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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/05/2025 TO: 23/05/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	2029 On 07-August-25			Bond Future	138.07	137.7812	138.0730	137.7812	5,433.00
23/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	663	0	1	0	0.00
23/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
23/05/2025	2029 On 06-November-25			Bond Future	139.32	139.0237	139.3244	139.0237	68.00
23/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
23/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	466	1	0	1	0.00
23/05/2025	2029 On 05-February-26			Bond Future	142.00	141.6846	141.9984	141.6846	0.00
23/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	1888	2	2	2	0.00
23/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
23/05/2025	2029 On 07-May-26			Bond Future	143.21	142.8912	143.2114	142.8912	0.00
23/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	1391	1	1	1	0.00
23/05/2025	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
23/05/2025	2029 On 06-August-26			Bond Future	145.87	145.5454	145.8745	145.5454	0.00
23/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	1775	1	2	1	0.00
23/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
23/05/2025	2030 On 07-August-25			Bond Future	8.92	96.8119	96.9194	96.8119	117,227.00
23/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7390	7	7	7	0.00
23/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10564	10	11	10	0.00
23/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5350	5	5	5	1,054.00
23/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1479	1	1	1	300.00
23/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3184	3	3	3	0.00
23/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	491	0	0	0	300.00
23/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	429	0	0	0	0.00
23/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	97	0	0	0	300.00
23/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1209	1	1	1	0.00
23/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
23/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	15	0	0	0	0.00
23/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	1	0	0	0	0.00
23/05/2025	2030 On 06-November-25			Bond Future	9.00	98.6726	98.7845	98.6726	0.00
23/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2338	2	2	2	0.00
23/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	708	1	1	1	300.00
23/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1590	2	2	2	300.00
23/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3802	4	4	4	0.00
23/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	223	0	0	0	300.00
23/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	836	1	1	1	0.00
23/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1644	2	2	2	0.00
23/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	521	1	1	1	0.00
23/05/2025	2030 On 05-February-26			Bond Future	9.09	96.5293	96.6486	96.5293	0.00
23/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2183	2	2	2	0.00
23/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	914	1	1	1	0.00
23/05/2025	2030 On 07-May-26			Bond Future	9.22	98.3251	98.4466	98.3251	0.00
23/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1894	2	2	2	0.00
23/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1375	1	1	1	0.00
23/05/2025	2030 On 06-August-26			Bond Future	9.38	96.1166	96.2425	96.1166	0.00
23/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1425	1	1	1	0.00
23/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	1886	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
23/05/2025	2032 On 07-August-25			Bond Future	9.70	95.8968	96.0135	95.8968	125,656.00
23/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9885	10	10	10	0.00
23/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1699	2	2	2	300.00
23/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	4149	4	4	4	0.00
23/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	545	1	1	1	300.00
23/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	799	1	1	1	0.00
23/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	182	0	0	0	300.00
23/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	1951	2	2	2	0.00
23/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	2	0	0	0	0.00
23/05/2025	2032 On 06-November-25			Bond Future	9.80	93.5785	93.6996	93.5785	0.00
23/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3448	3	3	3	0.00
23/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	864	1	1	1	300.00
23/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1917	2	2	2	300.00
23/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	5075	5	5	5	0.00
23/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	384	0	0	0	300.00
23/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1479	2	1	2	0.00
23/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	2671	3	3	3	0.00
23/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	744	1	1	1	0.00
23/05/2025	2032 On 05-February-26			Bond Future	9.92	95.3466	95.4751	95.3466	0.00
23/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2675	3	3	3	0.00
23/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1630	2	2	2	0.00
23/05/2025	2032 On 07-May-26			Bond Future	10.05	92.9607	93.0916	92.9607	0.00
23/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2516	2	3	2	0.00
23/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2128	2	2	2	0.00
23/05/2025	2032 On 06-August-26			Bond Future	10.20	94.6619	94.7972	94.6619	0.00
23/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2375	2	2	2	0.00
23/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2695	3	3	3	0.00
23/05/2025	2033 On 07-August-25			Bond Future	129.76	129.8292	129.7563	129.8292	1,648.00
23/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1106	1	1	1	0.00
23/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
23/05/2025	2033 On 06-November-25			Bond Future	130.74	130.8162	130.7449	130.8162	5,288.00
23/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
23/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2395	2	2	2	0.00
23/05/2025	2033 On 05-February-26			Bond Future	133.25	133.3202	133.2544	133.3202	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
23/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	374	0	0	0	0.00
23/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
23/05/2025	2033 On 07-May-26			Bond Future	134.20	134.2665	134.1998	134.2665	0.00
23/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
23/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	960	1	1	1	0.00
23/05/2025	2033 On 06-August-26			Bond Future	136.70	136.7605	136.6954	136.7605	0.00
23/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2445	3	2	3	0.00
23/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
23/05/2025	2037 On 07-August-25			Bond Future	11.17	83.1244	83.2410	83.1244	143,486.00
23/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9493	9	9	9	0.00
23/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5528	5	6	5	0.00
23/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2291	2	2	2	0.00
23/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	251	0	0	0	2,341.00
23/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	348	0	0	0	200.00
23/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3928	4	4	4	0.00
23/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1171	1	1	1	0.00
23/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	106	0	0	0	2,541.00
23/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	207	0	0	0	300.00
23/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	994	1	1	1	300.00
23/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3973	4	4	4	0.00
23/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2403	2	2	2	7,500.00
23/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	854	1	1	1	7,500.00
23/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	4080	4	4	4	0.00
23/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	387	0	0	0	300.00
23/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	1952	2	2	2	0.00
23/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	1733	2	2	2	2,541.00
23/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	4941	5	5	5	0.00
23/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	396	0	0	0	2,541.00
23/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3391	4	3	4	0.00
23/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	906	1	1	1	2,541.00
23/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	3827	4	4	4	0.00
23/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	181	0	0	0	2,541.00
23/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	24	0	0	0	0.00
23/05/2025	2037 On 06-November-25			Bond Future	11.29	84.7219	84.8428	84.7219	0.00

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23/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3310	3	3	3	0.00
23/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1417	1	1	1	300.00
23/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5357	5	5	5	0.00
23/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	522	1	1	1	300.00
23/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3033	3	3	3	0.00
23/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	768	1	1	1	300.00
23/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5026	5	5	5	0.00
23/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1473	2	1	2	0.00
23/05/2025	2037 On 05-February-26			Bond Future	11.43	82.0642	82.1920	82.0642	0.00
23/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2087	2	2	2	0.00
23/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1400	1	1	1	1,970.00
23/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5599	6	6	6	0.00
23/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2632	3	3	3	1,030.00
23/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7404	7	7	7	0.00
23/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4102	4	4	4	0.00
23/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2518	3	3	3	0.00
23/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	955	1	1	1	1,930.00
23/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	2868	3	3	3	1,930.00
23/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5271	5	5	5	0.00
23/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	1810	2	2	2	1,930.00
23/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	791	1	1	1	1,030.00
23/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	2767	3	3	3	0.00
23/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1228	1	1	1	1,970.00
23/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4289	4	4	4	0.00
23/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3309	3	3	3	0.00
23/05/2025	2037 On 07-May-26			Bond Future	11.58	83.5901	83.7201	83.5901	0.00
23/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2524	2	3	2	0.00
23/05/2025	2037 On 07-May-26	12.40	Call	Bond Future	5890	6	6	6	0.00
23/05/2025	2037 On 07-May-26	10.95	Call	Bond Future	1686	2	2	2	142.00
23/05/2025	2037 On 07-May-26	12.40	Put	Bond Future	1717	2	2	2	142.00
23/05/2025	2037 On 07-May-26	10.95	Put	Bond Future	5070	5	5	5	0.00
23/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	3886	4	4	4	0.00
23/05/2025	2037 On 06-August-26			Bond Future	11.75	80.8599	80.9942	80.8599	0.00
23/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3477	3	3	3	0.00
23/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3670	4	4	4	0.00

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23/05/2025	2038 On 07-August-25			Bond Future	139.14	139.1208	139.1402	139.1208	2,397.00
23/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
23/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	420	0	0	0	0.00
23/05/2025	2038 On 06-November-25			Bond Future	141.85	141.8286	141.8515	141.8286	440.00
23/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
23/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2028	2	2	2	0.00
23/05/2025	2038 On 05-February-26			Bond Future	142.40	142.3712	142.4025	142.3712	0.00
23/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
23/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	797	1	1	1	0.00
23/05/2025	2038 On 07-May-26			Bond Future	145.09	145.0554	145.0874	145.0554	0.00
23/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	557	1	1	1	0.00
23/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
23/05/2025	2038 On 06-August-26			Bond Future	145.58	145.5394	145.5763	145.5394	0.00
23/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	856	1	1	1	0.00
23/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
23/05/2025	2040 On 07-August-25			Bond Future	11.62	82.1056	82.1383	82.1056	53,175.00
23/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	9157	9	9	9	0.00
23/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	5751	6	6	6	0.00
23/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	382	0	0	0	250.00
23/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	117	0	0	0	400.00
23/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	933	1	1	1	400.00
23/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	2964	3	3	3	0.00
23/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	266	0	0	0	250.00
23/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1810	2	2	2	0.00
23/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	4781	5	5	5	0.00
23/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	319	0	0	0	0.00
23/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1335	1	1	1	0.00
23/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	4094	4	4	4	0.00
23/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	743	1	1	1	400.00
23/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2261	2	2	2	0.00
23/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	5237	5	5	5	0.00
23/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3575	4	4	4	0.00
23/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	204	0	0	0	0.00
23/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	41	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
23/05/2025	2040 On 06-November-25			Bond Future	11.75	83.6835	83.7188	83.6835	1,568.00
23/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2649	3	3	3	0.00
23/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	2104	2	2	2	0.00
23/05/2025	2040 On 05-February-26			Bond Future	11.89	80.7556	80.7961	80.7556	0.00
23/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1798	2	2	2	0.00
23/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	8018	8	8	8	0.00
23/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2694	3	3	3	475.00
23/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	829	1	1	1	475.00
23/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3077	3	3	3	0.00
23/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	4122	4	4	4	0.00
23/05/2025	2040 On 07-May-26			Bond Future	12.04	82.2568	82.2980	82.2568	0.00
23/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2414	2	2	2	0.00
23/05/2025	2040 On 07-May-26	12.53	Call	Bond Future	5068	5	5	5	0.00
23/05/2025	2040 On 07-May-26	12.03	Call	Bond Future	3420	3	3	3	0.00
23/05/2025	2040 On 07-May-26	11.12	Call	Bond Future	1260	1	1	1	820.00
23/05/2025	2040 On 07-May-26	12.03	Put	Bond Future	3484	4	3	4	820.00
23/05/2025	2040 On 07-May-26	11.12	Put	Bond Future	6697	7	7	7	0.00
23/05/2025	2040 On 07-May-26	12.53	Put	Bond Future	2392	2	2	2	820.00
23/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4542	5	5	5	0.00
23/05/2025	2040 On 06-August-26			Bond Future	12.22	79.2511	79.2949	79.2511	0.00
23/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	3780	4	4	4	0.00
23/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	3919	4	4	4	0.00
23/05/2025	2044 On 07-August-25			Bond Future	11.87	77.1212	77.1235	77.1212	41,373.00
23/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	8157	8	8	8	0.00
23/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1510	2	2	2	0.00
23/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	329	0	0	0	9,000.00
23/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	13	0	0	0	9,000.00
23/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2790	3	3	3	0.00
23/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	839	1	1	1	5,600.00
23/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	8095	8	8	8	0.00
23/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1626	2	2	2	9,000.00
23/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	3881	4	4	4	0.00
23/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	72	0	0	0	0.00
23/05/2025	2044 On 06-November-25			Bond Future	11.99	78.6033	78.6075	78.6033	71,530.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2031	2	2	2	0.00
23/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3080	3	3	3	0.00
23/05/2025	2044 On 06-November-25	12.00	Call	Bond Future	2402	2	2	2	0.00
23/05/2025	2044 On 06-November-25	12.25	Call	Bond Future	3260	3	3	3	0.00
23/05/2025	2044 On 06-November-25	12.25	Put	Bond Future	1773	2	2	2	5,800.00
23/05/2025	2044 On 06-November-25	12.00	Put	Bond Future	2369	2	2	2	5,800.00
23/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1880	2	2	2	5,600.00
23/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2713	3	3	3	0.00
23/05/2025	2044 On 05-February-26			Bond Future	12.13	75.7046	75.7131	75.7046	0.00
23/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1431	2	1	2	0.00
23/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	4871	5	5	5	0.00
23/05/2025	2044 On 07-May-26			Bond Future	12.28	77.1117	77.1204	77.1117	0.00
23/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2182	2	2	2	0.00
23/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	5013	5	5	5	0.00
23/05/2025	2044 On 06-August-26			Bond Future	12.45	74.1370	74.1476	74.1370	0.00
23/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	3822	4	4	4	0.00
23/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	4004	4	4	4	0.00
23/05/2025	2046 On 07-August-25			Bond Future	119.19	119.4355	119.1899	119.4355	11,914.00
23/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	500	1	0	1	0.00
23/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
23/05/2025	2046 On 06-November-25			Bond Future	119.25	119.4985	119.2510	119.4985	7,518.00
23/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
23/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	6159	6	6	6	0.00
23/05/2025	2046 On 05-February-26			Bond Future	121.54	121.7852	121.5394	121.7852	0.00
23/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	0	0	0	0	0.00
23/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	111	0	0	0	0.00
23/05/2025	2046 On 07-May-26			Bond Future	121.53	121.7783	121.5285	121.7783	0.00
23/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
23/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	3421	3	3	3	0.00
23/05/2025	2046 On 06-August-26			Bond Future	123.79	124.0385	123.7867	124.0385	0.00
23/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	1407	2	1	2	0.00
23/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
23/05/2025	2050 On 07-August-25			Bond Future	118.60	118.5817	118.5985	118.5817	10,256.00
23/05/2025	2050 On 07-August-25	119.89	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
23/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	1292	1	1	1	0.00
23/05/2025	2050 On 06-November-25			Bond Future	120.91	120.8900	120.9096	120.8900	5,780.00
23/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
23/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3510	4	4	4	0.00
23/05/2025	2050 On 05-February-26			Bond Future	120.81	120.7843	120.8113	120.7843	0.00
23/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
23/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	2009	2	2	2	0.00
23/05/2025	2050 On 07-May-26			Bond Future	123.09	123.0615	123.0889	123.0615	0.00
23/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
23/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	981	1	1	1	0.00
23/05/2025	2050 On 06-August-26			Bond Future	122.92	122.8839	122.9157	122.8839	0.00
23/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
23/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	354	0	0	0	0.00
23/05/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	AL37 On 07-August-25			Index Future	1131.49	1130.2210	1131.4940	1130.2210	0.00
23/05/2025	AL37 On 06-November-25			Index Future	1153.27	1151.9490	1153.2710	1151.9490	0.00
23/05/2025	AL37 On 05-February-26			Index Future	1175.14	1173.7350	1175.1420	1173.7350	0.00
23/05/2025	AL37 On 07-May-26			Index Future	1197.05	1195.6210	1197.0540	1195.6210	0.00
23/05/2025	AL37 On 06-August-26			Index Future	1218.84	1217.3510	1218.8350	1217.3510	0.00
23/05/2025	AL7T On 07-August-25			Index Future	1340.31	1338.6100	1340.3060	1338.6100	0.00
23/05/2025	AL7T On 06-November-25			Index Future	1366.10	1364.3440	1366.1020	1364.3440	0.00
23/05/2025	AL7T On 05-February-26			Index Future	1392.01	1390.1460	1392.0100	1390.1460	0.00
23/05/2025	AL7T On 07-May-26			Index Future	1417.97	1416.0690	1417.9650	1416.0690	0.00
23/05/2025	AL7T On 06-August-26			Index Future	1443.77	1441.8050	1443.7650	1441.8050	0.00
23/05/2025	ALBI On 07-August-25			Index Future	1146.18	1145.3520	1146.1770	1145.3520	77.00
23/05/2025	ALBI On 06-November-25			Index Future	1168.24	1167.3710	1168.2370	1167.3710	0.00
23/05/2025	ALBI On 05-February-26			Index Future	1190.39	1189.4480	1190.3920	1189.4480	0.00
23/05/2025	ALBI On 07-May-26			Index Future	1212.59	1211.6280	1212.5880	1211.6280	0.00
23/05/2025	ALBI On 06-August-26			Index Future	1234.65	1233.6480	1234.6510	1233.6480	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
23/05/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/05/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
23/05/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/05/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	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
23/05/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	ES33 On 07-August-25			Bond Future	11.37	82.8348	82.9287	82.8348	0.00
23/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9124	9	9	9	0.00
23/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
23/05/2025	ES33 On 06-November-25			Bond Future	11.52	80.6512	80.7489	80.6512	0.00
23/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2099	2	2	2	0.00
23/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
23/05/2025	ES33 On 05-February-26			Bond Future	11.70	82.1939	82.2978	82.1939	0.00
23/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
23/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	898	1	1	1	0.00
23/05/2025	ES33 On 07-May-26			Bond Future	11.89	79.9463	80.0521	79.9463	0.00
23/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
23/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	828	1	1	1	0.00
23/05/2025	ES33 On 06-August-26			Bond Future	12.10	81.4267	81.5362	81.4267	0.00
23/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0	0	0	0	0.00
23/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	332	0	0	0	0.00
23/05/2025	ES42 On 07-August-25			Bond Future	12.09	77.0095	76.9824	77.0095	0.00
23/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8710	9	9	9	0.00
23/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
23/05/2025	ES42 On 06-November-25			Bond Future	12.23	74.2430	74.2170	74.2430	0.00
23/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	883	1	1	1	0.00
23/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
23/05/2025	ES42 On 05-February-26			Bond Future	12.38	75.6622	75.6398	75.6622	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
23/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
23/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2960	3	3	3	0.00
23/05/2025	ES42 On 07-May-26			Bond Future	12.54	72.8221	72.7993	72.8221	0.00
23/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
23/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1842	2	2	2	0.00
23/05/2025	ES42 On 06-August-26			Bond Future	12.71	74.1679	74.1463	74.1679	0.00
23/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	0	0	0	0	0.00
23/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	328	0	0	0	0.00
23/05/2025	GOVI On 07-August-25			GOVI	1129.44	1128.5860	1129.4370	1128.5860	656.00
23/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1184370	118	118	118	0.00
23/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
23/05/2025	GOVI On 06-November-25			GOVI	1151.18	1150.2830	1151.1750	1150.2830	0.00
23/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	391750	38	39	38	0.00
23/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
23/05/2025	GOVI On 05-February-26			GOVI	1173.01	1172.0370	1173.0060	1172.0370	0.00
23/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	230060	22	23	22	0.00
23/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
23/05/2025	GOVI On 07-May-26			GOVI	1194.88	1193.8920	1194.8780	1193.8920	0.00
23/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	178780	17	18	17	0.00
23/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
23/05/2025	GOVI On 06-August-26			GOVI	1216.62	1215.5900	1216.6190	1215.5900	0.00
23/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	276190	27	28	27	0.00
23/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
23/05/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/05/2025	IGOV On 07-August-25			Index Future	380.48	380.5240	380.4790	380.5240	713.00
23/05/2025	IGOV On 06-November-25			Index Future	387.89	387.9310	387.8940	387.9310	8.00
23/05/2025	IGOV On 05-February-26			Index Future	395.34	395.3570	395.3400	395.3570	0.00
23/05/2025	IGOV On 07-May-26			Index Future	402.80	402.8180	402.8000	402.8180	0.00
23/05/2025	IGOV On 06-August-26			Index Future	410.22	410.2260	410.2160	410.2260	0.00
23/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	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
23/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/05/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
23/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
23/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
23/05/2025	R033 On 07-August-25			Bond Future	9.91	104.0239	104.1312	104.0239	6,781.00
23/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2738	3	3	3	0.00
23/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	529	1	1	1	0.00
23/05/2025	R033 On 06-November-25			Bond Future	10.01	100.9790	101.0907	100.9790	0.00
23/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	2885	3	3	3	0.00
23/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1250	1	1	1	0.00
23/05/2025	R033 On 05-February-26			Bond Future	10.12	102.8867	103.0061	102.8867	0.00
23/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3376	3	3	3	0.00
23/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1580	2	2	2	0.00
23/05/2025	R033 On 07-May-26			Bond Future	10.26	99.7571	99.8786	99.7571	0.00
23/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3006	3	3	3	0.00
23/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2416	2	2	2	0.00
23/05/2025	R033 On 06-August-26			Bond Future	10.41	101.5817	101.7076	101.5817	0.00
23/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2530	2	3	2	0.00
23/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3277	3	3	3	0.00
23/05/2025	R035 On 07-August-25			Bond Future	10.56	93.8704	93.9837	93.8704	89,602.00
23/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10621	11	11	11	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
23/05/2025	R035 On 07-August-25	10.90	Call	Bond Future	2595	3	3	3	0.00
23/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1482	1	1	1	300.00
23/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4466	4	4	4	0.00
23/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	390	0	0	0	300.00
23/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	4286	4	4	4	0.00
23/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	320	0	0	0	17,500.00
23/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1372	1	1	1	0.00
23/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	293	0	0	0	300.00
23/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3094	3	3	3	0.00
23/05/2025	R035 On 07-August-25	10.90	Put	Bond Future	742	1	1	1	8,500.00
23/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	9	0	0	0	0.00
23/05/2025	R035 On 06-November-25			Bond Future	10.67	91.1695	91.2872	91.1695	10,866.00
23/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3889	4	4	4	0.00
23/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4783	5	5	5	0.00
23/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6958	7	7	7	0.00
23/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2989	3	3	3	250.00
23/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4863	5	5	5	0.00
23/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	763	1	1	1	300.00
23/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1847	2	2	2	300.00
23/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5766	6	6	6	0.00
23/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	522	1	1	1	2,000.00
23/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1415	1	1	1	2,000.00
23/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1486	1	1	1	2,000.00
23/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2955	3	3	3	2,000.00
23/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	7131	7	7	7	0.00
23/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	393	0	0	0	2,000.00
23/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1538	2	2	2	0.00
23/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	2764	3	3	3	0.00
23/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	2858	3	3	3	0.00
23/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	4778	5	5	5	0.00
23/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	603	1	1	1	300.00
23/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2359	2	2	2	0.00
23/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4050	4	4	4	0.00
23/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	806	1	1	1	250.00
23/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1519	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
23/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	415	0	0	0	250.00
23/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	827	1	1	1	2,000.00
23/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1113	1	1	1	0.00
23/05/2025	R035 On 05-February-26			Bond Future	10.80	92.8923	93.0172	92.8923	0.00
23/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2533	3	3	3	0.00
23/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1639	2	2	2	2,000.00
23/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2976	3	3	3	2,000.00
23/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8592	8	9	8	0.00
23/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	516	1	1	1	2,000.00
23/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2268	2	2	2	0.00
23/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3586	4	4	4	0.00
23/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2610	3	3	3	0.00
23/05/2025	R035 On 07-May-26			Bond Future	10.94	90.1162	90.2433	90.1162	0.00
23/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2790	3	3	3	0.00
23/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3207	3	3	3	0.00
23/05/2025	R035 On 06-August-26			Bond Future	11.10	91.7656	91.8970	91.7656	0.00
23/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3216	3	3	3	0.00
23/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3400	4	3	4	0.00
23/05/2025	R038 On 07-August-25			Bond Future	11.22	101.4927	101.6289	101.4927	6,386.00
23/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1712	2	2	2	0.00
23/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1604	2	2	2	0.00
23/05/2025	R038 On 06-November-25			Bond Future	11.35	97.9578	98.0989	97.9578	0.00
23/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2134	2	2	2	0.00
23/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6739	7	7	7	0.00
23/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1391	1	1	1	1,770.00
23/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	747	1	1	1	1,770.00
23/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	3819	4	4	4	0.00
23/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	2855	3	3	3	0.00
23/05/2025	R038 On 05-February-26			Bond Future	11.49	99.8081	99.9574	99.8081	0.00
23/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2930	3	3	3	0.00
23/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3258	3	3	3	0.00
23/05/2025	R038 On 07-May-26			Bond Future	11.64	96.1794	96.3314	96.1794	0.00
23/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2851	3	3	3	0.00
23/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4369	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
23/05/2025	R038 On 06-August-26			Bond Future	11.81	97.9375	98.0944	97.9375	0.00
23/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	3989	4	4	4	0.00
23/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4252	4	4	4	0.00
23/05/2025	R053 On 07-August-25			Bond Future	11.74	103.2991	103.3012	103.2991	22,570.00
23/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	10599	11	11	11	0.00
23/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	132	0	0	0	0.00
23/05/2025	R053 On 06-November-25			Bond Future	11.86	99.4204	99.4250	99.4204	0.00
23/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2801	3	3	3	0.00
23/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3590	4	4	4	0.00
23/05/2025	R053 On 05-February-26			Bond Future	11.99	101.2984	101.3085	101.2984	0.00
23/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2235	2	2	2	0.00
23/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	6260	6	6	6	0.00
23/05/2025	R053 On 07-May-26			Bond Future	12.13	97.3201	97.3303	97.3201	0.00
23/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	3059	3	3	3	0.00
23/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	6504	7	7	7	0.00
23/05/2025	R053 On 06-August-26			Bond Future	12.28	99.0986	99.1111	99.0986	0.00
23/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5364	5	5	5	0.00
23/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5364	5	5	5	0.00
23/05/2025	R186 On 07-August-25			Bond Future	8.07	104.4739	104.5416	104.4739	180,618.00
23/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2055	2	2	2	0.00
23/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1478	1	1	1	1,983.00
23/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2767	3	3	3	0.00
23/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
23/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	4	0	0	0	0.00
23/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	1	0	0	0	0.00
23/05/2025	R186 On 06-November-25			Bond Future	8.13	106.4821	106.5535	106.4821	3,171.00
23/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	258	0	0	0	0.00
23/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	255	0	0	0	0.00
23/05/2025	R186 On 05-February-26			Bond Future	8.27	103.1883	103.2667	103.1883	0.00
23/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	383	0	0	0	0.00
23/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	249	0	0	0	0.00
23/05/2025	R186 On 07-May-26			Bond Future	8.59	105.1084	105.1882	105.1084	0.00
23/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	305	0	0	0	0.00
23/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	247	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
23/05/2025	R186 On 06-August-26			Bond Future	9.41	101.7264	101.8100	101.7264	0.00
23/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	67	0	0	0	0.00
23/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	367	0	0	0	0.00
23/05/2025	R202 On 07-August-25			Bond Future	269.33	269.2853	269.3293	269.2853	1,405.00
23/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
23/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2271	2	2	2	0.00
23/05/2025	R202 On 06-November-25			Bond Future	274.58	274.5270	274.5780	274.5270	460.00
23/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
23/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1062	1	1	1	0.00
23/05/2025	R202 On 05-February-26			Bond Future	274.50	274.4327	274.5003	274.4327	0.00
23/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
23/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3320	3	3	3	0.00
23/05/2025	R202 On 07-May-26			Bond Future	279.68	279.6078	279.6766	279.6078	0.00
23/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	2127	2	2	2	0.00
23/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
23/05/2025	R202 On 06-August-26			Bond Future	279.43	279.3545	279.4332	279.3545	0.00
23/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	573	0	1	0	0.00
23/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
23/05/2025	R209 On 07-August-25			Bond Future	10.91	73.2839	73.3859	73.2839	10,920.00
23/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	8130	8	8	8	0.00
23/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	22	0	0	0	0.00
23/05/2025	R209 On 06-November-25			Bond Future	11.02	71.5398	71.6454	71.5398	6,367.00
23/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2669	3	3	3	0.00
23/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1453	2	1	2	0.00
23/05/2025	R209 On 05-February-26			Bond Future	11.14	72.8915	73.0030	72.8915	0.00
23/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1882	2	2	2	0.00
23/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	2890	3	3	3	0.00
23/05/2025	R209 On 07-May-26			Bond Future	11.27	71.0963	71.2098	71.0963	0.00
23/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2331	2	2	2	0.00
23/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3291	3	3	3	0.00
23/05/2025	R209 On 06-August-26			Bond Future	11.42	72.3974	72.5146	72.3974	0.00
23/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3042	3	3	3	0.00
23/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3194	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
23/05/2025	R210 On 07-August-25			Bond Future	250.71	251.0895	250.7138	251.0895	967.00
23/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	2274	3	2	3	0.00
23/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
23/05/2025	R210 On 06-November-25			Bond Future	252.17	252.5483	252.1710	252.5483	300.00
23/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	31	0	0	0	0.00
23/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
23/05/2025	R210 On 05-February-26			Bond Future	257.01	257.3816	257.0107	257.3816	0.00
23/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	3911	4	4	4	0.00
23/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
23/05/2025	R210 On 07-May-26			Bond Future	258.37	258.7442	258.3672	258.7442	0.00
23/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	2967	3	3	3	0.00
23/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
23/05/2025	R210 On 06-August-26			Bond Future	263.17	263.5488	263.1703	263.5488	0.00
23/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	3330	4	3	4	0.00
23/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
23/05/2025	R213 On 07-August-25			Bond Future	9.34	93.0767	93.1773	93.0767	16,229.00
23/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8711	9	9	9	0.00
23/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	1	0	0	0	0.00
23/05/2025	R213 On 06-November-25			Bond Future	9.43	91.3125	91.4171	91.3125	77,772.00
23/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2948	3	3	3	0.00
23/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	601	1	1	1	0.00
23/05/2025	R213 On 05-February-26			Bond Future	9.54	93.0383	93.1498	93.0383	0.00
23/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2481	2	2	2	0.00
23/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1201	1	1	1	0.00
23/05/2025	R213 On 07-May-26			Bond Future	9.66	91.2174	91.3309	91.2174	0.00
23/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2158	2	2	2	0.00
23/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1672	2	2	2	0.00
23/05/2025	R213 On 06-August-26			Bond Future	9.81	92.8883	93.0059	92.8883	0.00
23/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1856	2	2	2	0.00
23/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2267	2	2	2	0.00
23/05/2025	R214 On 07-August-25			Bond Future	11.48	67.2149	67.1891	67.2149	8,597.00
23/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7155	7	7	7	0.00
23/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	53	0	0	0	0.00
23/05/2025	R214 On 06-November-25			Bond Future	11.59	65.2073	65.1825	65.2073	31,342.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2157	2	2	2	0.00
23/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1907	2	2	2	0.00
23/05/2025	R214 On 05-February-26			Bond Future	11.72	66.4395	66.4178	66.4395	0.00
23/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1408	1	1	1	0.00
23/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	3765	4	4	4	0.00
23/05/2025	R214 On 07-May-26			Bond Future	11.85	64.3766	64.3544	64.3766	0.00
23/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2181	2	2	2	0.00
23/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3770	4	4	4	0.00
23/05/2025	R214 On 06-August-26			Bond Future	11.99	65.5548	65.5336	65.5548	0.00
23/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3261	3	3	3	0.00
23/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3353	3	3	3	0.00
23/05/2025	R248 On 07-August-25			Bond Future	11.83	79.8265	79.7963	79.8265	209,598.00
23/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	7867	8	8	8	0.00
23/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	105	0	0	0	0.00
23/05/2025	R248 On 06-November-25			Bond Future	11.96	76.9191	76.8902	76.9191	18,439.00
23/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1755	2	2	2	0.00
23/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3107	3	3	3	0.00
23/05/2025	R248 On 05-February-26			Bond Future	12.10	78.3725	78.3472	78.3725	0.00
23/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1376	1	1	1	0.00
23/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5337	5	5	5	0.00
23/05/2025	R248 On 07-May-26			Bond Future	12.23	75.3891	75.3632	75.3891	260.00
23/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2131	2	2	2	0.00
23/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5249	5	5	5	0.00
23/05/2025	R248 On 06-August-26			Bond Future	12.39	76.7680	76.7433	76.7680	0.00
23/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	4024	4	4	4	0.00
23/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	4130	4	4	4	0.00
23/05/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/05/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00