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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/05/2025 TO: 15/05/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	2029 On 07-August-25			Bond Future	139.20	138.9961	139.2013	138.9961	5,676.00
15/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1791	2	2	2	0.00
15/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
15/05/2025	2029 On 06-November-25			Bond Future	140.48	140.2745	140.4840	140.2745	68.00
15/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	694	0	1	0	0.00
15/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
15/05/2025	2029 On 05-February-26			Bond Future	143.15	142.9382	143.1521	142.9382	0.00
15/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	3042	3	3	3	0.00
15/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
15/05/2025	2029 On 07-May-26			Bond Future	144.35	144.1311	144.3497	144.1311	0.00
15/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2530	2	3	2	0.00
15/05/2025	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
15/05/2025	2029 On 06-August-26			Bond Future	147.02	146.7921	147.0152	146.7921	0.00
15/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	2915	3	3	3	0.00
15/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
15/05/2025	2030 On 07-August-25			Bond Future	8.93	96.6008	96.8864	96.6008	118,703.00
15/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7357	7	7	7	0.00
15/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10531	10	11	10	0.00
15/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5319	5	5	5	1,054.00
15/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	531	0	1	0	300.00
15/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1502	1	2	1	300.00
15/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3174	3	3	3	0.00
15/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	120	0	0	0	300.00
15/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	485	1	0	1	0.00
15/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1283	1	1	1	0.00
15/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
15/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	16	0	0	0	0.00
15/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	1	0	0	0	0.00
15/05/2025	2030 On 06-November-25			Bond Future	9.00	98.4665	98.7578	98.4665	0.00
15/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2388	2	2	2	0.00
15/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1653	1	2	1	300.00
15/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3826	4	4	4	0.00
15/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	766	1	1	1	300.00
15/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	926	1	1	1	0.00
15/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	274	0	0	0	300.00
15/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1729	2	2	2	0.00
15/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	598	1	1	1	0.00
15/05/2025	2030 On 05-February-26			Bond Future	9.10	96.3043	96.6014	96.3043	0.00
15/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2219	2	2	2	0.00
15/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	997	1	1	1	0.00
15/05/2025	2030 On 07-May-26			Bond Future	9.24	98.0708	98.3738	98.0708	0.00
15/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1928	2	2	2	0.00
15/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1482	2	1	2	0.00
15/05/2025	2030 On 06-August-26			Bond Future	9.41	95.8465	96.1553	95.8465	0.00
15/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1454	1	1	1	0.00
15/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	2003	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
15/05/2025	2032 On 07-August-25			Bond Future	9.74	95.4544	95.8425	95.4544	125,500.00
15/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9714	9	10	9	0.00
15/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	572	0	1	0	300.00
15/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1664	1	2	1	300.00
15/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	4023	4	4	4	0.00
15/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	228	0	0	0	300.00
15/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	935	1	1	1	0.00
15/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2149	2	2	2	0.00
15/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	3	0	0	0	0.00
15/05/2025	2032 On 06-November-25			Bond Future	9.84	93.1363	93.5321	93.1363	0.00
15/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3369	3	3	3	0.00
15/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1878	2	2	2	300.00
15/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	4965	5	5	5	0.00
15/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	855	1	1	1	300.00
15/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1607	2	2	2	0.00
15/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	441	1	0	1	300.00
15/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	2829	3	3	3	0.00
15/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	833	1	1	1	0.00
15/05/2025	2032 On 05-February-26			Bond Future	9.96	94.8816	95.2852	94.8816	0.00
15/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2600	2	3	2	0.00
15/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1745	2	2	2	0.00
15/05/2025	2032 On 07-May-26			Bond Future	10.10	92.4630	92.8743	92.4630	0.00
15/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2484	2	2	2	0.00
15/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2313	3	2	3	0.00
15/05/2025	2032 On 06-August-26			Bond Future	10.26	94.1444	94.5636	94.1444	0.00
15/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2272	2	2	2	0.00
15/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2826	3	3	3	0.00
15/05/2025	2033 On 07-August-25			Bond Future	130.09	129.9730	130.0917	129.9730	1,648.00
15/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1442	1	1	1	0.00
15/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
15/05/2025	2033 On 06-November-25			Bond Future	131.10	130.9747	131.0959	130.9747	5,288.00
15/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
15/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2044	2	2	2	0.00
15/05/2025	2033 On 05-February-26			Bond Future	133.59	133.4618	133.5858	133.4618	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
15/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	706	1	1	1	0.00
15/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
15/05/2025	2033 On 07-May-26			Bond Future	134.50	134.3759	134.5029	134.3759	0.00
15/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
15/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	657	1	1	1	0.00
15/05/2025	2033 On 06-August-26			Bond Future	136.99	136.8568	136.9867	136.8568	0.00
15/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2737	3	3	3	0.00
15/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
15/05/2025	2037 On 07-August-25			Bond Future	11.13	82.6885	83.4790	82.6885	148,467.00
15/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9735	9	10	9	0.00
15/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5799	5	6	5	0.00
15/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2567	2	3	2	0.00
15/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	364	0	0	0	2,341.00
15/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	484	0	0	0	200.00
15/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	4210	4	4	4	0.00
15/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1407	1	1	1	0.00
15/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	170	0	0	0	2,541.00
15/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	307	0	0	0	300.00
15/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	1216	1	1	1	300.00
15/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	4254	4	4	4	0.00
15/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2681	2	3	2	7,500.00
15/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	894	1	1	1	7,500.00
15/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	431	1	0	1	300.00
15/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	1937	2	2	2	0.00
15/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	3942	5	4	5	0.00
15/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	1730	2	2	2	2,541.00
15/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	4767	5	5	5	0.00
15/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	440	1	0	1	2,541.00
15/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3289	4	3	4	0.00
15/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	944	1	1	1	2,541.00
15/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	3701	4	4	4	0.00
15/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	214	0	0	0	2,541.00
15/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	29	0	0	0	0.00
15/05/2025	2037 On 06-November-25			Bond Future	11.25	84.2854	85.0913	84.2854	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
15/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3522	3	4	3	0.00
15/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1573	1	2	1	300.00
15/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5593	5	6	5	0.00
15/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	613	0	1	0	300.00
15/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	2940	3	3	3	0.00
15/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	756	1	1	1	300.00
15/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	4869	6	5	6	0.00
15/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1437	2	1	2	0.00
15/05/2025	2037 On 05-February-26			Bond Future	11.38	81.6065	82.4279	81.6065	0.00
15/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2320	2	2	2	0.00
15/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2882	2	3	2	1,030.00
15/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7681	7	8	7	0.00
15/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1596	1	2	1	1,970.00
15/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5878	5	6	5	0.00
15/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4375	4	4	4	0.00
15/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2765	2	3	2	0.00
15/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	1112	1	1	1	1,930.00
15/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	2880	3	3	3	1,930.00
15/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5192	6	5	6	0.00
15/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	1848	2	2	2	1,930.00
15/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1271	2	1	2	1,970.00
15/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4250	5	4	5	0.00
15/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	831	1	1	1	1,030.00
15/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	2781	3	3	3	0.00
15/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3305	4	3	4	0.00
15/05/2025	2037 On 07-May-26			Bond Future	11.53	83.1023	83.9391	83.1023	0.00
15/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2665	2	3	2	0.00
15/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	3808	4	4	4	0.00
15/05/2025	2037 On 06-August-26			Bond Future	11.71	80.3536	81.2060	80.3536	0.00
15/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3612	3	4	3	0.00
15/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3593	4	4	4	0.00
15/05/2025	2038 On 07-August-25			Bond Future	139.65	139.3216	139.6476	139.3216	2,397.00
15/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	88	0	0	0	0.00
15/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00

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15/05/2025	2038 On 06-November-25			Bond Future	142.38	142.0462	142.3787	142.0462	440.00
15/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
15/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	1501	2	2	2	0.00
15/05/2025	2038 On 05-February-26			Bond Future	142.91	142.5696	142.9090	142.5696	0.00
15/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
15/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	291	1	0	1	0.00
15/05/2025	2038 On 07-May-26			Bond Future	145.57	145.2212	145.5676	145.2212	0.00
15/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	1038	1	1	1	0.00
15/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
15/05/2025	2038 On 06-August-26			Bond Future	146.04	145.6884	146.0419	145.6884	0.00
15/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	1322	1	1	1	0.00
15/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
15/05/2025	2040 On 07-August-25			Bond Future	11.54	81.6994	82.6364	81.6994	54,072.00
15/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	9664	9	10	9	0.00
15/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	592	0	1	0	250.00
15/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	6265	5	6	5	0.00
15/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	435	0	0	0	250.00
15/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	215	0	0	0	400.00
15/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1265	1	1	1	400.00
15/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	3448	3	3	3	0.00
15/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	2238	2	2	2	0.00
15/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	5292	5	5	5	0.00
15/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	331	0	0	0	0.00
15/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	729	1	1	1	400.00
15/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2096	3	2	3	0.00
15/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	4837	6	5	6	0.00
15/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1264	2	1	2	0.00
15/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	3766	5	4	5	0.00
15/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	220	0	0	0	0.00
15/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3287	4	3	4	0.00
15/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	50	0	0	0	0.00
15/05/2025	2040 On 06-November-25			Bond Future	11.66	83.2772	84.2325	83.2772	292.00
15/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	3008	2	3	2	0.00
15/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	1949	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
15/05/2025	2040 On 05-February-26			Bond Future	11.80	80.3287	81.3023	80.3287	0.00
15/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	2140	2	2	2	0.00
15/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	3102	3	3	3	475.00
15/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	8532	8	9	8	0.00
15/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	836	1	1	1	475.00
15/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	2978	3	3	3	0.00
15/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	3958	5	4	5	0.00
15/05/2025	2040 On 07-May-26			Bond Future	11.95	81.8007	82.7925	81.8007	0.00
15/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2686	2	3	2	0.00
15/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4319	5	4	5	0.00
15/05/2025	2040 On 06-August-26			Bond Future	12.13	78.7773	79.7875	78.7773	0.00
15/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	4176	4	4	4	0.00
15/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	3822	4	4	4	0.00
15/05/2025	2044 On 07-August-25			Bond Future	11.79	76.5887	77.6257	76.5887	42,533.00
15/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	8672	8	9	8	0.00
15/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1915	1	2	1	0.00
15/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	522	0	1	0	9,000.00
15/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	32	0	0	0	9,000.00
15/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	3271	3	3	3	0.00
15/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	818	1	1	1	5,600.00
15/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	7611	9	8	9	0.00
15/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1528	2	2	2	9,000.00
15/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	3572	4	4	4	0.00
15/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	85	0	0	0	0.00
15/05/2025	2044 On 06-November-25			Bond Future	11.91	78.0678	79.1249	78.0678	71,530.00
15/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2355	2	2	2	0.00
15/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3466	3	3	3	0.00
15/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1748	2	2	2	5,600.00
15/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2519	3	3	3	0.00
15/05/2025	2044 On 05-February-26			Bond Future	12.04	75.1469	76.2242	75.1469	0.00
15/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1743	1	2	1	0.00
15/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	4672	5	5	5	0.00
15/05/2025	2044 On 07-May-26			Bond Future	12.20	76.5237	77.6211	76.5237	0.00
15/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2450	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
15/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	4780	5	5	5	0.00
15/05/2025	2044 On 06-August-26			Bond Future	12.36	73.5294	74.6472	73.5294	0.00
15/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	4235	4	4	4	0.00
15/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	3917	4	4	4	0.00
15/05/2025	2046 On 07-August-25			Bond Future	120.40	120.1981	120.4008	120.1981	11,914.00
15/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1711	2	2	2	0.00
15/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
15/05/2025	2046 On 06-November-25			Bond Future	120.49	120.2863	120.4930	120.2863	7,518.00
15/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
15/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	4917	5	5	5	0.00
15/05/2025	2046 On 05-February-26			Bond Future	122.78	122.5697	122.7810	122.5697	0.00
15/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	1131	1	1	1	0.00
15/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
15/05/2025	2046 On 07-May-26			Bond Future	122.76	122.5443	122.7602	122.5443	0.00
15/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
15/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2190	2	2	2	0.00
15/05/2025	2046 On 06-August-26			Bond Future	125.03	124.8050	125.0253	124.8050	0.00
15/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2645	2	3	2	0.00
15/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
15/05/2025	2050 On 07-August-25			Bond Future	119.59	119.3646	119.5905	119.3646	10,256.00
15/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
15/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	300	1	0	1	0.00
15/05/2025	2050 On 06-November-25			Bond Future	121.93	121.6991	121.9294	121.6991	5,780.00
15/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
15/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	2491	3	2	3	0.00
15/05/2025	2050 On 05-February-26			Bond Future	121.82	121.5882	121.8235	121.5882	0.00
15/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
15/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	997	1	1	1	0.00
15/05/2025	2050 On 07-May-26			Bond Future	124.09	123.8495	124.0898	123.8495	0.00
15/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	20	0	0	0	0.00
15/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
15/05/2025	2050 On 06-August-26			Bond Future	123.91	123.6696	123.9150	123.6696	0.00
15/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	645	0	1	0	0.00
15/05/2025	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
15/05/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	AL37 On 08-May-25			Index Future	1107.83	1107.8320	1107.8320	1107.8320	0.00
15/05/2025	AL37 On 07-August-25			Index Future	1130.44	1126.6330	1130.4400	1126.6330	0.00
15/05/2025	AL37 On 06-November-25			Index Future	1152.28	1148.3960	1152.2790	1148.3960	0.00
15/05/2025	AL37 On 05-February-26			Index Future	1173.90	1169.9430	1173.9030	1169.9430	0.00
15/05/2025	AL37 On 07-May-26			Index Future	1195.50	1191.4670	1195.5030	1191.4670	0.00
15/05/2025	AL37 On 06-August-26			Index Future	1217.10	1212.9900	1217.1040	1212.9900	0.00
15/05/2025	AL7T On 08-May-25			Index Future	1305.41	1305.4120	1305.4120	1305.4120	0.00
15/05/2025	AL7T On 07-August-25			Index Future	1343.05	1333.1160	1343.0500	1333.1160	0.00
15/05/2025	AL7T On 06-November-25			Index Future	1369.00	1358.8690	1368.9960	1358.8690	0.00
15/05/2025	AL7T On 05-February-26			Index Future	1394.69	1384.3650	1394.6870	1384.3650	0.00
15/05/2025	AL7T On 07-May-26			Index Future	1420.35	1409.8330	1420.3500	1409.8330	0.00
15/05/2025	AL7T On 06-August-26			Index Future	1446.01	1435.3010	1446.0130	1435.3010	0.00
15/05/2025	ALBI On 08-May-25			Index Future	1117.99	1117.9880	1117.9880	1117.9880	0.00
15/05/2025	ALBI On 07-August-25			Index Future	1148.75	1140.7950	1148.7520	1140.7950	77.00
15/05/2025	ALBI On 06-November-25			Index Future	1170.95	1162.8320	1170.9450	1162.8320	0.00
15/05/2025	ALBI On 05-February-26			Index Future	1192.92	1184.6500	1192.9190	1184.6500	0.00
15/05/2025	ALBI On 07-May-26			Index Future	1214.87	1206.4440	1214.8700	1206.4440	0.00
15/05/2025	ALBI On 06-August-26			Index Future	1236.82	1228.2370	1236.8200	1228.2370	0.00
15/05/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/05/2025	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
15/05/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
15/05/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/05/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	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
15/05/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	ES33 On 07-August-25			Bond Future	11.33	82.5461	83.0917	82.5461	0.00
15/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9287	9	9	9	0.00
15/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
15/05/2025	ES33 On 06-November-25			Bond Future	11.48	80.3642	80.9206	80.3642	0.00
15/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2270	2	2	2	0.00
15/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
15/05/2025	ES33 On 05-February-26			Bond Future	11.66	81.8889	82.4562	81.8889	0.00
15/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
15/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	739	1	1	1	0.00
15/05/2025	ES33 On 07-May-26			Bond Future	11.86	79.6148	80.1930	79.6148	0.00
15/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
15/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	688	1	1	1	0.00
15/05/2025	ES33 On 06-August-26			Bond Future	12.07	81.0798	81.6690	81.0798	0.00
15/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0	0	0	0	0.00
15/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	200	1	0	1	0.00
15/05/2025	ES42 On 07-August-25			Bond Future	11.99	76.6832	77.5428	76.6832	0.00
15/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9271	8	9	8	0.00
15/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
15/05/2025	ES42 On 06-November-25			Bond Future	12.13	73.9172	74.7938	73.9172	0.00
15/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1460	1	1	1	0.00
15/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
15/05/2025	ES42 On 05-February-26			Bond Future	12.27	75.3186	76.2121	75.3186	0.00
15/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
15/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2388	3	2	3	0.00
15/05/2025	ES42 On 07-May-26			Bond Future	12.43	72.4526	73.3631	72.4526	0.00
15/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
15/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1278	2	1	2	0.00
15/05/2025	ES42 On 06-August-26			Bond Future	12.61	73.7831	74.7107	73.7831	0.00
15/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	236	0	0	0	0.00
15/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	1	0	1	0.00
15/05/2025	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
15/05/2025	GOVI On 07-August-25			GOVI	1131.74	1124.2240	1131.7440	1124.2240	655.00
15/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1207440	113	121	113	0.00
15/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
15/05/2025	GOVI On 06-November-25			GOVI	1153.61	1145.9420	1153.6080	1145.9420	0.00
15/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	416080	34	42	34	0.00
15/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
15/05/2025	GOVI On 05-February-26			GOVI	1175.26	1167.4420	1175.2570	1167.4420	0.00
15/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	252570	17	25	17	0.00
15/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
15/05/2025	GOVI On 07-May-26			GOVI	1196.88	1188.9200	1196.8830	1188.9200	0.00
15/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	198830	12	20	12	0.00
15/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
15/05/2025	GOVI On 06-August-26			GOVI	1218.51	1210.3970	1218.5080	1210.3970	0.00
15/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	295080	21	30	21	0.00
15/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
15/05/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/05/2025	IGOV On 08-May-25			Index Future	374.34	374.3390	374.3390	374.3390	0.00
15/05/2025	IGOV On 07-August-25			Index Future	382.64	382.1090	382.6380	382.1090	713.00
15/05/2025	IGOV On 06-November-25			Index Future	390.12	389.5820	390.1220	389.5820	8.00
15/05/2025	IGOV On 05-February-26			Index Future	397.53	396.9820	397.5340	396.9820	0.00
15/05/2025	IGOV On 07-May-26			Index Future	404.94	404.3730	404.9370	404.3730	0.00
15/05/2025	IGOV On 06-August-26			Index Future	412.34	411.7650	412.3410	411.7650	0.00
15/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/05/2025	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
15/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/05/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
15/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
15/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
15/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
15/05/2025	R033 On 07-August-25			Bond Future	9.88	103.8438	104.2636	103.8438	6,781.00
15/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2919	3	3	3	0.00
15/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	579	1	1	1	0.00
15/05/2025	R033 On 06-November-25			Bond Future	9.98	100.8050	101.2329	100.8050	0.00
15/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	3032	3	3	3	0.00
15/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1255	1	1	1	0.00
15/05/2025	R033 On 05-February-26			Bond Future	10.10	102.6937	103.1301	102.6937	0.00
15/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3565	3	4	3	0.00
15/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1645	2	2	2	0.00
15/05/2025	R033 On 07-May-26			Bond Future	10.24	99.5344	99.9793	99.5344	0.00
15/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3141	3	3	3	0.00
15/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2450	3	2	3	0.00
15/05/2025	R033 On 06-August-26			Bond Future	10.39	101.3434	101.7968	101.3434	0.00
15/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2648	2	3	2	0.00
15/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3305	4	3	4	0.00
15/05/2025	R035 On 07-August-25			Bond Future	10.54	93.5349	94.1143	93.5349	75,982.00
15/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10753	10	11	10	0.00
15/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	4432	4	4	4	0.00
15/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	478	0	0	0	300.00
15/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1618	1	2	1	300.00
15/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4612	4	5	4	0.00
15/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	308	0	0	0	300.00
15/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1377	2	1	2	0.00
15/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3051	4	3	4	0.00
15/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	335	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
15/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	11	0	0	0	0.00
15/05/2025	R035 On 06-November-25			Bond Future	10.65	90.8361	91.4268	90.8361	10,866.00
15/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	4034	4	4	4	0.00
15/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4931	4	5	4	0.00
15/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	591	0	1	0	2,000.00
15/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1600	1	2	1	2,000.00
15/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1526	1	2	1	2,000.00
15/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	3094	3	3	3	2,000.00
15/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	7281	7	7	7	0.00
15/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	845	1	1	1	300.00
15/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1969	2	2	2	300.00
15/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5916	5	6	5	0.00
15/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	7108	7	7	7	0.00
15/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	5012	5	5	5	0.00
15/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	3128	3	3	3	250.00
15/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	816	1	1	1	250.00
15/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1519	2	2	2	0.00
15/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	426	1	0	1	250.00
15/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	614	1	1	1	300.00
15/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2342	3	2	3	0.00
15/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	3993	4	4	4	0.00
15/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	404	0	0	0	2,000.00
15/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1537	2	2	2	0.00
15/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	2738	3	3	3	0.00
15/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	2830	3	3	3	0.00
15/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	4707	5	5	5	0.00
15/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	837	1	1	1	2,000.00
15/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1118	1	1	1	0.00
15/05/2025	R035 On 05-February-26			Bond Future	10.78	92.5386	93.1407	92.5386	0.00
15/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2712	2	3	2	0.00
15/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1798	2	2	2	2,000.00
15/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	3161	3	3	3	2,000.00
15/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8729	8	9	8	0.00
15/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	529	1	1	1	2,000.00
15/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2329	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3621	4	4	4	0.00
15/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2666	3	3	3	0.00
15/05/2025	R035 On 07-May-26			Bond Future	10.92	89.7324	90.3461	89.7324	0.00
15/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2875	3	3	3	0.00
15/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3189	4	3	4	0.00
15/05/2025	R035 On 06-August-26			Bond Future	11.08	91.3645	91.9897	91.3645	0.00
15/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3383	3	3	3	0.00
15/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3474	4	3	4	0.00
15/05/2025	R038 On 07-August-25			Bond Future	11.17	101.0182	102.0121	101.0182	6,386.00
15/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	2003	2	2	2	0.00
15/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1511	2	2	2	0.00
15/05/2025	R038 On 06-November-25			Bond Future	11.29	97.4834	98.4967	97.4834	0.00
15/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2394	2	2	2	0.00
15/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	7111	6	7	6	0.00
15/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1605	1	2	1	1,770.00
15/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	721	1	1	1	1,770.00
15/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	3635	4	4	4	0.00
15/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	2717	3	3	3	0.00
15/05/2025	R038 On 05-February-26			Bond Future	11.43	99.3096	100.3422	99.3096	0.00
15/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	3188	3	3	3	0.00
15/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3131	4	3	4	0.00
15/05/2025	R038 On 07-May-26			Bond Future	11.59	95.6463	96.6983	95.6463	0.00
15/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	3157	3	3	3	0.00
15/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4308	5	4	5	0.00
15/05/2025	R038 On 06-August-26			Bond Future	11.75	97.3835	98.4552	97.3835	0.00
15/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	4218	4	4	4	0.00
15/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4119	5	4	5	0.00
15/05/2025	R053 On 07-August-25			Bond Future	11.67	102.4708	103.8599	102.4708	22,570.00
15/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	11166	10	11	10	0.00
15/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	140	0	0	0	0.00
15/05/2025	R053 On 06-November-25			Bond Future	11.79	98.5856	100.0017	98.5856	0.00
15/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	3184	3	3	3	0.00
15/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3396	4	3	4	0.00
15/05/2025	R053 On 05-February-26			Bond Future	11.92	100.4323	101.8753	100.4323	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
15/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2535	2	3	2	0.00
15/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	5993	7	6	7	0.00
15/05/2025	R053 On 07-May-26			Bond Future	12.06	96.4122	97.8822	96.4122	0.00
15/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	3381	3	3	3	0.00
15/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	6274	7	6	7	0.00
15/05/2025	R053 On 06-August-26			Bond Future	12.21	98.1628	99.6600	98.1628	0.00
15/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5742	5	6	5	0.00
15/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5193	6	5	6	0.00
15/05/2025	R186 On 07-August-25			Bond Future	8.06	104.4994	104.5540	104.4994	180,617.00
15/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2069	2	2	2	0.00
15/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2779	3	3	3	0.00
15/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1495	1	1	1	1,983.00
15/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
15/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	8	0	0	0	0.00
15/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	2	0	0	0	0.00
15/05/2025	R186 On 06-November-25			Bond Future	8.11	106.5179	106.5736	106.5179	447.00
15/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	314	0	0	0	0.00
15/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	291	0	0	0	0.00
15/05/2025	R186 On 05-February-26			Bond Future	8.27	103.2085	103.2657	103.2085	0.00
15/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	409	0	0	0	0.00
15/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	276	0	0	0	0.00
15/05/2025	R186 On 07-May-26			Bond Future	8.64	105.1021	105.1608	105.1021	0.00
15/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	316	0	0	0	0.00
15/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	285	0	0	0	0.00
15/05/2025	R186 On 06-August-26			Bond Future	9.53	101.7081	101.7683	101.7081	0.00
15/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	72	0	0	0	0.00
15/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	413	0	0	0	0.00
15/05/2025	R202 On 07-August-25			Bond Future	269.85	269.5973	269.8517	269.5973	1,405.00
15/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
15/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	1748	2	2	2	0.00
15/05/2025	R202 On 06-November-25			Bond Future	275.13	274.8698	275.1295	274.8698	460.00
15/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
15/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	510	1	1	1	0.00
15/05/2025	R202 On 05-February-26			Bond Future	275.00	274.7354	275.0013	274.7354	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
15/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
15/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	2819	3	3	3	0.00
15/05/2025	R202 On 07-May-26			Bond Future	280.12	279.8463	280.1183	279.8463	0.00
15/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	2568	2	3	2	0.00
15/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
15/05/2025	R202 On 06-August-26			Bond Future	279.84	279.5604	279.8386	279.5604	0.00
15/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	979	1	1	1	0.00
15/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
15/05/2025	R209 On 07-August-25			Bond Future	10.87	72.9841	73.5780	72.9841	10,920.00
15/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	8327	8	8	8	0.00
15/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	27	0	0	0	0.00
15/05/2025	R209 On 06-November-25			Bond Future	10.98	71.2410	71.8464	71.2410	6,367.00
15/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2839	2	3	2	0.00
15/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1422	2	1	2	0.00
15/05/2025	R209 On 05-February-26			Bond Future	11.10	72.5760	73.1931	72.5760	0.00
15/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	2080	2	2	2	0.00
15/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	2899	3	3	3	0.00
15/05/2025	R209 On 07-May-26			Bond Future	11.24	70.7565	71.3852	70.7565	0.00
15/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2447	2	2	2	0.00
15/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3232	4	3	4	0.00
15/05/2025	R209 On 06-August-26			Bond Future	11.39	72.0432	72.6837	72.0432	0.00
15/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3234	3	3	3	0.00
15/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3216	4	3	4	0.00
15/05/2025	R210 On 07-August-25			Bond Future	251.57	251.5921	251.5722	251.5921	967.00
15/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3132	3	3	3	0.00
15/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
15/05/2025	R210 On 06-November-25			Bond Future	253.06	253.0825	253.0627	253.0825	300.00
15/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	923	1	1	1	0.00
15/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
15/05/2025	R210 On 05-February-26			Bond Future	257.87	257.8878	257.8685	257.8878	0.00
15/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	4768	5	5	5	0.00
15/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
15/05/2025	R210 On 07-May-26			Bond Future	259.17	259.1915	259.1731	259.1915	0.00
15/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	3773	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
15/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
15/05/2025	R210 On 06-August-26			Bond Future	263.96	263.9752	263.9574	263.9752	0.00
15/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	4117	4	4	4	0.00
15/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
15/05/2025	R213 On 07-August-25			Bond Future	9.35	92.8203	93.1172	92.8203	15,525.00
15/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8652	8	9	8	0.00
15/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	1	0	0	0	0.00
15/05/2025	R213 On 06-November-25			Bond Future	9.44	91.0595	91.3623	91.0595	77,772.00
15/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2980	3	3	3	0.00
15/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	687	1	1	1	0.00
15/05/2025	R213 On 05-February-26			Bond Future	9.56	92.7666	93.0754	92.7666	0.00
15/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2461	2	2	2	0.00
15/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1255	1	1	1	0.00
15/05/2025	R213 On 07-May-26			Bond Future	9.69	90.9172	91.2320	90.9172	0.00
15/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2186	2	2	2	0.00
15/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1799	2	2	2	0.00
15/05/2025	R213 On 06-August-26			Bond Future	9.84	92.5723	92.8932	92.5723	0.00
15/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1880	2	2	2	0.00
15/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2403	3	2	3	0.00
15/05/2025	R214 On 07-August-25			Bond Future	11.39	66.8469	67.6310	66.8469	8,388.00
15/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7607	7	8	7	0.00
15/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	63	0	0	0	0.00
15/05/2025	R214 On 06-November-25			Bond Future	11.50	64.8382	65.6375	64.8382	31,342.00
15/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2468	2	2	2	0.00
15/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1763	2	2	2	0.00
15/05/2025	R214 On 05-February-26			Bond Future	11.63	66.0534	66.8680	66.0534	0.00
15/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1700	1	2	1	0.00
15/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	3607	4	4	4	0.00
15/05/2025	R214 On 07-May-26			Bond Future	11.76	63.9666	64.7964	63.9666	0.00
15/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2435	2	2	2	0.00
15/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3582	4	4	4	0.00
15/05/2025	R214 On 06-August-26			Bond Future	11.90	65.1299	65.9751	65.1299	0.00
15/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3620	3	4	3	0.00
15/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3271	4	3	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
15/05/2025	R248 On 07-August-25			Bond Future	11.76	79.2858	80.2876	79.2858	211,098.00
15/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	8361	7	8	7	0.00
15/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	107	0	0	0	0.00
15/05/2025	R248 On 06-November-25			Bond Future	11.88	76.3752	77.3964	76.3752	18,439.00
15/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	2139	2	2	2	0.00
15/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	2984	4	3	4	0.00
15/05/2025	R248 On 05-February-26			Bond Future	12.01	77.8064	78.8471	77.8064	0.00
15/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1606	1	2	1	0.00
15/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5067	6	5	6	0.00
15/05/2025	R248 On 07-May-26			Bond Future	12.15	74.7927	75.8529	74.7927	260.00
15/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2472	2	2	2	0.00
15/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5099	6	5	6	0.00
15/05/2025	R248 On 06-August-26			Bond Future	12.30	76.1521	77.2319	76.1521	0.00
15/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	4345	4	4	4	0.00
15/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	3962	4	4	4	0.00
15/05/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/05/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00