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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/05/2025 TO: 19/05/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	2029 On 07-August-25			Bond Future	139.02	139.0715	139.0232	139.0715	5,676.00
19/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1613	2	2	2	0.00
19/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
19/05/2025	2029 On 06-November-25			Bond Future	140.29	140.3371	140.2883	140.3371	68.00
19/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	498	1	0	1	0.00
19/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
19/05/2025	2029 On 05-February-26			Bond Future	142.97	143.0205	142.9712	143.0205	0.00
19/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2861	3	3	3	0.00
19/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
19/05/2025	2029 On 07-May-26			Bond Future	144.20	144.2484	144.1990	144.2484	0.00
19/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2379	2	2	2	0.00
19/05/2025	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
19/05/2025	2029 On 06-August-26			Bond Future	146.87	146.9245	146.8748	146.9245	0.00
19/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	2775	3	3	3	0.00
19/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
19/05/2025	2030 On 07-August-25			Bond Future	8.94	96.9047	96.8515	96.9047	117,476.00
19/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7322	7	7	7	0.00
19/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5285	5	5	5	1,054.00
19/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10496	11	10	11	0.00
19/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1455	2	1	2	300.00
19/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3132	3	3	3	0.00
19/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	494	1	0	1	300.00
19/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	473	0	0	0	0.00
19/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	113	0	0	0	300.00
19/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1281	1	1	1	0.00
19/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
19/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	18	0	0	0	0.00
19/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	1	0	0	0	0.00
19/05/2025	2030 On 06-November-25			Bond Future	9.02	98.7661	98.7121	98.7661	0.00
19/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2352	2	2	2	0.00
19/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	746	1	1	1	300.00
19/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1621	2	2	2	300.00
19/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3785	4	4	4	0.00
19/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	279	0	0	0	300.00
19/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	939	1	1	1	0.00
19/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1754	2	2	2	0.00
19/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	607	1	1	1	0.00
19/05/2025	2030 On 05-February-26			Bond Future	9.12	96.6227	96.5680	96.6227	0.00
19/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2161	2	2	2	0.00
19/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	972	1	1	1	0.00
19/05/2025	2030 On 07-May-26			Bond Future	9.25	98.4184	98.3630	98.4184	0.00
19/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1883	2	2	2	0.00
19/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1447	1	1	1	0.00
19/05/2025	2030 On 06-August-26			Bond Future	9.41	96.2093	96.1532	96.2093	0.00
19/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1420	1	1	1	0.00
19/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	1971	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
19/05/2025	2032 On 07-August-25			Bond Future	9.72	96.0599	95.9205	96.0599	125,500.00
19/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9792	10	10	10	0.00
19/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1670	2	2	2	300.00
19/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	4076	4	4	4	0.00
19/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	552	1	1	1	300.00
19/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	863	1	1	1	0.00
19/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	202	0	0	0	300.00
19/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2051	2	2	2	0.00
19/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	3	0	0	0	0.00
19/05/2025	2032 On 06-November-25			Bond Future	9.82	93.7438	93.6019	93.7438	0.00
19/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3415	4	3	4	0.00
19/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	871	1	1	1	300.00
19/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1909	2	2	2	300.00
19/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	5019	5	5	5	0.00
19/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	426	0	0	0	300.00
19/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1569	2	2	2	0.00
19/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	2776	3	3	3	0.00
19/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	809	1	1	1	0.00
19/05/2025	2032 On 05-February-26			Bond Future	9.94	95.5133	95.3689	95.5133	0.00
19/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2654	3	3	3	0.00
19/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1716	2	2	2	0.00
19/05/2025	2032 On 07-May-26			Bond Future	10.07	93.1286	92.9819	93.1286	0.00
19/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2491	3	2	3	0.00
19/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2213	2	2	2	0.00
19/05/2025	2032 On 06-August-26			Bond Future	10.23	94.8307	94.6816	94.8307	0.00
19/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2351	2	2	2	0.00
19/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2787	3	3	3	0.00
19/05/2025	2033 On 07-August-25			Bond Future	130.05	130.0238	130.0517	130.0238	1,648.00
19/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1402	1	1	1	0.00
19/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
19/05/2025	2033 On 06-November-25			Bond Future	131.04	131.0133	131.0421	131.0133	5,288.00
19/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
19/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2098	2	2	2	0.00
19/05/2025	2033 On 05-February-26			Bond Future	133.55	133.5185	133.5482	133.5185	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
19/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	668	1	1	1	0.00
19/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
19/05/2025	2033 On 07-May-26			Bond Future	134.50	134.4648	134.4960	134.4648	0.00
19/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
19/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	664	1	1	1	0.00
19/05/2025	2033 On 06-August-26			Bond Future	136.99	136.9595	136.9917	136.9595	0.00
19/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2742	3	3	3	0.00
19/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
19/05/2025	2037 On 07-August-25			Bond Future	11.16	83.5710	83.2876	83.5710	143,540.00
19/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9542	10	10	10	0.00
19/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5609	6	6	6	0.00
19/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2406	3	2	3	0.00
19/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	308	0	0	0	2,341.00
19/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	417	1	0	1	200.00
19/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	4028	4	4	4	0.00
19/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1282	1	1	1	0.00
19/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	138	0	0	0	2,541.00
19/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	1100	1	1	1	300.00
19/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	4071	4	4	4	0.00
19/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	258	0	0	0	300.00
19/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2518	3	3	3	7,500.00
19/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	922	1	1	1	7,500.00
19/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	2012	2	2	2	0.00
19/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	439	0	0	0	300.00
19/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	4084	4	4	4	0.00
19/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	1797	2	2	2	2,541.00
19/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	4926	5	5	5	0.00
19/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	448	0	0	0	2,541.00
19/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3413	3	3	3	0.00
19/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	975	1	1	1	2,541.00
19/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	3837	4	4	4	0.00
19/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	215	0	0	0	2,541.00
19/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	27	0	0	0	0.00
19/05/2025	2037 On 06-November-25			Bond Future	11.28	85.1762	84.8875	85.1762	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
19/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3363	4	3	4	0.00
19/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	551	1	1	1	300.00
19/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1461	2	1	2	300.00
19/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5410	6	5	6	0.00
19/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	776	1	1	1	300.00
19/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3033	3	3	3	0.00
19/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5010	5	5	5	0.00
19/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1482	1	1	1	0.00
19/05/2025	2037 On 05-February-26			Bond Future	11.42	82.5255	82.2316	82.5255	0.00
19/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2206	2	2	2	0.00
19/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7503	8	8	8	0.00
19/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2756	3	3	3	1,030.00
19/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5712	6	6	6	0.00
19/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1501	2	2	2	1,970.00
19/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4225	4	4	4	0.00
19/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	1035	1	1	1	1,930.00
19/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2642	3	3	3	0.00
19/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	2953	3	3	3	1,930.00
19/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5311	5	5	5	0.00
19/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	1894	2	2	2	1,930.00
19/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1301	1	1	1	1,970.00
19/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4352	4	4	4	0.00
19/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	850	1	1	1	1,030.00
19/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	2851	3	3	3	0.00
19/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3388	3	3	3	0.00
19/05/2025	2037 On 07-May-26			Bond Future	11.57	84.0583	83.7592	84.0583	0.00
19/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2563	3	3	3	0.00
19/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	3886	4	4	4	0.00
19/05/2025	2037 On 06-August-26			Bond Future	11.74	81.3346	81.0304	81.3346	0.00
19/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3505	4	4	4	0.00
19/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3661	4	4	4	0.00
19/05/2025	2038 On 07-August-25			Bond Future	139.70	139.8948	139.7039	139.8948	2,397.00
19/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	144	0	0	0	0.00
19/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00

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19/05/2025	2038 On 06-November-25			Bond Future	142.42	142.6161	142.4217	142.6161	440.00
19/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
19/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	1458	1	1	1	0.00
19/05/2025	2038 On 05-February-26			Bond Future	142.97	143.1693	142.9721	143.1693	0.00
19/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
19/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	228	0	0	0	0.00
19/05/2025	2038 On 07-May-26			Bond Future	145.67	145.8659	145.6655	145.8659	0.00
19/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	1135	1	1	1	0.00
19/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
19/05/2025	2038 On 06-August-26			Bond Future	146.16	146.3586	146.1558	146.3586	0.00
19/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	1436	2	1	2	0.00
19/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
19/05/2025	2040 On 07-August-25			Bond Future	11.57	82.7667	82.4327	82.7667	52,095.00
19/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	9458	10	9	10	0.00
19/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	512	1	1	1	250.00
19/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	6060	6	6	6	0.00
19/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	370	0	0	0	250.00
19/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	2076	2	2	2	0.00
19/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	5090	5	5	5	0.00
19/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1140	1	1	1	400.00
19/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	3262	4	3	4	0.00
19/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	175	0	0	0	400.00
19/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2174	2	2	2	0.00
19/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	746	1	1	1	400.00
19/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	5001	5	5	5	0.00
19/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	333	0	0	0	0.00
19/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1306	1	1	1	0.00
19/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	218	0	0	0	0.00
19/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	3904	4	4	4	0.00
19/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3410	3	3	3	0.00
19/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	47	0	0	0	0.00
19/05/2025	2040 On 06-November-25			Bond Future	11.70	84.3565	84.0162	84.3565	292.00
19/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2846	3	3	3	0.00
19/05/2025	2040 On 06-November-25	11.84	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
19/05/2025	2040 On 05-February-26			Bond Future	11.83	81.4397	81.0933	81.4397	0.00
19/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	2018	2	2	2	0.00
19/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2956	3	3	3	475.00
19/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	8334	9	8	9	0.00
19/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	848	1	1	1	475.00
19/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3042	3	3	3	0.00
19/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	4045	4	4	4	0.00
19/05/2025	2040 On 07-May-26			Bond Future	11.99	82.9519	82.5993	82.9519	0.00
19/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2569	3	3	3	0.00
19/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4396	4	4	4	0.00
19/05/2025	2040 On 06-August-26			Bond Future	12.16	79.9571	79.5983	79.9571	0.00
19/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	4043	4	4	4	0.00
19/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	3879	4	4	4	0.00
19/05/2025	2044 On 07-August-25			Bond Future	11.84	77.6628	77.3264	77.6628	42,533.00
19/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	8375	9	8	9	0.00
19/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1717	2	2	2	0.00
19/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	431	1	0	1	9,000.00
19/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	22	0	0	0	9,000.00
19/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	3024	3	3	3	0.00
19/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	871	1	1	1	5,600.00
19/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	7900	8	8	8	0.00
19/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1629	2	2	2	9,000.00
19/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	3780	4	4	4	0.00
19/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	87	0	0	0	0.00
19/05/2025	2044 On 06-November-25			Bond Future	11.96	79.1545	78.8117	79.1545	71,530.00
19/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2164	2	2	2	0.00
19/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3237	3	3	3	0.00
19/05/2025	2044 On 06-November-25	12.25	Call	Bond Future	3421	4	3	4	0.00
19/05/2025	2044 On 06-November-25	12.00	Call	Bond Future	2544	3	3	3	0.00
19/05/2025	2044 On 06-November-25	12.00	Put	Bond Future	2306	2	2	2	5,800.00
19/05/2025	2044 On 06-November-25	12.25	Put	Bond Future	1729	2	2	2	5,800.00
19/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1832	2	2	2	5,600.00
19/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2641	2	3	2	0.00
19/05/2025	2044 On 05-February-26			Bond Future	12.10	76.2647	75.9157	76.2647	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
19/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1603	2	2	2	0.00
19/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	4840	5	5	5	0.00
19/05/2025	2044 On 07-May-26			Bond Future	12.25	77.6807	77.3255	77.6807	0.00
19/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2299	2	2	2	0.00
19/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	4925	5	5	5	0.00
19/05/2025	2044 On 06-August-26			Bond Future	12.42	74.7145	74.3532	74.7145	0.00
19/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	4051	4	4	4	0.00
19/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	4027	4	4	4	0.00
19/05/2025	2046 On 07-August-25			Bond Future	120.45	120.4224	120.4484	120.4224	11,914.00
19/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1758	2	2	2	0.00
19/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
19/05/2025	2046 On 06-November-25			Bond Future	120.53	120.5025	120.5296	120.5025	7,518.00
19/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
19/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	4880	5	5	5	0.00
19/05/2025	2046 On 05-February-26			Bond Future	122.83	122.8062	122.8342	122.8062	0.00
19/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	1184	1	1	1	0.00
19/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
19/05/2025	2046 On 07-May-26			Bond Future	122.84	122.8143	122.8437	122.8143	0.00
19/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
19/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2106	2	2	2	0.00
19/05/2025	2046 On 06-August-26			Bond Future	125.12	125.0908	125.1214	125.0908	0.00
19/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2741	3	3	3	0.00
19/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
19/05/2025	2050 On 07-August-25			Bond Future	118.84	119.0158	118.8443	119.0158	10,256.00
19/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
19/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	1046	1	1	1	0.00
19/05/2025	2050 On 06-November-25			Bond Future	121.16	121.3310	121.1564	121.3310	5,780.00
19/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
19/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3264	3	3	3	0.00
19/05/2025	2050 On 05-February-26			Bond Future	121.05	121.2294	121.0523	121.2294	0.00
19/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
19/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1768	2	2	2	0.00
19/05/2025	2050 On 07-May-26			Bond Future	123.33	123.5128	123.3326	123.5128	0.00
19/05/2025	2050 On 07-May-26	124.07	Call	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
19/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	737	1	1	1	0.00
19/05/2025	2050 On 06-August-26			Bond Future	123.16	123.3381	123.1561	123.3381	0.00
19/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
19/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	114	0	0	0	0.00
19/05/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	AL37 On 08-May-25			Index Future	1107.83	1107.8320	1107.8320	1107.8320	0.00
19/05/2025	AL37 On 07-August-25			Index Future	1130.78	1131.8160	1130.7810	1131.8160	0.00
19/05/2025	AL37 On 06-November-25			Index Future	1152.51	1153.5630	1152.5140	1153.5630	0.00
19/05/2025	AL37 On 05-February-26			Index Future	1174.30	1175.3580	1174.2990	1175.3580	0.00
19/05/2025	AL37 On 07-May-26			Index Future	1196.19	1197.2530	1196.1860	1197.2530	0.00
19/05/2025	AL37 On 06-August-26			Index Future	1217.91	1218.9870	1217.9130	1218.9870	0.00
19/05/2025	AL7T On 08-May-25			Index Future	1305.41	1305.4120	1305.4120	1305.4120	0.00
19/05/2025	AL7T On 07-August-25			Index Future	1340.96	1344.8190	1340.9560	1344.8190	0.00
19/05/2025	AL7T On 06-November-25			Index Future	1366.73	1370.6580	1366.7280	1370.6580	0.00
19/05/2025	AL7T On 05-February-26			Index Future	1392.56	1396.5550	1392.5630	1396.5550	0.00
19/05/2025	AL7T On 07-May-26			Index Future	1418.52	1422.5700	1418.5170	1422.5700	0.00
19/05/2025	AL7T On 06-August-26			Index Future	1444.28	1448.3950	1444.2830	1448.3950	0.00
19/05/2025	ALBI On 08-May-25			Index Future	1117.99	1117.9880	1117.9880	1117.9880	0.00
19/05/2025	ALBI On 07-August-25			Index Future	1147.25	1149.8940	1147.2450	1149.8940	77.00
19/05/2025	ALBI On 06-November-25			Index Future	1169.29	1171.9880	1169.2940	1171.9880	0.00
19/05/2025	ALBI On 05-February-26			Index Future	1191.40	1194.1310	1191.3970	1194.1310	0.00
19/05/2025	ALBI On 07-May-26			Index Future	1213.60	1216.3760	1213.6020	1216.3760	0.00
19/05/2025	ALBI On 06-August-26			Index Future	1235.65	1238.4570	1235.6450	1238.4570	0.00
19/05/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C035 On 28-February-35			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
19/05/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/05/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/05/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/05/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	CI58 On 31-January-58			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
19/05/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	ES33 On 07-August-25			Bond Future	11.36	83.1662	82.9621	83.1662	0.00
19/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9158	9	9	9	0.00
19/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
19/05/2025	ES33 On 06-November-25			Bond Future	11.52	80.9881	80.7802	80.9881	0.00
19/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2130	2	2	2	0.00
19/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
19/05/2025	ES33 On 05-February-26			Bond Future	11.69	82.5356	82.3240	82.5356	0.00
19/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
19/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	871	1	1	1	0.00
19/05/2025	ES33 On 07-May-26			Bond Future	11.88	80.2928	80.0775	80.2928	0.00
19/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
19/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	803	1	1	1	0.00
19/05/2025	ES33 On 06-August-26			Bond Future	12.10	81.7777	81.5587	81.7777	0.00
19/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0	0	0	0	0.00
19/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	310	0	0	0	0.00
19/05/2025	ES42 On 07-August-25			Bond Future	12.03	77.6666	77.3495	77.6666	0.00
19/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9077	9	9	9	0.00
19/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
19/05/2025	ES42 On 06-November-25			Bond Future	12.16	74.9120	74.5889	74.9120	0.00
19/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1255	2	1	2	0.00
19/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
19/05/2025	ES42 On 05-February-26			Bond Future	12.31	76.3426	76.0135	76.3426	0.00
19/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
19/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2586	2	3	2	0.00
19/05/2025	ES42 On 07-May-26			Bond Future	12.47	73.5138	73.1788	73.5138	0.00
19/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
19/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1463	1	1	1	0.00
19/05/2025	ES42 On 06-August-26			Bond Future	12.64	74.8706	74.5297	74.8706	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
19/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	55	0	0	0	0.00
19/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
19/05/2025	GOVI On 08-May-25			GOVI	1101.87	1101.8720	1101.8720	1101.8720	0.00
19/05/2025	GOVI On 07-August-25			GOVI	1130.35	1132.8420	1130.3480	1132.8420	655.00
19/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1193480	122	119	122	0.00
19/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
19/05/2025	GOVI On 06-November-25			GOVI	1152.07	1154.6090	1152.0730	1154.6090	0.00
19/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	400730	43	40	43	0.00
19/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
19/05/2025	GOVI On 05-February-26			GOVI	1173.85	1176.4240	1173.8500	1176.4240	0.00
19/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	238500	26	24	26	0.00
19/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
19/05/2025	GOVI On 07-May-26			GOVI	1195.73	1198.3380	1195.7280	1198.3380	0.00
19/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	187280	21	19	21	0.00
19/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
19/05/2025	GOVI On 06-August-26			GOVI	1217.45	1220.0920	1217.4470	1220.0920	0.00
19/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	284470	31	28	31	0.00
19/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
19/05/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/05/2025	IGOV On 08-May-25			Index Future	374.34	374.3390	374.3390	374.3390	0.00
19/05/2025	IGOV On 07-August-25			Index Future	382.24	382.2700	382.2390	382.2700	713.00
19/05/2025	IGOV On 06-November-25			Index Future	389.68	389.7070	389.6780	389.7070	8.00
19/05/2025	IGOV On 05-February-26			Index Future	397.13	397.1610	397.1340	397.1610	0.00
19/05/2025	IGOV On 07-May-26			Index Future	404.63	404.6480	404.6250	404.6480	0.00
19/05/2025	IGOV On 06-August-26			Index Future	412.06	412.0800	412.0610	412.0800	0.00
19/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
19/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/05/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
19/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
19/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
19/05/2025	R033 On 07-August-25			Bond Future	9.87	104.5146	104.2986	104.5146	6,781.00
19/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2894	3	3	3	0.00
19/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	519	0	1	0	0.00
19/05/2025	R033 On 06-November-25			Bond Future	9.98	101.4780	101.2581	101.4780	0.00
19/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	3040	3	3	3	0.00
19/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1237	1	1	1	0.00
19/05/2025	R033 On 05-February-26			Bond Future	10.09	103.3933	103.1695	103.3933	0.00
19/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3592	4	4	4	0.00
19/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1632	2	2	2	0.00
19/05/2025	R033 On 07-May-26			Bond Future	10.22	100.2710	100.0435	100.2710	0.00
19/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3117	3	3	3	0.00
19/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2362	2	2	2	0.00
19/05/2025	R033 On 06-August-26			Bond Future	10.37	102.1027	101.8713	102.1027	0.00
19/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2630	3	3	3	0.00
19/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3213	3	3	3	0.00
19/05/2025	R035 On 07-August-25			Bond Future	10.56	94.2612	93.9804	94.2612	89,033.00
19/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10619	11	11	11	0.00
19/05/2025	R035 On 07-August-25	10.90	Call	Bond Future	2622	3	3	3	0.00
19/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	4301	5	4	5	0.00
19/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1515	2	2	2	300.00
19/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4480	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	420	1	0	1	300.00
19/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1408	1	1	1	0.00
19/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	310	0	0	0	300.00
19/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3127	3	3	3	0.00
19/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	339	0	0	0	17,500.00
19/05/2025	R035 On 07-August-25	10.90	Put	Bond Future	773	1	1	1	8,500.00
19/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	10	0	0	0	0.00
19/05/2025	R035 On 06-November-25			Bond Future	10.68	91.5668	91.2808	91.5668	10,866.00
19/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3910	4	4	4	0.00
19/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4801	5	5	5	0.00
19/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6968	7	7	7	0.00
19/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4881	5	5	5	0.00
19/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	3014	3	3	3	250.00
19/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1875	2	2	2	300.00
19/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5781	6	6	6	0.00
19/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1442	2	1	2	2,000.00
19/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	543	1	1	1	2,000.00
19/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1514	2	2	2	2,000.00
19/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2980	3	3	3	2,000.00
19/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	7141	7	7	7	0.00
19/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	786	1	1	1	300.00
19/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2394	2	2	2	0.00
19/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4079	4	4	4	0.00
19/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	410	0	0	0	2,000.00
19/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1569	1	2	1	0.00
19/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	2892	3	3	3	0.00
19/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	2798	3	3	3	0.00
19/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	624	1	1	1	300.00
19/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	4805	5	5	5	0.00
19/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	830	1	1	1	250.00
19/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1551	1	2	1	0.00
19/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	432	0	0	0	250.00
19/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	852	1	1	1	2,000.00
19/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1141	1	1	1	0.00
19/05/2025	R035 On 05-February-26			Bond Future	10.81	93.2954	93.0043	93.2954	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
19/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2628	3	3	3	0.00
19/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1727	2	2	2	2,000.00
19/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	3070	3	3	3	2,000.00
19/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8601	9	9	9	0.00
19/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	537	1	1	1	2,000.00
19/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2375	2	2	2	0.00
19/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3687	4	4	4	0.00
19/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2718	3	3	3	0.00
19/05/2025	R035 On 07-May-26			Bond Future	10.94	90.5250	90.2287	90.5250	0.00
19/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2803	3	3	3	0.00
19/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3235	3	3	3	0.00
19/05/2025	R035 On 06-August-26			Bond Future	11.10	92.1797	91.8784	92.1797	0.00
19/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3315	3	3	3	0.00
19/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3518	3	4	3	0.00
19/05/2025	R038 On 07-August-25			Bond Future	11.21	102.1198	101.7191	102.1198	6,386.00
19/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1799	2	2	2	0.00
19/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1600	1	2	1	0.00
19/05/2025	R038 On 06-November-25			Bond Future	11.34	98.5958	98.1877	98.5958	0.00
19/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2208	2	2	2	0.00
19/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6832	7	7	7	0.00
19/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1452	2	1	2	1,770.00
19/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	751	1	1	1	1,770.00
19/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	3792	4	4	4	0.00
19/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	2840	3	3	3	0.00
19/05/2025	R038 On 05-February-26			Bond Future	11.48	100.4564	100.0408	100.4564	0.00
19/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	3000	3	3	3	0.00
19/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3244	3	3	3	0.00
19/05/2025	R038 On 07-May-26			Bond Future	11.63	96.8378	96.4148	96.8378	0.00
19/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2996	3	3	3	0.00
19/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4431	4	4	4	0.00
19/05/2025	R038 On 06-August-26			Bond Future	11.80	98.6057	98.1753	98.6057	0.00
19/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	4045	4	4	4	0.00
19/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4226	4	4	4	0.00
19/05/2025	R053 On 07-August-25			Bond Future	11.71	103.9509	103.4976	103.9509	22,570.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	10804	11	11	11	0.00
19/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	140	0	0	0	0.00
19/05/2025	R053 On 06-November-25			Bond Future	11.83	100.0838	99.6219	100.0838	0.00
19/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	3061	3	3	3	0.00
19/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3653	3	4	3	0.00
19/05/2025	R053 On 05-February-26			Bond Future	11.96	101.9723	101.5021	101.9723	0.00
19/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2356	3	2	3	0.00
19/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	6188	6	6	6	0.00
19/05/2025	R053 On 07-May-26			Bond Future	12.10	98.0046	97.5259	98.0046	0.00
19/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	3302	4	3	4	0.00
19/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	6551	6	7	6	0.00
19/05/2025	R053 On 06-August-26			Bond Future	12.25	99.7933	99.3062	99.7933	0.00
19/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5518	6	6	6	0.00
19/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5323	5	5	5	0.00
19/05/2025	R186 On 07-August-25			Bond Future	8.08	104.5280	104.5290	104.5280	180,617.00
19/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2044	2	2	2	0.00
19/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2754	3	3	3	0.00
19/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1470	1	1	1	1,983.00
19/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
19/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	8	0	0	0	0.00
19/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	2	0	0	0	0.00
19/05/2025	R186 On 06-November-25			Bond Future	8.14	106.5361	106.5374	106.5361	447.00
19/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	291	0	0	0	0.00
19/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	304	0	0	0	0.00
19/05/2025	R186 On 05-February-26			Bond Future	8.30	103.2413	103.2429	103.2413	0.00
19/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	379	0	0	0	0.00
19/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	269	0	0	0	0.00
19/05/2025	R186 On 07-May-26			Bond Future	8.64	105.1603	105.1622	105.1603	0.00
19/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	311	0	0	0	0.00
19/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	278	0	0	0	0.00
19/05/2025	R186 On 06-August-26			Bond Future	9.50	101.7767	101.7792	101.7767	0.00
19/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	63	0	0	0	0.00
19/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	393	0	0	0	0.00
19/05/2025	R202 On 07-August-25			Bond Future	269.38	269.3166	269.3760	269.3166	1,405.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
19/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2224	2	2	2	0.00
19/05/2025	R202 On 06-November-25			Bond Future	274.62	274.5559	274.6170	274.5559	460.00
19/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
19/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1023	1	1	1	0.00
19/05/2025	R202 On 05-February-26			Bond Future	274.52	274.4521	274.5163	274.4521	0.00
19/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
19/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3304	3	3	3	0.00
19/05/2025	R202 On 07-May-26			Bond Future	279.69	279.6221	279.6884	279.6221	0.00
19/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	2138	2	2	2	0.00
19/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
19/05/2025	R202 On 06-August-26			Bond Future	279.43	279.3578	279.4285	279.3578	0.00
19/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	568	0	1	0	0.00
19/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
19/05/2025	R209 On 07-August-25			Bond Future	10.90	73.6581	73.4331	73.6581	10,920.00
19/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	8180	8	8	8	0.00
19/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	25	0	0	0	0.00
19/05/2025	R209 On 06-November-25			Bond Future	11.01	71.9205	71.6912	71.9205	6,367.00
19/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2720	3	3	3	0.00
19/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1458	1	1	1	0.00
19/05/2025	R209 On 05-February-26			Bond Future	11.13	73.2781	73.0447	73.2781	0.00
19/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1991	2	2	2	0.00
19/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	2958	3	3	3	0.00
19/05/2025	R209 On 07-May-26			Bond Future	11.27	71.4886	71.2511	71.4886	0.00
19/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2368	2	2	2	0.00
19/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3287	3	3	3	0.00
19/05/2025	R209 On 06-August-26			Bond Future	11.41	72.7953	72.5536	72.7953	0.00
19/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3151	3	3	3	0.00
19/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3264	3	3	3	0.00
19/05/2025	R210 On 07-August-25			Bond Future	251.32	251.4750	251.3195	251.4750	967.00
19/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	2879	3	3	3	0.00
19/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
19/05/2025	R210 On 06-November-25			Bond Future	252.78	252.9374	252.7797	252.9374	300.00
19/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	640	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
19/05/2025	R210 On 05-February-26			Bond Future	257.61	257.7735	257.6136	257.7735	0.00
19/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	4514	5	5	5	0.00
19/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
19/05/2025	R210 On 07-May-26			Bond Future	258.97	259.1356	258.9745	259.1356	0.00
19/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	3574	4	4	4	0.00
19/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
19/05/2025	R210 On 06-August-26			Bond Future	263.78	263.9416	263.7785	263.9416	0.00
19/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	3938	4	4	4	0.00
19/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
19/05/2025	R213 On 07-August-25			Bond Future	9.35	93.2432	93.1420	93.2432	15,651.00
19/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8676	9	9	9	0.00
19/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	1	0	0	0	0.00
19/05/2025	R213 On 06-November-25			Bond Future	9.44	91.4812	91.3781	91.4812	77,772.00
19/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2951	3	3	3	0.00
19/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	642	1	1	1	0.00
19/05/2025	R213 On 05-February-26			Bond Future	9.55	93.2085	93.1038	93.2085	0.00
19/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2486	3	2	3	0.00
19/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1253	1	1	1	0.00
19/05/2025	R213 On 07-May-26			Bond Future	9.68	91.3889	91.2825	91.3889	0.00
19/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2171	2	2	2	0.00
19/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1733	2	2	2	0.00
19/05/2025	R213 On 06-August-26			Bond Future	9.83	93.0609	92.9529	93.0609	0.00
19/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1869	2	2	2	0.00
19/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2332	2	2	2	0.00
19/05/2025	R214 On 07-August-25			Bond Future	11.43	67.7429	67.4519	67.7429	8,388.00
19/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7425	8	7	8	0.00
19/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	61	0	0	0	0.00
19/05/2025	R214 On 06-November-25			Bond Future	11.54	65.7447	65.4482	65.7447	31,342.00
19/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2330	3	2	3	0.00
19/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1814	2	2	2	0.00
19/05/2025	R214 On 05-February-26			Bond Future	11.66	66.9858	66.6840	66.9858	0.00
19/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1600	2	2	2	0.00
19/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	3692	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
19/05/2025	R214 On 07-May-26			Bond Future	11.79	64.9318	64.6245	64.9318	0.00
19/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2327	2	2	2	0.00
19/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3646	3	4	3	0.00
19/05/2025	R214 On 06-August-26			Bond Future	11.93	66.1186	65.8059	66.1186	0.00
19/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3502	4	4	4	0.00
19/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3322	3	3	3	0.00
19/05/2025	R248 On 07-August-25			Bond Future	11.80	80.3575	80.0102	80.3575	211,098.00
19/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	8084	8	8	8	0.00
19/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	108	0	0	0	0.00
19/05/2025	R248 On 06-November-25			Bond Future	11.92	77.4594	77.1056	77.4594	18,439.00
19/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1972	2	2	2	0.00
19/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3108	3	3	3	0.00
19/05/2025	R248 On 05-February-26			Bond Future	12.06	78.9215	78.5613	78.9215	0.00
19/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1481	2	1	2	0.00
19/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5227	5	5	5	0.00
19/05/2025	R248 On 07-May-26			Bond Future	12.20	75.9468	75.5801	75.9468	260.00
19/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2331	2	2	2	0.00
19/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5231	5	5	5	0.00
19/05/2025	R248 On 06-August-26			Bond Future	12.35	77.3341	76.9610	77.3341	0.00
19/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	4174	4	4	4	0.00
19/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	4062	4	4	4	0.00
19/05/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/05/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00