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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/05/2025 TO: 26/05/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	2029 On 07-August-25			Bond Future	138.10	138.0730	138.1013	138.0730	5,425.00
26/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	691	1	1	1	0.00
26/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
26/05/2025	2029 On 06-November-25			Bond Future	139.35	139.3244	139.3535	139.3244	0.00
26/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
26/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	437	0	0	0	0.00
26/05/2025	2029 On 05-February-26			Bond Future	142.03	141.9984	142.0285	141.9984	0.00
26/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	1918	2	2	2	0.00
26/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
26/05/2025	2029 On 07-May-26			Bond Future	143.24	143.2114	143.2429	143.2114	0.00
26/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	1423	1	1	1	0.00
26/05/2025	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
26/05/2025	2029 On 06-August-26			Bond Future	145.91	145.8745	145.9071	145.8745	0.00
26/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	1807	2	2	2	0.00
26/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
26/05/2025	2030 On 07-August-25			Bond Future	8.94	96.9194	96.8479	96.9194	117,227.00
26/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7318	7	7	7	0.00
26/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10492	11	10	11	0.00
26/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5277	5	5	5	1,054.00
26/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1415	1	1	1	300.00
26/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3111	3	3	3	0.00
26/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	450	0	0	0	300.00
26/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	436	0	0	0	0.00
26/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	96	0	0	0	300.00
26/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1240	1	1	1	0.00
26/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
26/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	14	0	0	0	0.00
26/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	1	0	0	0	0.00
26/05/2025	2030 On 06-November-25			Bond Future	9.02	98.7845	98.7117	98.7845	0.00
26/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2276	2	2	2	0.00
26/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	671	1	1	1	300.00
26/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1536	2	2	2	300.00
26/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3733	4	4	4	0.00
26/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	227	0	0	0	300.00
26/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	854	1	1	1	0.00
26/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1680	2	2	2	0.00
26/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	531	1	1	1	0.00
26/05/2025	2030 On 05-February-26			Bond Future	9.11	96.6486	96.5747	96.6486	0.00
26/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2128	2	2	2	0.00
26/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	932	1	1	1	0.00
26/05/2025	2030 On 07-May-26			Bond Future	9.24	98.4466	98.3717	98.4466	0.00
26/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1846	2	2	2	0.00
26/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1402	1	1	1	0.00
26/05/2025	2030 On 06-August-26			Bond Future	9.41	96.2425	96.1665	96.2425	0.00
26/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1384	1	1	1	0.00
26/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	1922	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
26/05/2025	2032 On 07-August-25			Bond Future	9.71	96.0135	95.9945	96.0135	124,656.00
26/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9865	10	10	10	0.00
26/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1665	2	2	2	300.00
26/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	4119	4	4	4	0.00
26/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	520	1	1	1	300.00
26/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	784	1	1	1	0.00
26/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	171	0	0	0	300.00
26/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	1945	2	2	2	0.00
26/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	2	0	0	0	0.00
26/05/2025	2032 On 06-November-25			Bond Future	9.81	93.6996	93.6803	93.6996	0.00
26/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3420	3	3	3	0.00
26/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	844	1	1	1	300.00
26/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1892	2	2	2	300.00
26/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	5048	5	5	5	0.00
26/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	377	0	0	0	300.00
26/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1472	1	1	1	0.00
26/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	2671	3	3	3	0.00
26/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	736	1	1	1	0.00
26/05/2025	2032 On 05-February-26			Bond Future	9.92	95.4751	95.4557	95.4751	0.00
26/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2651	3	3	3	0.00
26/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1626	2	2	2	0.00
26/05/2025	2032 On 07-May-26			Bond Future	10.05	93.0916	93.0721	93.0916	0.00
26/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2496	3	2	3	0.00
26/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2127	2	2	2	0.00
26/05/2025	2032 On 06-August-26			Bond Future	10.20	94.7972	94.7777	94.7972	0.00
26/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2357	2	2	2	0.00
26/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2697	3	3	3	0.00
26/05/2025	2033 On 07-August-25			Bond Future	130.01	129.7563	130.0103	129.7563	1,648.00
26/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1360	1	1	1	0.00
26/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
26/05/2025	2033 On 06-November-25			Bond Future	131.00	130.7449	131.0040	130.7449	5,288.00
26/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
26/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2136	2	2	2	0.00
26/05/2025	2033 On 05-February-26			Bond Future	133.52	133.2544	133.5188	133.2544	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
26/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	639	0	1	0	0.00
26/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
26/05/2025	2033 On 07-May-26			Bond Future	134.47	134.1998	134.4701	134.1998	0.00
26/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
26/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	690	1	1	1	0.00
26/05/2025	2033 On 06-August-26			Bond Future	136.97	136.6954	136.9712	136.6954	0.00
26/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2721	2	3	2	0.00
26/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
26/05/2025	2037 On 07-August-25			Bond Future	11.17	83.2410	83.2490	83.2410	143,466.00
26/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9497	9	9	9	0.00
26/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5522	6	6	6	0.00
26/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2268	2	2	2	0.00
26/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	237	0	0	0	2,341.00
26/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	331	0	0	0	200.00
26/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3914	4	4	4	0.00
26/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1147	1	1	1	0.00
26/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	98	0	0	0	2,541.00
26/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	195	0	0	0	300.00
26/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	970	1	1	1	300.00
26/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3959	4	4	4	0.00
26/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2381	2	2	2	7,500.00
26/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	824	1	1	1	7,500.00
26/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	4059	4	4	4	0.00
26/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	365	0	0	0	300.00
26/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	1920	2	2	2	0.00
26/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	1700	2	2	2	2,541.00
26/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	4925	5	5	5	0.00
26/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	374	0	0	0	2,541.00
26/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3366	3	3	3	0.00
26/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	875	1	1	1	2,541.00
26/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	3805	4	4	4	0.00
26/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	167	0	0	0	2,541.00
26/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	21	0	0	0	0.00
26/05/2025	2037 On 06-November-25			Bond Future	11.29	84.8428	84.8510	84.8428	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
26/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3295	3	3	3	0.00
26/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1402	1	1	1	300.00
26/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5347	5	5	5	0.00
26/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	511	1	1	1	300.00
26/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3010	3	3	3	0.00
26/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	750	1	1	1	300.00
26/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5007	5	5	5	0.00
26/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1451	1	1	1	0.00
26/05/2025	2037 On 05-February-26			Bond Future	11.42	82.1920	82.2006	82.1920	0.00
26/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2076	2	2	2	0.00
26/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1389	1	1	1	1,970.00
26/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5591	6	6	6	0.00
26/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2621	3	3	3	1,030.00
26/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7400	7	7	7	0.00
26/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4092	4	4	4	0.00
26/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2507	3	3	3	0.00
26/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	946	1	1	1	1,930.00
26/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	2848	3	3	3	1,930.00
26/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5252	5	5	5	0.00
26/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	1791	2	2	2	1,930.00
26/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	777	1	1	1	1,030.00
26/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	2747	3	3	3	0.00
26/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1212	1	1	1	1,970.00
26/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4270	4	4	4	0.00
26/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3289	3	3	3	0.00
26/05/2025	2037 On 07-May-26			Bond Future	11.57	83.7201	83.7292	83.7201	0.00
26/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2515	3	3	3	0.00
26/05/2025	2037 On 07-May-26	12.40	Call	Bond Future	5883	6	6	6	0.00
26/05/2025	2037 On 07-May-26	10.95	Call	Bond Future	1678	2	2	2	142.00
26/05/2025	2037 On 07-May-26	12.40	Put	Bond Future	1701	2	2	2	142.00
26/05/2025	2037 On 07-May-26	10.95	Put	Bond Future	5052	5	5	5	0.00
26/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	3868	4	4	4	0.00
26/05/2025	2037 On 06-August-26			Bond Future	11.75	80.9942	81.0037	80.9942	0.00
26/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3470	3	3	3	0.00
26/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3653	4	4	4	0.00

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26/05/2025	2038 On 07-August-25			Bond Future	139.17	139.1402	139.1710	139.1402	2,397.00
26/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
26/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	389	0	0	0	0.00
26/05/2025	2038 On 06-November-25			Bond Future	141.88	141.8515	141.8832	141.8515	440.00
26/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
26/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	1997	2	2	2	0.00
26/05/2025	2038 On 05-February-26			Bond Future	142.44	142.4025	142.4356	142.4025	0.00
26/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
26/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	764	1	1	1	0.00
26/05/2025	2038 On 07-May-26			Bond Future	145.12	145.0874	145.1216	145.0874	0.00
26/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	592	1	1	1	0.00
26/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
26/05/2025	2038 On 06-August-26			Bond Future	145.61	145.5763	145.6124	145.5763	0.00
26/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	892	1	1	1	0.00
26/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
26/05/2025	2040 On 07-August-25			Bond Future	11.61	82.1383	82.1780	82.1383	53,175.00
26/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	9191	9	9	9	0.00
26/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	5772	6	6	6	0.00
26/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	370	0	0	0	250.00
26/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	111	0	0	0	400.00
26/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	919	1	1	1	400.00
26/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	2965	3	3	3	0.00
26/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	255	0	0	0	250.00
26/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1801	2	2	2	0.00
26/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	4796	5	5	5	0.00
26/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	294	0	0	0	0.00
26/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1286	1	1	1	0.00
26/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	4044	4	4	4	0.00
26/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	704	1	1	1	400.00
26/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2208	2	2	2	0.00
26/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	5191	5	5	5	0.00
26/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3523	4	4	4	0.00
26/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	186	0	0	0	0.00
26/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	35	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
26/05/2025	2040 On 06-November-25			Bond Future	11.74	83.7188	83.7594	83.7188	1,568.00
26/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2651	3	3	3	0.00
26/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	2065	2	2	2	0.00
26/05/2025	2040 On 05-February-26			Bond Future	11.88	80.7961	80.8377	80.7961	0.00
26/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1799	2	2	2	0.00
26/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	8040	8	8	8	0.00
26/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2698	3	3	3	475.00
26/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	809	1	1	1	475.00
26/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3039	3	3	3	0.00
26/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	4081	4	4	4	0.00
26/05/2025	2040 On 07-May-26			Bond Future	12.03	82.2980	82.3407	82.2980	0.00
26/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2418	2	2	2	0.00
26/05/2025	2040 On 07-May-26	12.53	Call	Bond Future	5081	5	5	5	0.00
26/05/2025	2040 On 07-May-26	12.03	Call	Bond Future	3427	3	3	3	0.00
26/05/2025	2040 On 07-May-26	11.12	Call	Bond Future	1260	1	1	1	820.00
26/05/2025	2040 On 07-May-26	12.03	Put	Bond Future	3448	3	3	3	820.00
26/05/2025	2040 On 07-May-26	11.12	Put	Bond Future	6655	7	7	7	0.00
26/05/2025	2040 On 07-May-26	12.53	Put	Bond Future	2361	2	2	2	820.00
26/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4503	5	5	5	0.00
26/05/2025	2040 On 06-August-26			Bond Future	12.21	79.2949	79.3387	79.2949	0.00
26/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	3789	4	4	4	0.00
26/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	3884	4	4	4	0.00
26/05/2025	2044 On 07-August-25			Bond Future	11.88	77.1235	77.0703	77.1235	41,373.00
26/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	8098	8	8	8	0.00
26/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1453	2	1	2	0.00
26/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	302	0	0	0	9,000.00
26/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	11	0	0	0	9,000.00
26/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2724	3	3	3	0.00
26/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	827	1	1	1	5,600.00
26/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	8145	8	8	8	0.00
26/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1621	2	2	2	9,000.00
26/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	3907	4	4	4	0.00
26/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	66	0	0	0	0.00
26/05/2025	2044 On 06-November-25			Bond Future	12.00	78.6075	78.5535	78.6075	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
26/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	1985	2	2	2	0.00
26/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3027	3	3	3	0.00
26/05/2025	2044 On 06-November-25	12.00	Call	Bond Future	2353	2	2	2	0.00
26/05/2025	2044 On 06-November-25	12.25	Call	Bond Future	3206	3	3	3	0.00
26/05/2025	2044 On 06-November-25	12.25	Put	Bond Future	1772	2	2	2	5,800.00
26/05/2025	2044 On 06-November-25	12.00	Put	Bond Future	2373	2	2	2	5,800.00
26/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1880	2	2	2	5,600.00
26/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2720	3	3	3	0.00
26/05/2025	2044 On 05-February-26			Bond Future	12.14	75.7131	75.6583	75.7131	0.00
26/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1399	1	1	1	0.00
26/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	4893	5	5	5	0.00
26/05/2025	2044 On 07-May-26			Bond Future	12.29	77.1204	77.0647	77.1204	0.00
26/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2146	2	2	2	0.00
26/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	5033	5	5	5	0.00
26/05/2025	2044 On 06-August-26			Bond Future	12.46	74.1476	74.0912	74.1476	0.00
26/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	3779	4	4	4	0.00
26/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	4018	4	4	4	0.00
26/05/2025	2046 On 07-August-25			Bond Future	119.74	119.1899	119.7404	119.1899	11,914.00
26/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1050	0	1	0	0.00
26/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
26/05/2025	2046 On 06-November-25			Bond Future	119.81	119.2510	119.8125	119.2510	7,518.00
26/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
26/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5597	6	6	6	0.00
26/05/2025	2046 On 05-February-26			Bond Future	122.11	121.5394	122.1120	121.5394	0.00
26/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	462	0	0	0	0.00
26/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
26/05/2025	2046 On 07-May-26			Bond Future	122.11	121.5285	122.1128	121.5285	0.00
26/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
26/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2837	3	3	3	0.00
26/05/2025	2046 On 06-August-26			Bond Future	124.38	123.7867	124.3824	123.7867	0.00
26/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2002	1	2	1	0.00
26/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
26/05/2025	2050 On 07-August-25			Bond Future	119.02	118.5985	119.0197	118.5985	10,256.00
26/05/2025	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
26/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	870	1	1	1	0.00
26/05/2025	2050 On 06-November-25			Bond Future	121.34	120.9096	121.3393	120.9096	5,780.00
26/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
26/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3081	4	3	4	0.00
26/05/2025	2050 On 05-February-26			Bond Future	121.25	120.8113	121.2498	120.8113	0.00
26/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
26/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1570	2	2	2	0.00
26/05/2025	2050 On 07-May-26			Bond Future	123.54	123.0889	123.5362	123.0889	0.00
26/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
26/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	534	1	1	1	0.00
26/05/2025	2050 On 06-August-26			Bond Future	123.37	122.9157	123.3728	122.9157	0.00
26/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	103	0	0	0	0.00
26/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
26/05/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	AL37 On 07-August-25			Index Future	1131.08	1131.4940	1131.0750	1131.4940	0.00
26/05/2025	AL37 On 06-November-25			Index Future	1152.85	1153.2710	1152.8470	1153.2710	0.00
26/05/2025	AL37 On 05-February-26			Index Future	1174.72	1175.1420	1174.7200	1175.1420	0.00
26/05/2025	AL37 On 07-May-26			Index Future	1196.63	1197.0540	1196.6340	1197.0540	0.00
26/05/2025	AL37 On 06-August-26			Index Future	1218.42	1218.8350	1218.4200	1218.8350	0.00
26/05/2025	AL7T On 07-August-25			Index Future	1340.80	1340.3060	1340.7960	1340.3060	0.00
26/05/2025	AL7T On 06-November-25			Index Future	1366.61	1366.1020	1366.6060	1366.1020	0.00
26/05/2025	AL7T On 05-February-26			Index Future	1392.53	1392.0100	1392.5340	1392.0100	0.00
26/05/2025	AL7T On 07-May-26			Index Future	1418.51	1417.9650	1418.5120	1417.9650	0.00
26/05/2025	AL7T On 06-August-26			Index Future	1444.34	1443.7650	1444.3370	1443.7650	0.00
26/05/2025	ALBI On 07-August-25			Index Future	1146.28	1146.1770	1146.2750	1146.1770	77.00
26/05/2025	ALBI On 06-November-25			Index Future	1168.34	1168.2370	1168.3400	1168.2370	0.00
26/05/2025	ALBI On 05-February-26			Index Future	1190.51	1190.3920	1190.5060	1190.3920	0.00
26/05/2025	ALBI On 07-May-26			Index Future	1212.72	1212.5880	1212.7160	1212.5880	0.00
26/05/2025	ALBI On 06-August-26			Index Future	1234.79	1234.6510	1234.7940	1234.6510	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
26/05/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/05/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
26/05/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/05/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	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
26/05/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	ES33 On 07-August-25			Bond Future	11.36	82.9287	82.9361	82.9287	0.00
26/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9132	9	9	9	0.00
26/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
26/05/2025	ES33 On 06-November-25			Bond Future	11.52	80.7489	80.7565	80.7489	0.00
26/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2106	2	2	2	0.00
26/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
26/05/2025	ES33 On 05-February-26			Bond Future	11.70	82.2978	82.3058	82.2978	0.00
26/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
26/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	890	1	1	1	0.00
26/05/2025	ES33 On 07-May-26			Bond Future	11.89	80.0521	80.0605	80.0521	0.00
26/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
26/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	820	1	1	1	0.00
26/05/2025	ES33 On 06-August-26			Bond Future	12.10	81.5362	81.5451	81.5362	0.00
26/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0	0	0	0	0.00
26/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	324	0	0	0	0.00
26/05/2025	ES42 On 07-August-25			Bond Future	12.08	76.9824	77.0199	76.9824	0.00
26/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8748	9	9	9	0.00
26/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
26/05/2025	ES42 On 06-November-25			Bond Future	12.22	74.2170	74.2554	74.2170	0.00
26/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	922	1	1	1	0.00
26/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
26/05/2025	ES42 On 05-February-26			Bond Future	12.37	75.6398	75.6793	75.6398	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
26/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
26/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2920	3	3	3	0.00
26/05/2025	ES42 On 07-May-26			Bond Future	12.53	72.7993	72.8397	72.7993	0.00
26/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
26/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1802	2	2	2	0.00
26/05/2025	ES42 On 06-August-26			Bond Future	12.70	74.1463	74.1877	74.1463	0.00
26/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	0	0	0	0	0.00
26/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	287	0	0	0	0.00
26/05/2025	GOVI On 07-August-25			GOVI	1129.52	1129.4370	1129.5220	1129.4370	657.00
26/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1185220	118	119	118	0.00
26/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
26/05/2025	GOVI On 06-November-25			GOVI	1151.26	1151.1750	1151.2640	1151.1750	0.00
26/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	392640	39	39	39	0.00
26/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
26/05/2025	GOVI On 05-February-26			GOVI	1173.11	1173.0060	1173.1060	1173.0060	0.00
26/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	231060	23	23	23	0.00
26/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
26/05/2025	GOVI On 07-May-26			GOVI	1194.99	1194.8780	1194.9910	1194.8780	0.00
26/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	179910	18	18	18	0.00
26/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
26/05/2025	GOVI On 06-August-26			GOVI	1216.75	1216.6190	1216.7470	1216.6190	0.00
26/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	277470	28	28	28	0.00
26/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
26/05/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/05/2025	IGOV On 07-August-25			Index Future	381.15	380.4790	381.1510	380.4790	713.00
26/05/2025	IGOV On 06-November-25			Index Future	388.58	387.8940	388.5800	387.8940	8.00
26/05/2025	IGOV On 05-February-26			Index Future	396.04	395.3400	396.0430	395.3400	0.00
26/05/2025	IGOV On 07-May-26			Index Future	403.52	402.8000	403.5200	402.8000	0.00
26/05/2025	IGOV On 06-August-26			Index Future	410.95	410.2160	410.9540	410.2160	0.00
26/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/05/2025	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
26/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/05/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
26/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
26/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
26/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
26/05/2025	R033 On 07-August-25			Bond Future	9.91	104.1312	104.1095	104.1312	6,781.00
26/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2700	3	3	3	0.00
26/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	513	1	1	1	0.00
26/05/2025	R033 On 06-November-25			Bond Future	10.01	101.0907	101.0688	101.0907	0.00
26/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	2854	3	3	3	0.00
26/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1241	1	1	1	0.00
26/05/2025	R033 On 05-February-26			Bond Future	10.13	103.0061	102.9840	103.0061	0.00
26/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3349	3	3	3	0.00
26/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1575	2	2	2	0.00
26/05/2025	R033 On 07-May-26			Bond Future	10.26	99.8786	99.8564	99.8786	0.00
26/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	2983	3	3	3	0.00
26/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2414	2	2	2	0.00
26/05/2025	R033 On 06-August-26			Bond Future	10.41	101.7076	101.6855	101.7076	0.00
26/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2510	3	3	3	0.00
26/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3278	3	3	3	0.00
26/05/2025	R035 On 07-August-25			Bond Future	10.55	93.9837	94.0190	93.9837	89,602.00
26/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10655	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
26/05/2025	R035 On 07-August-25	10.90	Call	Bond Future	2593	3	3	3	0.00
26/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1472	1	1	1	300.00
26/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4479	4	4	4	0.00
26/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	379	0	0	0	300.00
26/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	4297	4	4	4	0.00
26/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	296	0	0	0	17,500.00
26/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1326	1	1	1	0.00
26/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	270	0	0	0	300.00
26/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3047	3	3	3	0.00
26/05/2025	R035 On 07-August-25	10.90	Put	Bond Future	706	1	1	1	8,500.00
26/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	7	0	0	0	0.00
26/05/2025	R035 On 06-November-25			Bond Future	10.67	91.2872	91.3232	91.2872	10,866.00
26/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3897	4	4	4	0.00
26/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4794	5	5	5	0.00
26/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6977	7	7	7	0.00
26/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2993	3	3	3	250.00
26/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4875	5	5	5	0.00
26/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	758	1	1	1	300.00
26/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1845	2	2	2	300.00
26/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5782	6	6	6	0.00
26/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	517	1	1	1	2,000.00
26/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1411	1	1	1	2,000.00
26/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1483	1	1	1	2,000.00
26/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2958	3	3	3	2,000.00
26/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	7151	7	7	7	0.00
26/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	378	0	0	0	2,000.00
26/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1505	2	2	2	0.00
26/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	2725	3	3	3	0.00
26/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	2819	3	3	3	0.00
26/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	4737	5	5	5	0.00
26/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	583	1	1	1	300.00
26/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2321	2	2	2	0.00
26/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4009	4	4	4	0.00
26/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	782	1	1	1	250.00
26/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1487	2	1	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
26/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	399	0	0	0	250.00
26/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	803	1	1	1	2,000.00
26/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1084	1	1	1	0.00
26/05/2025	R035 On 05-February-26			Bond Future	10.80	93.0172	93.0542	93.0172	0.00
26/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2537	3	3	3	0.00
26/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1639	2	2	2	2,000.00
26/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2982	3	3	3	2,000.00
26/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8615	9	9	9	0.00
26/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	502	1	1	1	2,000.00
26/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2237	2	2	2	0.00
26/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3549	4	4	4	0.00
26/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2577	3	3	3	0.00
26/05/2025	R035 On 07-May-26			Bond Future	10.93	90.2433	90.2813	90.2433	0.00
26/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2796	3	3	3	0.00
26/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3175	3	3	3	0.00
26/05/2025	R035 On 06-August-26			Bond Future	11.09	91.8970	91.9361	91.8970	0.00
26/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3225	3	3	3	0.00
26/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3369	3	3	3	0.00
26/05/2025	R038 On 07-August-25			Bond Future	11.23	101.6289	101.6042	101.6289	6,386.00
26/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1667	2	2	2	0.00
26/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1583	2	2	2	0.00
26/05/2025	R038 On 06-November-25			Bond Future	11.36	98.0989	98.0738	98.0989	0.00
26/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2100	2	2	2	0.00
26/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6701	7	7	7	0.00
26/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1362	1	1	1	1,770.00
26/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	734	1	1	1	1,770.00
26/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	3815	4	4	4	0.00
26/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	2846	3	3	3	0.00
26/05/2025	R038 On 05-February-26			Bond Future	11.50	99.9574	99.9321	99.9574	0.00
26/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2899	3	3	3	0.00
26/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3253	3	3	3	0.00
26/05/2025	R038 On 07-May-26			Bond Future	11.65	96.3314	96.3059	96.3314	0.00
26/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2825	3	3	3	0.00
26/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4368	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2025	R038 On 06-August-26			Bond Future	11.82	98.0944	98.0689	98.0944	0.00
26/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	3962	4	4	4	0.00
26/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4250	4	4	4	0.00
26/05/2025	R053 On 07-August-25			Bond Future	11.74	103.3012	103.2701	103.3012	22,570.00
26/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	10557	11	11	11	0.00
26/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	121	0	0	0	0.00
26/05/2025	R053 On 06-November-25			Bond Future	11.86	99.4250	99.3935	99.4250	0.00
26/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2757	3	3	3	0.00
26/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3578	4	4	4	0.00
26/05/2025	R053 On 05-February-26			Bond Future	11.99	101.3085	101.2767	101.3085	0.00
26/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2202	2	2	2	0.00
26/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	6260	6	6	6	0.00
26/05/2025	R053 On 07-May-26			Bond Future	12.13	97.3303	97.2982	97.3303	0.00
26/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	3028	3	3	3	0.00
26/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	6505	7	7	7	0.00
26/05/2025	R053 On 06-August-26			Bond Future	12.28	99.1111	99.0788	99.1111	0.00
26/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5329	5	5	5	0.00
26/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5361	5	5	5	0.00
26/05/2025	R186 On 07-August-25			Bond Future	8.05	104.5416	104.5652	104.5416	180,414.00
26/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2079	2	2	2	0.00
26/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1501	1	2	1	1,983.00
26/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2791	3	3	3	0.00
26/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
26/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	3	0	0	0	0.00
26/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	1	0	0	0	0.00
26/05/2025	R186 On 06-November-25			Bond Future	8.10	106.5535	106.5777	106.5535	3,171.00
26/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	268	0	0	0	0.00
26/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	241	0	0	0	0.00
26/05/2025	R186 On 05-February-26			Bond Future	8.24	103.2667	103.2916	103.2667	0.00
26/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	396	0	0	0	0.00
26/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	237	0	0	0	0.00
26/05/2025	R186 On 07-May-26			Bond Future	8.55	105.1882	105.2140	105.1882	0.00
26/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	318	0	0	0	0.00
26/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	234	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
26/05/2025	R186 On 06-August-26			Bond Future	9.34	101.8100	101.8366	101.8100	0.00
26/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	74	0	0	0	0.00
26/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	347	0	0	0	0.00
26/05/2025	R202 On 07-August-25			Bond Future	268.81	269.3293	268.8071	269.3293	955.00
26/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
26/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2793	2	3	2	0.00
26/05/2025	R202 On 06-November-25			Bond Future	274.05	274.5780	274.0459	274.5780	460.00
26/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
26/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1594	1	2	1	0.00
26/05/2025	R202 On 05-February-26			Bond Future	273.96	274.5003	273.9594	274.5003	0.00
26/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
26/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3861	3	4	3	0.00
26/05/2025	R202 On 07-May-26			Bond Future	279.13	279.6766	279.1264	279.6766	0.00
26/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1576	2	2	2	0.00
26/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
26/05/2025	R202 On 06-August-26			Bond Future	278.88	279.4332	278.8756	279.4332	0.00
26/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	16	1	0	1	0.00
26/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
26/05/2025	R209 On 07-August-25			Bond Future	10.90	73.3859	73.3919	73.3859	10,920.00
26/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	8133	8	8	8	0.00
26/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	19	0	0	0	0.00
26/05/2025	R209 On 06-November-25			Bond Future	11.02	71.6454	71.6516	71.6454	6,367.00
26/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2655	3	3	3	0.00
26/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1433	1	1	1	0.00
26/05/2025	R209 On 05-February-26			Bond Future	11.14	73.0030	73.0095	73.0030	0.00
26/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1871	2	2	2	0.00
26/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	2873	3	3	3	0.00
26/05/2025	R209 On 07-May-26			Bond Future	11.27	71.2098	71.2167	71.2098	0.00
26/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2322	2	2	2	0.00
26/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3275	3	3	3	0.00
26/05/2025	R209 On 06-August-26			Bond Future	11.42	72.5146	72.5218	72.5146	0.00
26/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3035	3	3	3	0.00
26/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3180	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
26/05/2025	R210 On 07-August-25			Bond Future	250.56	250.7138	250.5616	250.7138	967.00
26/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	2122	2	2	2	0.00
26/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
26/05/2025	R210 On 06-November-25			Bond Future	252.02	252.1710	252.0164	252.1710	300.00
26/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
26/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	124	0	0	0	0.00
26/05/2025	R210 On 05-February-26			Bond Future	256.85	257.0107	256.8537	257.0107	0.00
26/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	3754	4	4	4	0.00
26/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
26/05/2025	R210 On 07-May-26			Bond Future	258.21	258.3672	258.2090	258.3672	0.00
26/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	2809	3	3	3	0.00
26/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
26/05/2025	R210 On 06-August-26			Bond Future	263.01	263.1703	263.0102	263.1703	0.00
26/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	3170	3	3	3	0.00
26/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
26/05/2025	R213 On 07-August-25			Bond Future	9.35	93.1773	93.1393	93.1773	16,229.00
26/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8673	9	9	9	0.00
26/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	1	0	0	0	0.00
26/05/2025	R213 On 06-November-25			Bond Future	9.44	91.4171	91.3785	91.4171	77,772.00
26/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2909	3	3	3	0.00
26/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	600	1	1	1	0.00
26/05/2025	R213 On 05-February-26			Bond Future	9.55	93.1498	93.1107	93.1498	0.00
26/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2446	2	2	2	0.00
26/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1206	1	1	1	0.00
26/05/2025	R213 On 07-May-26			Bond Future	9.67	91.3309	91.2913	91.3309	0.00
26/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2128	2	2	2	0.00
26/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1682	2	2	2	0.00
26/05/2025	R213 On 06-August-26			Bond Future	9.82	93.0059	92.9660	93.0059	0.00
26/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1830	2	2	2	0.00
26/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2281	2	2	2	0.00
26/05/2025	R214 On 07-August-25			Bond Future	11.47	67.1891	67.2221	67.1891	8,597.00
26/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7181	7	7	7	0.00
26/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	46	0	0	0	0.00
26/05/2025	R214 On 06-November-25			Bond Future	11.58	65.1825	65.2163	65.1825	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
26/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2157	2	2	2	0.00
26/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1873	2	2	2	0.00
26/05/2025	R214 On 05-February-26			Bond Future	11.71	66.4178	66.4524	66.4178	0.00
26/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1408	1	1	1	0.00
26/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	3730	4	4	4	0.00
26/05/2025	R214 On 07-May-26			Bond Future	11.84	64.3544	64.3898	64.3544	0.00
26/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2184	2	2	2	0.00
26/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3738	4	4	4	0.00
26/05/2025	R214 On 06-August-26			Bond Future	11.98	65.5336	65.5700	65.5336	0.00
26/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3268	3	3	3	0.00
26/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3324	3	3	3	0.00
26/05/2025	R248 On 07-August-25			Bond Future	11.83	79.7963	79.8045	79.7963	209,598.00
26/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	7865	8	8	8	0.00
26/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	95	0	0	0	0.00
26/05/2025	R248 On 06-November-25			Bond Future	11.96	76.8902	76.8987	76.8902	18,439.00
26/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1738	2	2	2	0.00
26/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3081	3	3	3	0.00
26/05/2025	R248 On 05-February-26			Bond Future	12.09	78.3472	78.3561	78.3472	0.00
26/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1364	1	1	1	0.00
26/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5316	5	5	5	0.00
26/05/2025	R248 On 07-May-26			Bond Future	12.23	75.3632	75.3726	75.3632	260.00
26/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2121	2	2	2	0.00
26/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5229	5	5	5	0.00
26/05/2025	R248 On 06-August-26			Bond Future	12.39	76.7433	76.7531	76.7433	0.00
26/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	4015	4	4	4	0.00
26/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	4112	4	4	4	0.00
26/05/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/05/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00