6355	72.5760	72.6355	0.00
14/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1811	2	2	2	0.00
14/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	3247	3	3	3	0.00
14/05/2025	R209 On 07-May-26			Bond Future	11.37	70.8162	70.7565	70.8162	0.00
14/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2163	2	2	2	0.00
14/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3577	4	4	4	0.00
14/05/2025	R209 On 06-August-26			Bond Future	11.53	72.1032	72.0432	72.1032	0.00
14/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	2912	3	3	3	0.00
14/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3536	4	4	4	0.00
14/05/2025	R210 On 07-August-25			Bond Future	251.59	251.6524	251.5921	251.6524	967.00
14/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3152	3	3	3	0.00
14/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
14/05/2025	R210 On 06-November-25			Bond Future	253.08	253.1426	253.0825	253.1426	300.00
14/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	943	1	1	1	0.00
14/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
14/05/2025	R210 On 05-February-26			Bond Future	257.89	257.9460	257.8878	257.9460	0.00
14/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	4788	5	5	5	0.00
14/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
14/05/2025	R210 On 07-May-26			Bond Future	259.19	259.2471	259.1915	259.2471	0.00
14/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	3792	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
14/05/2025	R210 On 06-August-26			Bond Future	263.98	264.0289	263.9752	264.0289	0.00
14/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	4135	4	4	4	0.00
14/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
14/05/2025	R213 On 07-August-25			Bond Future	9.43	92.7879	92.8203	92.7879	15,509.00
14/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8355	8	8	8	0.00
14/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	2	0	0	0	0.00
14/05/2025	R213 On 06-November-25			Bond Future	9.52	91.0261	91.0595	91.0261	77,772.00
14/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2768	3	3	3	0.00
14/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	778	1	1	1	0.00
14/05/2025	R213 On 05-February-26			Bond Future	9.64	92.7315	92.7666	92.7315	0.00
14/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2278	2	2	2	0.00
14/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1382	1	1	1	0.00
14/05/2025	R213 On 07-May-26			Bond Future	9.78	90.8804	90.9172	90.8804	0.00
14/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2023	2	2	2	0.00
14/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1950	2	2	2	0.00
14/05/2025	R213 On 06-August-26			Bond Future	9.94	92.5337	92.5723	92.5337	0.00
14/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1735	2	2	2	0.00
14/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2579	3	3	3	0.00
14/05/2025	R214 On 07-August-25			Bond Future	11.54	66.9343	66.8469	66.9343	8,388.00
14/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	6858	7	7	7	0.00
14/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	99	0	0	0	0.00
14/05/2025	R214 On 06-November-25			Bond Future	11.66	64.9271	64.8382	64.9271	31,342.00
14/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2043	2	2	2	0.00
14/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	2137	2	2	2	0.00
14/05/2025	R214 On 05-February-26			Bond Future	11.79	66.1432	66.0534	66.1432	0.00
14/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1398	1	1	1	0.00
14/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	4120	4	4	4	0.00
14/05/2025	R214 On 07-May-26			Bond Future	11.92	64.0572	63.9666	64.0572	0.00
14/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2074	2	2	2	0.00
14/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	4051	4	4	4	0.00
14/05/2025	R214 On 06-August-26			Bond Future	12.07	65.2214	65.1299	65.2214	0.00
14/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3182	3	3	3	0.00
14/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3678	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2025	R248 On 07-August-25			Bond Future	11.92	79.4199	79.2858	79.4199	211,228.00
14/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	7421	8	7	8	0.00
14/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	169	0	0	0	0.00
14/05/2025	R248 On 06-November-25			Bond Future	12.04	76.5115	76.3752	76.5115	18,439.00
14/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1705	2	2	2	0.00
14/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3572	3	4	3	0.00
14/05/2025	R248 On 05-February-26			Bond Future	12.19	77.9443	77.8064	77.9443	0.00
14/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1282	1	1	1	0.00
14/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5783	6	6	6	0.00
14/05/2025	R248 On 07-May-26			Bond Future	12.33	74.9323	74.7927	74.9323	260.00
14/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2066	2	2	2	0.00
14/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5754	6	6	6	0.00
14/05/2025	R248 On 06-August-26			Bond Future	12.49	76.2933	76.1521	76.2933	0.00
14/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	3787	4	4	4	0.00
14/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	4484	4	4	4	0.00
14/05/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/05/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00