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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/05/2025 TO: 28/05/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	2029 On 07-August-25			Bond Future	138.02	138.1546	138.0188	138.1546	5,425.00
28/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	609	1	1	1	0.00
28/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
28/05/2025	2029 On 06-November-25			Bond Future	139.27	139.4081	139.2701	139.4081	0.00
28/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
28/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	520	0	1	0	0.00
28/05/2025	2029 On 05-February-26			Bond Future	141.95	142.0846	141.9450	142.0846	0.00
28/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	1835	2	2	2	0.00
28/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
28/05/2025	2029 On 07-May-26			Bond Future	143.16	143.3009	143.1601	143.3009	0.00
28/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	1340	1	1	1	0.00
28/05/2025	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
28/05/2025	2029 On 06-August-26			Bond Future	145.82	145.9667	145.8248	145.9667	0.00
28/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	1725	2	2	2	0.00
28/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
28/05/2025	2030 On 07-August-25			Bond Future	8.83	97.0385	97.2543	97.0385	116,158.00
28/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7724	8	8	8	0.00
28/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10899	11	11	11	0.00
28/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5678	5	6	5	1,054.00
28/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1697	2	2	2	300.00
28/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3483	3	3	3	0.00
28/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	597	1	1	1	300.00
28/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	312	0	0	0	0.00
28/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	61	0	0	0	300.00
28/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	981	1	1	1	0.00
28/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
28/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	8	0	0	0	0.00
28/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
28/05/2025	2030 On 06-November-25			Bond Future	8.89	98.9061	99.1264	98.9061	0.00
28/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2579	2	3	2	0.00
28/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	827	1	1	1	300.00
28/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1788	2	2	2	300.00
28/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	4093	4	4	4	0.00
28/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	173	0	0	0	300.00
28/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	692	1	1	1	0.00
28/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1421	2	1	2	0.00
28/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	420	0	0	0	0.00
28/05/2025	2030 On 05-February-26			Bond Future	8.98	96.7731	96.9984	96.7731	0.00
28/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2401	2	2	2	0.00
28/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	782	1	1	1	0.00
28/05/2025	2030 On 07-May-26			Bond Future	9.10	98.5741	98.8046	98.5741	0.00
28/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	2089	2	2	2	0.00
28/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1212	1	1	1	0.00
28/05/2025	2030 On 06-August-26			Bond Future	9.25	96.3730	96.6089	96.3730	0.00
28/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1592	1	2	1	0.00
28/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	1687	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
28/05/2025	2032 On 07-August-25			Bond Future	9.59	96.2870	96.5415	96.2870	124,656.00
28/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	10411	10	10	10	0.00
28/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	2010	2	2	2	300.00
28/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	4609	4	5	4	0.00
28/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	693	1	1	1	300.00
28/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	582	1	1	1	0.00
28/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	114	0	0	0	300.00
28/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	1571	2	2	2	0.00
28/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	1	0	0	0	0.00
28/05/2025	2032 On 06-November-25			Bond Future	9.68	93.9786	94.2382	93.9786	0.00
28/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3834	4	4	4	0.00
28/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	1035	1	1	1	300.00
28/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	2202	2	2	2	300.00
28/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	5524	5	6	5	0.00
28/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	294	0	0	0	300.00
28/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1225	1	1	1	0.00
28/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	2303	2	2	2	0.00
28/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	591	1	1	1	0.00
28/05/2025	2032 On 05-February-26			Bond Future	9.79	95.7599	96.0253	95.7599	0.00
28/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2990	3	3	3	0.00
28/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1395	1	1	1	0.00
28/05/2025	2032 On 07-May-26			Bond Future	9.91	93.3823	93.6536	93.3823	0.00
28/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2813	3	3	3	0.00
28/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	1863	2	2	2	0.00
28/05/2025	2032 On 06-August-26			Bond Future	10.06	95.0939	95.3713	95.0939	0.00
28/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2654	3	3	3	0.00
28/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2400	3	2	3	0.00
28/05/2025	2033 On 07-August-25			Bond Future	129.92	130.0835	129.9215	130.0835	1,648.00
28/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1272	1	1	1	0.00
28/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
28/05/2025	2033 On 06-November-25			Bond Future	130.91	131.0789	130.9141	131.0789	5,288.00
28/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
28/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2226	2	2	2	0.00
28/05/2025	2033 On 05-February-26			Bond Future	133.43	133.5955	133.4287	133.5955	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
28/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	549	1	1	1	0.00
28/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
28/05/2025	2033 On 07-May-26			Bond Future	134.38	134.5492	134.3804	134.5492	0.00
28/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
28/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	780	1	1	1	0.00
28/05/2025	2033 On 06-August-26			Bond Future	136.88	137.0523	136.8818	137.0523	0.00
28/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2632	3	3	3	0.00
28/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
28/05/2025	2037 On 07-August-25			Bond Future	11.01	83.7509	84.1545	83.7509	143,732.00
28/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	10393	10	10	10	0.00
28/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	6357	6	6	6	0.00
28/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2884	3	3	3	0.00
28/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	387	0	0	0	2,341.00
28/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	522	0	1	0	200.00
28/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	4677	4	5	4	0.00
28/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1577	1	2	1	0.00
28/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	174	0	0	0	2,541.00
28/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	324	0	0	0	300.00
28/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	1359	1	1	1	300.00
28/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	4724	4	5	4	0.00
28/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	3010	3	3	3	7,500.00
28/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	548	1	1	1	7,500.00
28/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	3283	4	3	4	0.00
28/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	225	0	0	0	300.00
28/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	1404	2	1	2	0.00
28/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	1225	1	1	1	2,541.00
28/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	4095	4	4	4	0.00
28/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	231	0	0	0	2,541.00
28/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	2652	3	3	3	0.00
28/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	586	1	1	1	2,541.00
28/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	3049	3	3	3	0.00
28/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	96	0	0	0	2,541.00
28/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	11	0	0	0	0.00
28/05/2025	2037 On 06-November-25			Bond Future	11.12	85.3627	85.7743	85.3627	0.00

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28/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3902	4	4	4	0.00
28/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1783	2	2	2	300.00
28/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	6087	6	6	6	0.00
28/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	706	1	1	1	300.00
28/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	2468	3	2	3	0.00
28/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	567	1	1	1	300.00
28/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	4278	5	4	5	0.00
28/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1134	1	1	1	0.00
28/05/2025	2037 On 05-February-26			Bond Future	11.25	82.7222	83.1424	82.7222	0.00
28/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2509	2	3	2	0.00
28/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1727	2	2	2	1,970.00
28/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	6300	6	6	6	0.00
28/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	3115	3	3	3	1,030.00
28/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	8182	8	8	8	0.00
28/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4712	4	5	4	0.00
28/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2989	3	3	3	0.00
28/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	1207	1	1	1	1,930.00
28/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	2389	3	2	3	1,930.00
28/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	4572	5	5	5	0.00
28/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	1470	2	1	2	1,930.00
28/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	618	1	1	1	1,030.00
28/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	2300	2	2	2	0.00
28/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	979	1	1	1	1,970.00
28/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	3667	4	4	4	0.00
28/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	2780	3	3	3	0.00
28/05/2025	2037 On 07-May-26			Bond Future	11.39	84.2608	84.6897	84.2608	0.00
28/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2962	3	3	3	0.00
28/05/2025	2037 On 07-May-26	12.40	Call	Bond Future	6571	6	7	6	0.00
28/05/2025	2037 On 07-May-26	10.95	Call	Bond Future	2025	2	2	2	142.00
28/05/2025	2037 On 07-May-26	12.40	Put	Bond Future	1429	2	1	2	142.00
28/05/2025	2037 On 07-May-26	10.95	Put	Bond Future	4440	5	4	5	0.00
28/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	3354	4	3	4	0.00
28/05/2025	2037 On 06-August-26			Bond Future	11.56	81.5455	81.9833	81.5455	0.00
28/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3986	4	4	4	0.00
28/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3190	3	3	3	0.00

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28/05/2025	2038 On 07-August-25			Bond Future	139.13	139.4958	139.1259	139.4958	2,397.00
28/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
28/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	434	0	0	0	0.00
28/05/2025	2038 On 06-November-25			Bond Future	141.84	142.2145	141.8378	142.2145	440.00
28/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
28/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2042	2	2	2	0.00
28/05/2025	2038 On 05-February-26			Bond Future	142.39	142.7743	142.3915	142.7743	0.00
28/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
28/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	809	0	1	0	0.00
28/05/2025	2038 On 07-May-26			Bond Future	145.08	145.4671	145.0785	145.4671	0.00
28/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	548	1	1	1	0.00
28/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
28/05/2025	2038 On 06-August-26			Bond Future	145.57	145.9643	145.5700	145.9643	0.00
28/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	850	1	1	1	0.00
28/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
28/05/2025	2040 On 07-August-25			Bond Future	11.48	82.7133	82.9577	82.7133	54,442.00
28/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	9956	10	10	10	0.00
28/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	6485	6	6	6	0.00
28/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	531	0	1	0	250.00
28/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	174	0	0	0	400.00
28/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1221	1	1	1	400.00
28/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	3537	3	4	3	0.00
28/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	378	0	0	0	250.00
28/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	2251	2	2	2	0.00
28/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	5476	5	5	5	0.00
28/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	194	0	0	0	0.00
28/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	956	1	1	1	0.00
28/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	3386	4	3	4	0.00
28/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	496	1	0	1	400.00
28/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	1730	2	2	2	0.00
28/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	4475	5	4	5	0.00
28/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	2904	3	3	3	0.00
28/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	119	0	0	0	0.00
28/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	21	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
28/05/2025	2040 On 06-November-25			Bond Future	11.60	84.3051	84.5544	84.3051	1,568.00
28/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	3098	3	3	3	0.00
28/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	1717	2	2	2	0.00
28/05/2025	2040 On 05-February-26			Bond Future	11.74	81.3940	81.6487	81.3940	0.00
28/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	2121	2	2	2	0.00
28/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	8714	9	9	9	0.00
28/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	3109	3	3	3	475.00
28/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	672	1	1	1	475.00
28/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	2639	3	3	3	0.00
28/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	3593	4	4	4	0.00
28/05/2025	2040 On 07-May-26			Bond Future	11.89	82.9076	83.1680	82.9076	0.00
28/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2773	3	3	3	0.00
28/05/2025	2040 On 07-May-26	12.53	Call	Bond Future	5615	5	6	5	0.00
28/05/2025	2040 On 07-May-26	12.03	Call	Bond Future	3863	4	4	4	0.00
28/05/2025	2040 On 07-May-26	11.12	Call	Bond Future	1491	1	1	1	820.00
28/05/2025	2040 On 07-May-26	12.03	Put	Bond Future	3057	3	3	3	820.00
28/05/2025	2040 On 07-May-26	11.12	Put	Bond Future	6058	6	6	6	0.00
28/05/2025	2040 On 07-May-26	12.53	Put	Bond Future	2068	2	2	2	820.00
28/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4031	4	4	4	0.00
28/05/2025	2040 On 06-August-26			Bond Future	12.05	79.9164	80.1825	79.9164	0.00
28/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	4234	4	4	4	0.00
28/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	3485	4	3	4	0.00
28/05/2025	2044 On 07-August-25			Bond Future	11.76	77.5780	77.7612	77.5780	41,426.00
28/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	8765	9	9	9	0.00
28/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1797	2	2	2	0.00
28/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	419	0	0	0	9,000.00
28/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	18	0	0	0	9,000.00
28/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	3203	3	3	3	0.00
28/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	615	1	1	1	5,600.00
28/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	7462	8	7	8	0.00
28/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1274	1	1	1	9,000.00
28/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	3333	3	3	3	0.00
28/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	42	0	0	0	0.00
28/05/2025	2044 On 06-November-25			Bond Future	11.89	79.0709	79.2579	79.0709	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
28/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2315	2	2	2	0.00
28/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3444	3	3	3	0.00
28/05/2025	2044 On 06-November-25	12.00	Call	Bond Future	2717	3	3	3	0.00
28/05/2025	2044 On 06-November-25	12.25	Call	Bond Future	3636	4	4	4	0.00
28/05/2025	2044 On 06-November-25	12.25	Put	Bond Future	1498	2	1	2	5,800.00
28/05/2025	2044 On 06-November-25	12.00	Put	Bond Future	2033	2	2	2	5,800.00
28/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1593	2	2	2	5,600.00
28/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2346	2	2	2	0.00
28/05/2025	2044 On 05-February-26			Bond Future	12.02	76.1858	76.3770	76.1858	0.00
28/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1637	2	2	2	0.00
28/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	4412	5	4	5	0.00
28/05/2025	2044 On 07-May-26			Bond Future	12.17	77.6023	77.7980	77.6023	0.00
28/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2433	2	2	2	0.00
28/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	4587	5	5	5	0.00
28/05/2025	2044 On 06-August-26			Bond Future	12.33	74.6390	74.8392	74.6390	0.00
28/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	4168	4	4	4	0.00
28/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	3659	4	4	4	0.00
28/05/2025	2046 On 07-August-25			Bond Future	120.00	120.2938	120.0015	120.2938	12,424.00
28/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1311	2	1	2	0.00
28/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
28/05/2025	2046 On 06-November-25			Bond Future	120.08	120.3771	120.0794	120.3771	7,518.00
28/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
28/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5331	5	5	5	0.00
28/05/2025	2046 On 05-February-26			Bond Future	122.39	122.6878	122.3853	122.6878	0.00
28/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	735	1	1	1	0.00
28/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
28/05/2025	2046 On 07-May-26			Bond Future	122.39	122.7006	122.3935	122.7006	0.00
28/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
28/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2556	2	3	2	0.00
28/05/2025	2046 On 06-August-26			Bond Future	124.67	124.9814	124.6702	124.9814	0.00
28/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2290	3	2	3	0.00
28/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
28/05/2025	2050 On 07-August-25			Bond Future	119.01	119.0464	119.0081	119.0464	10,256.00
28/05/2025	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
28/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	882	1	1	1	0.00
28/05/2025	2050 On 06-November-25			Bond Future	121.33	121.3665	121.3278	121.3665	4,109.00
28/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
28/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3092	3	3	3	0.00
28/05/2025	2050 On 05-February-26			Bond Future	121.24	121.2785	121.2402	121.2785	0.00
28/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
28/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1580	2	2	2	0.00
28/05/2025	2050 On 07-May-26			Bond Future	123.53	123.5658	123.5280	123.5658	0.00
28/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
28/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	542	1	1	1	0.00
28/05/2025	2050 On 06-August-26			Bond Future	123.37	123.4030	123.3657	123.4030	0.00
28/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	96	0	0	0	0.00
28/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
28/05/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	AL37 On 07-August-25			Index Future	1136.40	1133.8580	1136.4030	1133.8580	0.00
28/05/2025	AL37 On 06-November-25			Index Future	1158.28	1155.6850	1158.2800	1155.6850	0.00
28/05/2025	AL37 On 05-February-26			Index Future	1180.26	1177.6140	1180.2620	1177.6140	0.00
28/05/2025	AL37 On 07-May-26			Index Future	1202.29	1199.5870	1202.2880	1199.5870	0.00
28/05/2025	AL37 On 06-August-26			Index Future	1224.19	1221.4300	1224.1850	1221.4300	0.00
28/05/2025	AL7T On 07-August-25			Index Future	1353.47	1347.5930	1353.4670	1347.5930	0.00
28/05/2025	AL7T On 06-November-25			Index Future	1379.52	1373.5350	1379.5230	1373.5350	0.00
28/05/2025	AL7T On 05-February-26			Index Future	1405.70	1399.5980	1405.7040	1399.5980	0.00
28/05/2025	AL7T On 07-May-26			Index Future	1431.94	1425.7120	1431.9370	1425.7120	0.00
28/05/2025	AL7T On 06-August-26			Index Future	1458.02	1451.6740	1458.0160	1451.6740	0.00
28/05/2025	ALBI On 07-August-25			Index Future	1153.90	1150.9970	1153.8980	1150.9970	77.00
28/05/2025	ALBI On 06-November-25			Index Future	1176.11	1173.1540	1176.1120	1173.1540	0.00
28/05/2025	ALBI On 05-February-26			Index Future	1198.43	1195.4150	1198.4320	1195.4150	0.00
28/05/2025	ALBI On 07-May-26			Index Future	1220.80	1217.7200	1220.7970	1217.7200	0.00
28/05/2025	ALBI On 06-August-26			Index Future	1243.03	1239.8930	1243.0310	1239.8930	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
28/05/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/05/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/05/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/05/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	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
28/05/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	ES33 On 07-August-25			Bond Future	11.21	83.2944	83.6451	83.2944	0.00
28/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9840	9	10	9	0.00
28/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
28/05/2025	ES33 On 06-November-25			Bond Future	11.36	81.1219	81.4796	81.1219	0.00
28/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2829	2	3	2	0.00
28/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
28/05/2025	ES33 On 05-February-26			Bond Future	11.53	82.6784	83.0437	82.6784	0.00
28/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
28/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	152	1	0	1	0.00
28/05/2025	ES33 On 07-May-26			Bond Future	11.71	80.4405	80.8136	80.4405	0.00
28/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
28/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	67	0	0	0	0.00
28/05/2025	ES33 On 06-August-26			Bond Future	11.91	81.9325	82.3135	81.9325	0.00
28/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	445	0	0	0	0.00
28/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
28/05/2025	ES42 On 07-August-25			Bond Future	11.98	77.4681	77.6404	77.4681	0.00
28/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9368	9	9	9	0.00
28/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
28/05/2025	ES42 On 06-November-25			Bond Future	12.11	74.7124	74.8883	74.7124	0.00
28/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1554	1	2	1	0.00
28/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
28/05/2025	ES42 On 05-February-26			Bond Future	12.25	76.1453	76.3251	76.1453	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
28/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
28/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2275	2	2	2	0.00
28/05/2025	ES42 On 07-May-26			Bond Future	12.41	73.3148	73.4988	73.3148	0.00
28/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
28/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1143	1	1	1	0.00
28/05/2025	ES42 On 06-August-26			Bond Future	12.58	74.6719	74.8603	74.6719	0.00
28/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	386	0	0	0	0.00
28/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
28/05/2025	GOVI On 07-August-25			GOVI	1136.94	1134.0470	1136.9360	1134.0470	657.00
28/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1259360	123	126	123	0.00
28/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
28/05/2025	GOVI On 06-November-25			GOVI	1158.82	1155.8780	1158.8230	1155.8780	0.00
28/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	468230	44	47	44	0.00
28/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
28/05/2025	GOVI On 05-February-26			GOVI	1180.82	1177.8110	1180.8160	1177.8110	0.00
28/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	308160	28	31	28	0.00
28/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
28/05/2025	GOVI On 07-May-26			GOVI	1202.85	1199.7870	1202.8520	1199.7870	0.00
28/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	258520	23	26	23	0.00
28/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
28/05/2025	GOVI On 06-August-26			GOVI	1224.76	1221.6350	1224.7590	1221.6350	0.00
28/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	357590	33	36	33	0.00
28/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
28/05/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/05/2025	IGOV On 07-August-25			Index Future	381.26	381.5550	381.2570	381.5550	718.00
28/05/2025	IGOV On 06-November-25			Index Future	388.69	388.9920	388.6890	388.9920	8.00
28/05/2025	IGOV On 05-February-26			Index Future	396.16	396.4640	396.1560	396.4640	0.00
28/05/2025	IGOV On 07-May-26			Index Future	403.64	403.9510	403.6380	403.9510	0.00
28/05/2025	IGOV On 06-August-26			Index Future	411.08	411.3930	411.0760	411.3930	0.00
28/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/05/2025	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
28/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/05/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
28/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
28/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
28/05/2025	R033 On 07-August-25			Bond Future	9.80	104.4458	104.7112	104.4458	7,021.00
28/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	3154	3	3	3	0.00
28/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	365	0	0	0	0.00
28/05/2025	R033 On 06-November-25			Bond Future	9.89	101.4116	101.6825	101.4116	0.00
28/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	3250	3	3	3	0.00
28/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1023	1	1	1	0.00
28/05/2025	R033 On 05-February-26			Bond Future	10.00	103.3336	103.6106	103.3336	0.00
28/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3747	4	4	4	0.00
28/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1346	1	1	1	0.00
28/05/2025	R033 On 07-May-26			Bond Future	10.13	100.2130	100.4960	100.2130	0.00
28/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3337	3	3	3	0.00
28/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2129	2	2	2	0.00
28/05/2025	R033 On 06-August-26			Bond Future	10.27	102.0489	102.3384	102.0489	0.00
28/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2823	3	3	3	0.00
28/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	2939	3	3	3	0.00
28/05/2025	R035 On 07-August-25			Bond Future	10.40	94.4558	94.8789	94.4558	89,750.00
28/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	11511	11	12	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
28/05/2025	R035 On 07-August-25	10.90	Call	Bond Future	3216	3	3	3	0.00
28/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1946	2	2	2	300.00
28/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	5234	5	5	5	0.00
28/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	581	0	1	0	300.00
28/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	5043	5	5	5	0.00
28/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	182	0	0	0	17,500.00
28/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	940	1	1	1	0.00
28/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	165	0	0	0	300.00
28/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	2389	3	2	3	0.00
28/05/2025	R035 On 07-August-25	10.90	Put	Bond Future	469	1	0	1	8,500.00
28/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	4	0	0	0	0.00
28/05/2025	R035 On 06-November-25			Bond Future	10.51	91.7686	92.2001	91.7686	10,866.00
28/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	4526	4	5	4	0.00
28/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	5479	5	5	5	0.00
28/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	7749	7	8	7	0.00
28/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	3552	3	4	3	250.00
28/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	5563	5	6	5	0.00
28/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	1005	1	1	1	300.00
28/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	2278	2	2	2	300.00
28/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	6512	6	7	6	0.00
28/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	707	1	1	1	2,000.00
28/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1781	2	2	2	2,000.00
28/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1864	2	2	2	2,000.00
28/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	3514	3	4	3	2,000.00
28/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	7927	8	8	8	0.00
28/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	277	0	0	0	2,000.00
28/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1184	1	1	1	0.00
28/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	2229	2	2	2	0.00
28/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	2311	3	2	3	0.00
28/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	4050	4	4	4	0.00
28/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	436	1	0	1	300.00
28/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	1877	2	2	2	0.00
28/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	3379	4	3	4	0.00
28/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	594	1	1	1	250.00
28/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1169	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	294	0	0	0	250.00
28/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	610	1	1	1	2,000.00
28/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	837	1	1	1	0.00
28/05/2025	R035 On 05-February-26			Bond Future	10.63	93.5083	93.9488	93.5083	0.00
28/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	3009	3	3	3	0.00
28/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	2006	2	2	2	2,000.00
28/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	3496	3	3	3	2,000.00
28/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	9402	9	9	9	0.00
28/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	394	0	0	0	2,000.00
28/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	1857	2	2	2	0.00
28/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3021	3	3	3	0.00
28/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2155	2	2	2	0.00
28/05/2025	R035 On 07-May-26			Bond Future	10.76	90.7441	91.1938	90.7441	0.00
28/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	3262	3	3	3	0.00
28/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	2729	3	3	3	0.00
28/05/2025	R035 On 06-August-26			Bond Future	10.90	92.4078	92.8668	92.4078	0.00
28/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3713	3	4	3	0.00
28/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	2927	3	3	3	0.00
28/05/2025	R038 On 07-August-25			Bond Future	11.09	102.1231	102.5259	102.1231	6,513.00
28/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	2162	2	2	2	0.00
28/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1156	1	1	1	0.00
28/05/2025	R038 On 06-November-25			Bond Future	11.21	98.6027	99.0136	98.6027	0.00
28/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2550	2	3	2	0.00
28/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	7474	7	7	7	0.00
28/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1707	2	2	2	1,770.00
28/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	568	1	1	1	1,770.00
28/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	3221	3	3	3	0.00
28/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	2356	3	2	3	0.00
28/05/2025	R038 On 05-February-26			Bond Future	11.34	100.4713	100.8908	100.4713	0.00
28/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	3388	3	3	3	0.00
28/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	2782	3	3	3	0.00
28/05/2025	R038 On 07-May-26			Bond Future	11.49	96.8556	97.2839	96.8556	0.00
28/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	3275	3	3	3	0.00
28/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	3841	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
28/05/2025	R038 On 06-August-26			Bond Future	11.65	98.6290	99.0664	98.6290	0.00
28/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	4480	4	4	4	0.00
28/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	3771	4	4	4	0.00
28/05/2025	R053 On 07-August-25			Bond Future	11.63	103.9518	104.1521	103.9518	22,570.00
28/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	11399	11	11	11	0.00
28/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	81	0	0	0	0.00
28/05/2025	R053 On 06-November-25			Bond Future	11.75	100.0883	100.2929	100.0883	0.00
28/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	3185	3	3	3	0.00
28/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3106	3	3	3	0.00
28/05/2025	R053 On 05-February-26			Bond Future	11.88	101.9850	102.1943	101.9850	0.00
28/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2532	2	3	2	0.00
28/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	5671	6	6	6	0.00
28/05/2025	R053 On 07-May-26			Bond Future	12.01	98.0200	98.2343	98.0200	0.00
28/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	3407	3	3	3	0.00
28/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	5948	6	6	6	0.00
28/05/2025	R053 On 06-August-26			Bond Future	12.16	99.8143	100.0336	99.8143	0.00
28/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5832	6	6	6	0.00
28/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	4910	5	5	5	0.00
28/05/2025	R186 On 07-August-25			Bond Future	8.02	104.5813	104.5992	104.5813	180,330.00
28/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2112	2	2	2	0.00
28/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1534	2	2	2	1,983.00
28/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2824	3	3	3	0.00
28/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
28/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	2	0	0	0	0.00
28/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
28/05/2025	R186 On 06-November-25			Bond Future	8.07	106.5941	106.6127	106.5941	3,171.00
28/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	285	0	0	0	0.00
28/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	223	0	0	0	0.00
28/05/2025	R186 On 05-February-26			Bond Future	8.19	103.3087	103.3286	103.3087	0.00
28/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	417	0	0	0	0.00
28/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	220	0	0	0	0.00
28/05/2025	R186 On 07-May-26			Bond Future	8.48	105.2317	105.2530	105.2317	0.00
28/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	339	0	0	0	0.00
28/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	216	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
28/05/2025	R186 On 06-August-26			Bond Future	9.22	101.8551	101.8780	101.8551	0.00
28/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	85	0	0	0	0.00
28/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	317	0	0	0	0.00
28/05/2025	R202 On 07-August-25			Bond Future	269.58	268.5759	269.5804	268.5759	955.00
28/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
28/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2020	3	2	3	0.00
28/05/2025	R202 On 06-November-25			Bond Future	274.84	273.8105	274.8353	273.8105	460.00
28/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
28/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	805	2	1	2	0.00
28/05/2025	R202 On 05-February-26			Bond Future	274.77	273.7215	274.7682	273.7215	0.00
28/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
28/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3052	4	3	4	0.00
28/05/2025	R202 On 07-May-26			Bond Future	279.95	278.8848	279.9540	278.8848	0.00
28/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	2404	1	2	1	0.00
28/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
28/05/2025	R202 On 06-August-26			Bond Future	279.72	278.6307	279.7225	278.6307	0.00
28/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	863	0	1	0	0.00
28/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
28/05/2025	R209 On 07-August-25			Bond Future	10.75	73.7819	74.1601	73.7819	10,920.00
28/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	8892	9	9	9	0.00
28/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	10	0	0	0	0.00
28/05/2025	R209 On 06-November-25			Bond Future	10.86	72.0492	72.4348	72.0492	6,367.00
28/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	3145	3	3	3	0.00
28/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1140	1	1	1	0.00
28/05/2025	R209 On 05-February-26			Bond Future	10.97	73.4149	73.8085	73.4149	0.00
28/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	2241	2	2	2	0.00
28/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	2445	3	2	3	0.00
28/05/2025	R209 On 07-May-26			Bond Future	11.10	71.6298	72.0315	71.6298	0.00
28/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2712	3	3	3	0.00
28/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	2850	3	3	3	0.00
28/05/2025	R209 On 06-August-26			Bond Future	11.24	72.9429	73.3528	72.9429	0.00
28/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3473	3	3	3	0.00
28/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	2786	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
28/05/2025	R210 On 07-August-25			Bond Future	250.59	250.4099	250.5871	250.4099	967.00
28/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	2147	2	2	2	0.00
28/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
28/05/2025	R210 On 06-November-25			Bond Future	252.04	251.8623	252.0438	251.8623	300.00
28/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
28/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	96	0	0	0	0.00
28/05/2025	R210 On 05-February-26			Bond Future	256.88	256.6975	256.8846	256.6975	0.00
28/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	3785	4	4	4	0.00
28/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
28/05/2025	R210 On 07-May-26			Bond Future	258.24	258.0516	258.2446	258.0516	0.00
28/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	2845	3	3	3	0.00
28/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
28/05/2025	R210 On 06-August-26			Bond Future	263.05	262.8508	263.0502	262.8508	0.00
28/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	3210	3	3	3	0.00
28/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
28/05/2025	R213 On 07-August-25			Bond Future	9.23	93.3729	93.5930	93.3729	17,165.00
28/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	9126	9	9	9	0.00
28/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
28/05/2025	R213 On 06-November-25			Bond Future	9.32	91.6166	91.8412	91.6166	77,772.00
28/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	3254	3	3	3	0.00
28/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	482	1	0	1	0.00
28/05/2025	R213 On 05-February-26			Bond Future	9.42	93.3537	93.5833	93.3537	0.00
28/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2742	3	3	3	0.00
28/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1029	1	1	1	0.00
28/05/2025	R213 On 07-May-26			Bond Future	9.54	91.5391	91.7739	91.5391	0.00
28/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2397	2	2	2	0.00
28/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1468	2	1	2	0.00
28/05/2025	R213 On 06-August-26			Bond Future	9.68	93.2187	93.4589	93.2187	0.00
28/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	2070	2	2	2	0.00
28/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2027	2	2	2	0.00
28/05/2025	R214 On 07-August-25			Bond Future	11.36	67.6310	67.7847	67.6310	8,597.00
28/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7727	8	8	8	0.00
28/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	29	0	0	0	0.00
28/05/2025	R214 On 06-November-25			Bond Future	11.47	65.6331	65.7900	65.6331	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
28/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2466	2	2	2	0.00
28/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1609	2	2	2	0.00
28/05/2025	R214 On 05-February-26			Bond Future	11.59	66.8773	67.0377	66.8773	0.00
28/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1624	2	2	2	0.00
28/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	3361	3	3	3	0.00
28/05/2025	R214 On 07-May-26			Bond Future	11.72	64.8229	64.9870	64.8229	0.00
28/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2447	2	2	2	0.00
28/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3403	3	3	3	0.00
28/05/2025	R214 On 06-August-26			Bond Future	11.86	66.0112	66.1790	66.0112	0.00
28/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3588	3	4	3	0.00
28/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3035	3	3	3	0.00
28/05/2025	R248 On 07-August-25			Bond Future	11.72	80.3267	80.5129	80.3267	209,598.00
28/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	8541	8	9	8	0.00
28/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	62	0	0	0	0.00
28/05/2025	R248 On 06-November-25			Bond Future	11.84	77.4310	77.6210	77.4310	18,439.00
28/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	2048	2	2	2	0.00
28/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	2669	3	3	3	0.00
28/05/2025	R248 On 05-February-26			Bond Future	11.97	78.8987	79.0930	78.8987	0.00
28/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1596	2	2	2	0.00
28/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	4811	5	5	5	0.00
28/05/2025	R248 On 07-May-26			Bond Future	12.11	75.9256	76.1243	75.9256	260.00
28/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2411	2	2	2	0.00
28/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	4767	5	5	5	0.00
28/05/2025	R248 On 06-August-26			Bond Future	12.25	77.3167	77.5199	77.3167	0.00
28/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	4418	4	4	4	0.00
28/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	3748	4	4	4	0.00
28/05/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/05/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00