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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/05/2025 TO: 20/05/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	2029 On 07-August-25			Bond Future	138.87	139.0232	138.8739	139.0232	5,437.00
20/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1464	2	1	2	0.00
20/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
20/05/2025	2029 On 06-November-25			Bond Future	140.14	140.2883	140.1366	140.2883	68.00
20/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	347	0	0	0	0.00
20/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
20/05/2025	2029 On 05-February-26			Bond Future	142.82	142.9712	142.8170	142.9712	0.00
20/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2707	3	3	3	0.00
20/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
20/05/2025	2029 On 07-May-26			Bond Future	144.04	144.1990	144.0426	144.1990	0.00
20/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2223	2	2	2	0.00
20/05/2025	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
20/05/2025	2029 On 06-August-26			Bond Future	146.72	146.8748	146.7160	146.8748	0.00
20/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	2616	3	3	3	0.00
20/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
20/05/2025	2030 On 07-August-25			Bond Future	8.92	96.8515	96.9300	96.8515	117,197.00
20/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7401	7	7	7	0.00
20/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10574	10	11	10	0.00
20/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5362	5	5	5	1,054.00
20/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1504	1	2	1	300.00
20/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3200	3	3	3	0.00
20/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	518	0	1	0	300.00
20/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	443	0	0	0	0.00
20/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	103	0	0	0	300.00
20/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1226	1	1	1	0.00
20/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
20/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	16	0	0	0	0.00
20/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	1	0	0	0	0.00
20/05/2025	2030 On 06-November-25			Bond Future	8.99	98.7121	98.7923	98.7121	0.00
20/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2406	2	2	2	0.00
20/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	773	1	1	1	300.00
20/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1666	2	2	2	300.00
20/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3851	4	4	4	0.00
20/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	265	0	0	0	300.00
20/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	904	1	1	1	0.00
20/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1701	2	2	2	0.00
20/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	581	1	1	1	0.00
20/05/2025	2030 On 05-February-26			Bond Future	9.09	96.5680	96.6501	96.5680	0.00
20/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2211	2	2	2	0.00
20/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	939	1	1	1	0.00
20/05/2025	2030 On 07-May-26			Bond Future	9.22	98.3630	98.4469	98.3630	0.00
20/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1927	2	2	2	0.00
20/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1408	1	1	1	0.00
20/05/2025	2030 On 06-August-26			Bond Future	9.38	96.1532	96.2390	96.1532	0.00
20/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1458	1	1	1	0.00
20/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	1923	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
20/05/2025	2032 On 07-August-25			Bond Future	9.71	95.9205	95.9734	95.9205	125,656.00
20/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9844	10	10	10	0.00
20/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1695	2	2	2	300.00
20/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	4118	4	4	4	0.00
20/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	562	1	1	1	300.00
20/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	836	1	1	1	0.00
20/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	191	0	0	0	300.00
20/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2008	2	2	2	0.00
20/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	2	0	0	0	0.00
20/05/2025	2032 On 06-November-25			Bond Future	9.81	93.6019	93.6559	93.6019	0.00
20/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3450	3	3	3	0.00
20/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	885	1	1	1	300.00
20/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1934	2	2	2	300.00
20/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	5061	5	5	5	0.00
20/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	414	0	0	0	300.00
20/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1539	2	2	2	0.00
20/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	2736	3	3	3	0.00
20/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	790	1	1	1	0.00
20/05/2025	2032 On 05-February-26			Bond Future	9.93	95.3689	95.4243	95.3689	0.00
20/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2683	3	3	3	0.00
20/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1689	2	2	2	0.00
20/05/2025	2032 On 07-May-26			Bond Future	10.06	92.9819	93.0386	92.9819	0.00
20/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2518	2	3	2	0.00
20/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2183	2	2	2	0.00
20/05/2025	2032 On 06-August-26			Bond Future	10.21	94.6816	94.7397	94.6816	0.00
20/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2376	2	2	2	0.00
20/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2754	3	3	3	0.00
20/05/2025	2033 On 07-August-25			Bond Future	130.03	130.0517	130.0344	130.0517	1,648.00
20/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1384	1	1	1	0.00
20/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
20/05/2025	2033 On 06-November-25			Bond Future	131.02	131.0421	131.0247	131.0421	5,288.00
20/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
20/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2115	2	2	2	0.00
20/05/2025	2033 On 05-February-26			Bond Future	133.53	133.5482	133.5309	133.5482	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
20/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	651	1	1	1	0.00
20/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
20/05/2025	2033 On 07-May-26			Bond Future	134.48	134.4960	134.4790	134.4960	0.00
20/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
20/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	681	1	1	1	0.00
20/05/2025	2033 On 06-August-26			Bond Future	136.97	136.9917	136.9749	136.9917	0.00
20/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2725	3	3	3	0.00
20/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
20/05/2025	2037 On 07-August-25			Bond Future	11.13	83.2876	83.4409	83.2876	142,370.00
20/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9692	10	10	10	0.00
20/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5743	6	6	6	0.00
20/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2498	2	2	2	0.00
20/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	329	0	0	0	2,341.00
20/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	443	0	0	0	200.00
20/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	4146	4	4	4	0.00
20/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1343	1	1	1	0.00
20/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	148	0	0	0	2,541.00
20/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	1155	1	1	1	300.00
20/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	4190	4	4	4	0.00
20/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	276	0	0	0	300.00
20/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2611	3	3	3	7,500.00
20/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	863	1	1	1	7,500.00
20/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	1914	2	2	2	0.00
20/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	405	0	0	0	300.00
20/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	3949	4	4	4	0.00
20/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	1705	2	2	2	2,541.00
20/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	4783	5	5	5	0.00
20/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	413	0	0	0	2,541.00
20/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3286	3	3	3	0.00
20/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	913	1	1	1	2,541.00
20/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	3705	4	4	4	0.00
20/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	196	0	0	0	2,541.00
20/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	24	0	0	0	0.00
20/05/2025	2037 On 06-November-25			Bond Future	11.25	84.8875	85.0439	84.8875	0.00

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20/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3457	3	3	3	0.00
20/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	579	1	1	1	300.00
20/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1518	1	2	1	300.00
20/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5529	5	6	5	0.00
20/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	738	1	1	1	300.00
20/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	2933	3	3	3	0.00
20/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	4881	5	5	5	0.00
20/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1420	1	1	1	0.00
20/05/2025	2037 On 05-February-26			Bond Future	11.39	82.2316	82.3912	82.2316	0.00
20/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2273	2	2	2	0.00
20/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7630	8	8	8	0.00
20/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5825	6	6	6	0.00
20/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1553	2	2	2	1,970.00
20/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2833	3	3	3	1,030.00
20/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4323	4	4	4	0.00
20/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	1075	1	1	1	1,930.00
20/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2717	3	3	3	0.00
20/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	2868	3	3	3	1,930.00
20/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5191	5	5	5	0.00
20/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	1832	2	2	2	1,930.00
20/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1255	1	1	1	1,970.00
20/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4244	4	4	4	0.00
20/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	817	1	1	1	1,030.00
20/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	2769	3	3	3	0.00
20/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3296	3	3	3	0.00
20/05/2025	2037 On 07-May-26			Bond Future	11.54	83.7592	83.9220	83.7592	0.00
20/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2633	3	3	3	0.00
20/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	3793	4	4	4	0.00
20/05/2025	2037 On 06-August-26			Bond Future	11.71	81.0304	81.1966	81.0304	0.00
20/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3587	4	4	4	0.00
20/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3577	4	4	4	0.00
20/05/2025	2038 On 07-August-25			Bond Future	139.73	139.7039	139.7347	139.7039	2,397.00
20/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	175	0	0	0	0.00
20/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00

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20/05/2025	2038 On 06-November-25			Bond Future	142.45	142.4217	142.4534	142.4217	440.00
20/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
20/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	1427	1	1	1	0.00
20/05/2025	2038 On 05-February-26			Bond Future	143.01	142.9721	143.0050	142.9721	0.00
20/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
20/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	195	0	0	0	0.00
20/05/2025	2038 On 07-May-26			Bond Future	145.70	145.6655	145.6995	145.6655	0.00
20/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	1170	1	1	1	0.00
20/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
20/05/2025	2038 On 06-August-26			Bond Future	146.19	146.1558	146.1914	146.1558	0.00
20/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	1471	1	1	1	0.00
20/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
20/05/2025	2040 On 07-August-25			Bond Future	11.54	82.4327	82.5970	82.4327	51,408.00
20/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	9616	9	10	9	0.00
20/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	6204	6	6	6	0.00
20/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	544	1	1	1	250.00
20/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	2162	2	2	2	0.00
20/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	5226	5	5	5	0.00
20/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	189	0	0	0	400.00
20/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	395	0	0	0	250.00
20/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1198	1	1	1	400.00
20/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	3374	3	3	3	0.00
20/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	694	1	1	1	400.00
20/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	4850	5	5	5	0.00
20/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1228	1	1	1	0.00
20/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2068	2	2	2	0.00
20/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	305	0	0	0	0.00
20/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	3764	4	4	4	0.00
20/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3278	3	3	3	0.00
20/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	198	0	0	0	0.00
20/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	42	0	0	0	0.00
20/05/2025	2040 On 06-November-25			Bond Future	11.67	84.0162	84.1837	84.0162	1,568.00
20/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2935	3	3	3	0.00
20/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	1925	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
20/05/2025	2040 On 05-February-26			Bond Future	11.81	81.0933	81.2642	81.0933	0.00
20/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	2083	2	2	2	0.00
20/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	3039	3	3	3	475.00
20/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	8472	8	8	8	0.00
20/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	815	1	1	1	475.00
20/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	2954	3	3	3	0.00
20/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	3940	4	4	4	0.00
20/05/2025	2040 On 07-May-26			Bond Future	11.96	82.5993	82.7737	82.5993	0.00
20/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2641	3	3	3	0.00
20/05/2025	2040 On 07-May-26	12.53	Call	Bond Future	5392	5	5	5	0.00
20/05/2025	2040 On 07-May-26	11.12	Call	Bond Future	1415	1	1	1	820.00
20/05/2025	2040 On 07-May-26	12.03	Call	Bond Future	3689	4	4	4	0.00
20/05/2025	2040 On 07-May-26	12.03	Put	Bond Future	3278	3	3	3	820.00
20/05/2025	2040 On 07-May-26	11.12	Put	Bond Future	6376	7	6	7	0.00
20/05/2025	2040 On 07-May-26	12.53	Put	Bond Future	2240	2	2	2	820.00
20/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4293	4	4	4	0.00
20/05/2025	2040 On 06-August-26			Bond Future	12.13	79.5983	79.7763	79.5983	0.00
20/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	4134	4	4	4	0.00
20/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	3792	4	4	4	0.00
20/05/2025	2044 On 07-August-25			Bond Future	11.81	77.3264	77.4918	77.3264	41,373.00
20/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	8531	8	9	8	0.00
20/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	459	0	0	0	9,000.00
20/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1794	2	2	2	0.00
20/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	24	0	0	0	9,000.00
20/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	3131	3	3	3	0.00
20/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	812	1	1	1	5,600.00
20/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1541	2	2	2	9,000.00
20/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	3642	4	4	4	0.00
20/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	7737	8	8	8	0.00
20/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	78	0	0	0	0.00
20/05/2025	2044 On 06-November-25			Bond Future	11.93	78.8117	78.9804	78.8117	71,530.00
20/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2239	2	2	2	0.00
20/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3333	3	3	3	0.00
20/05/2025	2044 On 06-November-25	12.00	Call	Bond Future	2627	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2025	2044 On 06-November-25	12.25	Call	Bond Future	3519	3	4	3	0.00
20/05/2025	2044 On 06-November-25	12.25	Put	Bond Future	1659	2	2	2	5,800.00
20/05/2025	2044 On 06-November-25	12.00	Put	Bond Future	2221	2	2	2	5,800.00
20/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1760	2	2	2	5,600.00
20/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2548	3	3	3	0.00
20/05/2025	2044 On 05-February-26			Bond Future	12.07	75.9157	76.0879	75.9157	0.00
20/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1659	2	2	2	0.00
20/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	4723	5	5	5	0.00
20/05/2025	2044 On 07-May-26			Bond Future	12.22	77.3255	77.5011	77.3255	0.00
20/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2365	2	2	2	0.00
20/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	4816	5	5	5	0.00
20/05/2025	2044 On 06-August-26			Bond Future	12.38	74.3532	74.5323	74.3532	0.00
20/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	4141	4	4	4	0.00
20/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	3939	4	4	4	0.00
20/05/2025	2046 On 07-August-25			Bond Future	119.95	120.4484	119.9453	120.4484	11,914.00
20/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1255	2	1	2	0.00
20/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
20/05/2025	2046 On 06-November-25			Bond Future	120.02	120.5296	120.0171	120.5296	7,518.00
20/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
20/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5393	5	5	5	0.00
20/05/2025	2046 On 05-February-26			Bond Future	122.31	122.8342	122.3124	122.8342	0.00
20/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	662	1	1	1	0.00
20/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
20/05/2025	2046 On 07-May-26			Bond Future	122.31	122.8437	122.3129	122.8437	0.00
20/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
20/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2637	2	3	2	0.00
20/05/2025	2046 On 06-August-26			Bond Future	124.58	125.1214	124.5811	125.1214	0.00
20/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2201	3	2	3	0.00
20/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
20/05/2025	2050 On 07-August-25			Bond Future	118.28	118.8443	118.2793	118.8443	10,256.00
20/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
20/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	1611	1	2	1	0.00
20/05/2025	2050 On 06-November-25			Bond Future	120.58	121.1564	120.5808	121.1564	5,780.00
20/05/2025	2050 On 06-November-25	124.42	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
20/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3839	3	4	3	0.00
20/05/2025	2050 On 05-February-26			Bond Future	120.47	121.0523	120.4662	121.0523	0.00
20/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
20/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	2354	2	2	2	0.00
20/05/2025	2050 On 07-May-26			Bond Future	122.74	123.3326	122.7359	123.3326	0.00
20/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
20/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	1334	1	1	1	0.00
20/05/2025	2050 On 06-August-26			Bond Future	122.55	123.1561	122.5491	123.1561	0.00
20/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
20/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	721	0	1	0	0.00
20/05/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	AL37 On 08-May-25			Index Future	1107.83	1107.8320	1107.8320	1107.8320	0.00
20/05/2025	AL37 On 07-August-25			Index Future	1131.43	1130.7810	1131.4330	1130.7810	0.00
20/05/2025	AL37 On 06-November-25			Index Future	1153.18	1152.5140	1153.1800	1152.5140	0.00
20/05/2025	AL37 On 05-February-26			Index Future	1174.98	1174.2990	1174.9820	1174.2990	0.00
20/05/2025	AL37 On 07-May-26			Index Future	1196.89	1196.1860	1196.8850	1196.1860	0.00
20/05/2025	AL37 On 06-August-26			Index Future	1218.63	1217.9130	1218.6290	1217.9130	0.00
20/05/2025	AL7T On 08-May-25			Index Future	1305.41	1305.4120	1305.4120	1305.4120	0.00
20/05/2025	AL7T On 07-August-25			Index Future	1343.25	1340.9560	1343.2460	1340.9560	0.00
20/05/2025	AL7T On 06-November-25			Index Future	1369.07	1366.7280	1369.0650	1366.7280	0.00
20/05/2025	AL7T On 05-February-26			Index Future	1394.95	1392.5630	1394.9480	1392.5630	0.00
20/05/2025	AL7T On 07-May-26			Index Future	1420.95	1418.5170	1420.9510	1418.5170	0.00
20/05/2025	AL7T On 06-August-26			Index Future	1446.77	1444.2830	1446.7660	1444.2830	0.00
20/05/2025	ALBI On 08-May-25			Index Future	1117.99	1117.9880	1117.9880	1117.9880	0.00
20/05/2025	ALBI On 07-August-25			Index Future	1148.67	1147.2450	1148.6690	1147.2450	77.00
20/05/2025	ALBI On 06-November-25			Index Future	1170.75	1169.2940	1170.7480	1169.2940	0.00
20/05/2025	ALBI On 05-February-26			Index Future	1192.88	1191.3970	1192.8810	1191.3970	0.00
20/05/2025	ALBI On 07-May-26			Index Future	1215.12	1213.6020	1215.1180	1213.6020	0.00
20/05/2025	ALBI On 06-August-26			Index Future	1237.19	1235.6450	1237.1930	1235.6450	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
20/05/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/05/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/05/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/05/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	C442 On 25-April-42			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
20/05/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	ES33 On 07-August-25			Bond Future	11.34	82.9621	83.0632	82.9621	0.00
20/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9259	9	9	9	0.00
20/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
20/05/2025	ES33 On 06-November-25			Bond Future	11.49	80.7802	80.8834	80.7802	0.00
20/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2233	2	2	2	0.00
20/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
20/05/2025	ES33 On 05-February-26			Bond Future	11.67	82.3240	82.4294	82.3240	0.00
20/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
20/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	766	1	1	1	0.00
20/05/2025	ES33 On 07-May-26			Bond Future	11.86	80.0775	80.1852	80.0775	0.00
20/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
20/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	695	1	1	1	0.00
20/05/2025	ES33 On 06-August-26			Bond Future	12.07	81.5587	81.6687	81.5587	0.00
20/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0	0	0	0	0.00
20/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	200	0	0	0	0.00
20/05/2025	ES42 On 07-August-25			Bond Future	11.99	77.3495	77.5348	77.3495	0.00
20/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9263	9	9	9	0.00
20/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
20/05/2025	ES42 On 06-November-25			Bond Future	12.13	74.5889	74.7780	74.5889	0.00
20/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1444	1	1	1	0.00
20/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
20/05/2025	ES42 On 05-February-26			Bond Future	12.27	76.0135	76.2065	76.0135	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
20/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
20/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2393	3	2	3	0.00
20/05/2025	ES42 On 07-May-26			Bond Future	12.43	73.1788	73.3757	73.1788	0.00
20/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
20/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1266	1	1	1	0.00
20/05/2025	ES42 On 06-August-26			Bond Future	12.60	74.5297	74.7305	74.5297	0.00
20/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	256	0	0	0	0.00
20/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
20/05/2025	GOVI On 08-May-25			GOVI	1101.87	1101.8720	1101.8720	1101.8720	0.00
20/05/2025	GOVI On 07-August-25			GOVI	1131.70	1130.3480	1131.7020	1130.3480	655.00
20/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1207020	119	121	119	0.00
20/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
20/05/2025	GOVI On 06-November-25			GOVI	1153.46	1152.0730	1153.4550	1152.0730	0.00
20/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	414550	40	41	40	0.00
20/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
20/05/2025	GOVI On 05-February-26			GOVI	1175.26	1173.8500	1175.2620	1173.8500	0.00
20/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	252620	24	25	24	0.00
20/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
20/05/2025	GOVI On 07-May-26			GOVI	1197.17	1195.7280	1197.1700	1195.7280	0.00
20/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	201700	19	20	19	0.00
20/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
20/05/2025	GOVI On 06-August-26			GOVI	1218.92	1217.4470	1218.9190	1217.4470	0.00
20/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	299190	28	30	28	0.00
20/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
20/05/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/05/2025	IGOV On 08-May-25			Index Future	374.34	374.3390	374.3390	374.3390	0.00
20/05/2025	IGOV On 07-August-25			Index Future	381.68	382.2390	381.6780	382.2390	713.00
20/05/2025	IGOV On 06-November-25			Index Future	389.11	389.6780	389.1060	389.6780	8.00
20/05/2025	IGOV On 05-February-26			Index Future	396.55	397.1340	396.5530	397.1340	0.00
20/05/2025	IGOV On 07-May-26			Index Future	404.03	404.6250	404.0330	404.6250	0.00
20/05/2025	IGOV On 06-August-26			Index Future	411.46	412.0610	411.4610	412.0610	0.00
20/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	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
20/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/05/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
20/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
20/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
20/05/2025	R033 On 07-August-25			Bond Future	9.87	104.2986	104.3043	104.2986	6,781.00
20/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2892	3	3	3	0.00
20/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	510	1	1	1	0.00
20/05/2025	R033 On 06-November-25			Bond Future	9.97	101.2581	101.2640	101.2581	0.00
20/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	3038	3	3	3	0.00
20/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1229	1	1	1	0.00
20/05/2025	R033 On 05-February-26			Bond Future	10.09	103.1695	103.1759	103.1695	0.00
20/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3592	4	4	4	0.00
20/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1626	2	2	2	0.00
20/05/2025	R033 On 07-May-26			Bond Future	10.22	100.0435	100.0503	100.0435	0.00
20/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3117	3	3	3	0.00
20/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2355	2	2	2	0.00
20/05/2025	R033 On 06-August-26			Bond Future	10.37	101.8713	101.8787	101.8713	0.00
20/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2630	3	3	3	0.00
20/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3206	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2025	R035 On 07-August-25			Bond Future	10.53	93.9804	94.1592	93.9804	89,033.00
20/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10796	11	11	11	0.00
20/05/2025	R035 On 07-August-25	10.90	Call	Bond Future	2739	3	3	3	0.00
20/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	4447	4	4	4	0.00
20/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	454	0	0	0	300.00
20/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1601	2	2	2	300.00
20/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4629	4	5	4	0.00
20/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	280	0	0	0	300.00
20/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	2982	3	3	3	0.00
20/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1315	1	1	1	0.00
20/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	306	0	0	0	17,500.00
20/05/2025	R035 On 07-August-25	10.90	Put	Bond Future	711	1	1	1	8,500.00
20/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	9	0	0	0	0.00
20/05/2025	R035 On 06-November-25			Bond Future	10.64	91.2808	91.4632	91.2808	10,866.00
20/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	4033	4	4	4	0.00
20/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4935	5	5	5	0.00
20/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	7123	7	7	7	0.00
20/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	5016	5	5	5	0.00
20/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	577	1	1	1	2,000.00
20/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1585	2	2	2	2,000.00
20/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	3087	3	3	3	2,000.00
20/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	7297	7	7	7	0.00
20/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	830	1	1	1	300.00
20/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1956	2	2	2	300.00
20/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5926	6	6	6	0.00
20/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	3121	3	3	3	250.00
20/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1511	1	2	1	2,000.00
20/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	3941	4	4	4	0.00
20/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	587	1	1	1	300.00
20/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2293	2	2	2	0.00
20/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	384	0	0	0	2,000.00
20/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1494	2	1	2	0.00
20/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	2778	3	3	3	0.00
20/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	2687	3	3	3	0.00
20/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	4657	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	784	1	1	1	250.00
20/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1476	2	1	2	0.00
20/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	405	0	0	0	250.00
20/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	804	1	1	1	2,000.00
20/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1081	1	1	1	0.00
20/05/2025	R035 On 05-February-26			Bond Future	10.77	93.0043	93.1904	93.0043	0.00
20/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2719	3	3	3	0.00
20/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1797	2	2	2	2,000.00
20/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	3169	3	3	3	2,000.00
20/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8760	9	9	9	0.00
20/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	510	1	1	1	2,000.00
20/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2288	2	2	2	0.00
20/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3570	4	4	4	0.00
20/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2623	3	3	3	0.00
20/05/2025	R035 On 07-May-26			Bond Future	10.91	90.2287	90.4186	90.2287	0.00
20/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2894	3	3	3	0.00
20/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3135	3	3	3	0.00
20/05/2025	R035 On 06-August-26			Bond Future	11.06	91.8784	92.0721	91.8784	0.00
20/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3411	3	3	3	0.00
20/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3419	4	3	4	0.00
20/05/2025	R038 On 07-August-25			Bond Future	11.19	101.7191	101.8643	101.7191	6,386.00
20/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1866	2	2	2	0.00
20/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1522	2	2	2	0.00
20/05/2025	R038 On 06-November-25			Bond Future	11.31	98.1877	98.3357	98.1877	0.00
20/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2271	2	2	2	0.00
20/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6948	7	7	7	0.00
20/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1500	1	1	1	1,770.00
20/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	719	1	1	1	1,770.00
20/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	3691	4	4	4	0.00
20/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	2755	3	3	3	0.00
20/05/2025	R038 On 05-February-26			Bond Future	11.45	100.0408	100.1921	100.0408	0.00
20/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	3071	3	3	3	0.00
20/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3164	3	3	3	0.00
20/05/2025	R038 On 07-May-26			Bond Future	11.61	96.4148	96.5692	96.4148	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
20/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	3062	3	3	3	0.00
20/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4342	4	4	4	0.00
20/05/2025	R038 On 06-August-26			Bond Future	11.77	98.1753	98.3329	98.1753	0.00
20/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	4122	4	4	4	0.00
20/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4146	4	4	4	0.00
20/05/2025	R053 On 07-August-25			Bond Future	11.69	103.4976	103.7184	103.4976	22,570.00
20/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	11010	11	11	11	0.00
20/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	126	0	0	0	0.00
20/05/2025	R053 On 06-November-25			Bond Future	11.81	99.6219	99.8472	99.6219	0.00
20/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	3162	3	3	3	0.00
20/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3529	4	4	4	0.00
20/05/2025	R053 On 05-February-26			Bond Future	11.93	101.5021	101.7318	101.5021	0.00
20/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2435	2	2	2	0.00
20/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	6037	6	6	6	0.00
20/05/2025	R053 On 07-May-26			Bond Future	12.07	97.5259	97.7603	97.5259	0.00
20/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	3394	3	3	3	0.00
20/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	6408	7	6	7	0.00
20/05/2025	R053 On 06-August-26			Bond Future	12.22	99.3062	99.5453	99.3062	0.00
20/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5640	6	6	6	0.00
20/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5206	5	5	5	0.00
20/05/2025	R186 On 07-August-25			Bond Future	8.11	104.5290	104.4921	104.5290	181,396.00
20/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2007	2	2	2	0.00
20/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2718	3	3	3	0.00
20/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1433	1	1	1	1,983.00
20/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
20/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	9	0	0	0	0.00
20/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	2	0	0	0	0.00
20/05/2025	R186 On 06-November-25			Bond Future	8.18	106.5374	106.4999	106.5374	3,171.00
20/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	272	0	0	0	0.00
20/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	323	0	0	0	0.00
20/05/2025	R186 On 05-February-26			Bond Future	8.34	103.2429	103.2051	103.2429	0.00
20/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	358	0	0	0	0.00
20/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	285	0	0	0	0.00
20/05/2025	R186 On 07-May-26			Bond Future	8.70	105.1622	105.1241	105.1622	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
20/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	291	0	0	0	0.00
20/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	297	0	0	0	0.00
20/05/2025	R186 On 06-August-26			Bond Future	9.61	101.7792	101.7407	101.7792	0.00
20/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	54	0	0	0	0.00
20/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	423	0	0	0	0.00
20/05/2025	R202 On 07-August-25			Bond Future	269.44	269.3760	269.4357	269.3760	1,405.00
20/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
20/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2164	2	2	2	0.00
20/05/2025	R202 On 06-November-25			Bond Future	274.68	274.6170	274.6782	274.6170	460.00
20/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
20/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	962	1	1	1	0.00
20/05/2025	R202 On 05-February-26			Bond Future	274.58	274.5163	274.5798	274.5163	0.00
20/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
20/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3240	3	3	3	0.00
20/05/2025	R202 On 07-May-26			Bond Future	279.75	279.6884	279.7540	279.6884	0.00
20/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	2204	2	2	2	0.00
20/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
20/05/2025	R202 On 06-August-26			Bond Future	279.50	279.4285	279.4976	279.4285	0.00
20/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	638	1	1	1	0.00
20/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
20/05/2025	R209 On 07-August-25			Bond Future	10.87	73.4331	73.5415	73.4331	10,920.00
20/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	8286	8	8	8	0.00
20/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	22	0	0	0	0.00
20/05/2025	R209 On 06-November-25			Bond Future	10.98	71.6912	71.8018	71.6912	6,367.00
20/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2782	3	3	3	0.00
20/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1410	1	1	1	0.00
20/05/2025	R209 On 05-February-26			Bond Future	11.11	73.0447	73.1576	73.0447	0.00
20/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	2038	2	2	2	0.00
20/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	2893	3	3	3	0.00
20/05/2025	R209 On 07-May-26			Bond Future	11.24	71.2511	71.3664	71.2511	0.00
20/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2419	2	2	2	0.00
20/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3222	3	3	3	0.00
20/05/2025	R209 On 06-August-26			Bond Future	11.39	72.5536	72.6713	72.5536	0.00
20/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3209	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3204	3	3	3	0.00
20/05/2025	R210 On 07-August-25			Bond Future	251.37	251.3195	251.3681	251.3195	967.00
20/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	2928	3	3	3	0.00
20/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
20/05/2025	R210 On 06-November-25			Bond Future	252.83	252.7797	252.8303	252.7797	300.00
20/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	690	1	1	1	0.00
20/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
20/05/2025	R210 On 05-February-26			Bond Future	257.67	257.6136	257.6659	257.6136	0.00
20/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	4566	5	5	5	0.00
20/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
20/05/2025	R210 On 07-May-26			Bond Future	259.03	258.9745	259.0291	258.9745	0.00
20/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	3629	4	4	4	0.00
20/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
20/05/2025	R210 On 06-August-26			Bond Future	263.84	263.7785	263.8351	263.7785	0.00
20/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	3995	4	4	4	0.00
20/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
20/05/2025	R213 On 07-August-25			Bond Future	9.34	93.1420	93.1666	93.1420	15,651.00
20/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8701	9	9	9	0.00
20/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	1	0	0	0	0.00
20/05/2025	R213 On 06-November-25			Bond Future	9.43	91.3781	91.4034	91.3781	77,772.00
20/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2966	3	3	3	0.00
20/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	632	1	1	1	0.00
20/05/2025	R213 On 05-February-26			Bond Future	9.55	93.1038	93.1298	93.1038	0.00
20/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2499	2	2	2	0.00
20/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1239	1	1	1	0.00
20/05/2025	R213 On 07-May-26			Bond Future	9.67	91.2825	91.3093	91.2825	0.00
20/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2183	2	2	2	0.00
20/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1718	2	2	2	0.00
20/05/2025	R213 On 06-August-26			Bond Future	9.82	92.9529	92.9806	92.9529	0.00
20/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1880	2	2	2	0.00
20/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2315	2	2	2	0.00
20/05/2025	R214 On 07-August-25			Bond Future	11.39	67.4519	67.6200	67.4519	8,483.00
20/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7586	7	8	7	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
20/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	53	0	0	0	0.00
20/05/2025	R214 On 06-November-25			Bond Future	11.51	65.4482	65.6197	65.4482	31,342.00
20/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2420	2	2	2	0.00
20/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1733	2	2	2	0.00
20/05/2025	R214 On 05-February-26			Bond Future	11.63	66.6840	66.8588	66.6840	0.00
20/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1665	2	2	2	0.00
20/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	3581	4	4	4	0.00
20/05/2025	R214 On 07-May-26			Bond Future	11.76	64.6245	64.8028	64.6245	0.00
20/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2404	2	2	2	0.00
20/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3545	4	4	4	0.00
20/05/2025	R214 On 06-August-26			Bond Future	11.90	65.8059	65.9878	65.8059	0.00
20/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3596	4	4	4	0.00
20/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3234	3	3	3	0.00
20/05/2025	R248 On 07-August-25			Bond Future	11.77	80.0102	80.1795	80.0102	209,598.00
20/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	8242	8	8	8	0.00
20/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	97	0	0	0	0.00
20/05/2025	R248 On 06-November-25			Bond Future	11.90	77.1056	77.2784	77.1056	18,439.00
20/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	2042	2	2	2	0.00
20/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3006	3	3	3	0.00
20/05/2025	R248 On 05-February-26			Bond Future	12.03	78.5613	78.7375	78.5613	0.00
20/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1534	1	2	1	0.00
20/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5104	5	5	5	0.00
20/05/2025	R248 On 07-May-26			Bond Future	12.17	75.5801	75.7599	75.5801	260.00
20/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2398	2	2	2	0.00
20/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5118	5	5	5	0.00
20/05/2025	R248 On 06-August-26			Bond Future	12.32	76.9610	77.1444	76.9610	0.00
20/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	4268	4	4	4	0.00
20/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	3972	4	4	4	0.00
20/05/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/05/2025	X214 On 28-February-41			Bond Future	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
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