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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/05/2025 TO: 30/05/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	2029 On 07-August-25			Bond Future	138.14	137.9264	138.1418	137.9264	5,425.00
30/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	732	1	1	1	0.00
30/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
30/05/2025	2029 On 06-November-25			Bond Future	139.34	139.1764	139.3404	139.1764	0.00
30/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
30/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	450	1	0	1	0.00
30/05/2025	2029 On 05-February-26			Bond Future	141.96	141.8500	141.9629	141.8500	0.00
30/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	1853	2	2	2	0.00
30/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
30/05/2025	2029 On 07-May-26			Bond Future	143.13	143.0654	143.1284	143.0654	0.00
30/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	1308	1	1	1	0.00
30/05/2025	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
30/05/2025	2029 On 06-August-26			Bond Future	145.75	145.7290	145.7455	145.7290	0.00
30/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	1645	2	2	2	0.00
30/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
30/05/2025	2030 On 07-August-25			Bond Future	8.73	97.6897	97.6067	97.6897	116,168.00
30/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	8076	8	8	8	0.00
30/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	11251	11	11	11	0.00
30/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	6027	6	6	6	1,054.00
30/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1955	2	2	2	300.00
30/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3812	4	4	4	0.00
30/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	735	1	1	1	300.00
30/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	218	0	0	0	0.00
30/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	38	0	0	0	300.00
30/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	766	1	1	1	0.00
30/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
30/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	4	0	0	0	0.00
30/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
30/05/2025	2030 On 06-November-25			Bond Future	8.80	99.5702	99.4461	99.5702	0.00
30/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2833	3	3	3	0.00
30/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	967	1	1	1	300.00
30/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	2007	2	2	2	300.00
30/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	4382	4	4	4	0.00
30/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	142	0	0	0	300.00
30/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	591	1	1	1	0.00
30/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1241	1	1	1	0.00
30/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	354	0	0	0	0.00
30/05/2025	2030 On 05-February-26			Bond Future	8.89	97.4509	97.2859	97.4509	0.00
30/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2611	3	3	3	0.00
30/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	704	1	1	1	0.00
30/05/2025	2030 On 07-May-26			Bond Future	9.01	99.2658	99.0623	99.2658	0.00
30/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	2260	2	2	2	0.00
30/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1125	1	1	1	0.00
30/05/2025	2030 On 06-August-26			Bond Future	9.17	97.0790	96.8391	97.0790	0.00
30/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1731	2	2	2	0.00
30/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	1595	1	2	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
30/05/2025	2032 On 07-August-25			Bond Future	9.46	97.1256	97.1259	97.1256	124,691.00
30/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	10995	11	11	11	0.00
30/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	2459	2	2	2	300.00
30/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	5165	5	5	5	0.00
30/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	960	1	1	1	300.00
30/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	447	0	0	0	0.00
30/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	86	0	0	0	300.00
30/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	1253	1	1	1	0.00
30/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
30/05/2025	2032 On 06-November-25			Bond Future	9.56	94.8337	94.7955	94.8337	0.00
30/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	4280	4	4	4	0.00
30/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	1266	1	1	1	300.00
30/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	2558	3	3	3	300.00
30/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	6021	6	6	6	0.00
30/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	234	0	0	0	300.00
30/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1023	1	1	1	0.00
30/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	1978	2	2	2	0.00
30/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	481	0	0	0	0.00
30/05/2025	2032 On 05-February-26			Bond Future	9.67	96.6323	96.5564	96.6323	0.00
30/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	3287	3	3	3	0.00
30/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1161	1	1	1	0.00
30/05/2025	2032 On 07-May-26			Bond Future	9.79	94.2722	94.1604	94.2722	0.00
30/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	3124	3	3	3	0.00
30/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	1667	2	2	2	0.00
30/05/2025	2032 On 06-August-26			Bond Future	9.94	96.0016	95.8567	96.0016	0.00
30/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2927	3	3	3	0.00
30/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2188	2	2	2	0.00
30/05/2025	2033 On 07-August-25			Bond Future	130.44	130.3360	130.4417	130.3360	1,648.00
30/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1792	2	2	2	0.00
30/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
30/05/2025	2033 On 06-November-25			Bond Future	131.39	131.3371	131.3927	131.3371	5,288.00
30/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
30/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	1747	2	2	2	0.00
30/05/2025	2033 On 05-February-26			Bond Future	133.87	133.8602	133.8656	133.8602	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
30/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	986	1	1	1	0.00
30/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
30/05/2025	2033 On 07-May-26			Bond Future	134.78	134.8221	134.7788	134.8221	0.00
30/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
30/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	381	0	0	0	0.00
30/05/2025	2033 On 06-August-26			Bond Future	137.24	137.3323	137.2433	137.3323	0.00
30/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2993	3	3	3	0.00
30/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
30/05/2025	2037 On 07-August-25			Bond Future	10.80	85.1374	85.3577	85.1374	142,878.00
30/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	11588	11	12	11	0.00
30/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	7510	7	8	7	0.00
30/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	3838	4	4	4	0.00
30/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	719	1	1	1	2,341.00
30/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	925	1	1	1	200.00
30/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	5770	6	6	6	0.00
30/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	2322	2	2	2	0.00
30/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	361	0	0	0	2,541.00
30/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	618	1	1	1	300.00
30/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	2053	2	2	2	300.00
30/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	5820	6	6	6	0.00
30/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	3978	4	4	4	7,500.00
30/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	312	0	0	0	7,500.00
30/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	2374	3	2	3	0.00
30/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	118	0	0	0	300.00
30/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	895	1	1	1	0.00
30/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	767	1	1	1	2,541.00
30/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	3080	3	3	3	0.00
30/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	121	0	0	0	2,541.00
30/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	1851	2	2	2	0.00
30/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	337	0	0	0	2,541.00
30/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	2177	2	2	2	0.00
30/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	47	0	0	0	2,541.00
30/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	3	0	0	0	0.00
30/05/2025	2037 On 06-November-25			Bond Future	10.91	86.7762	86.9663	86.7762	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
30/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	4789	5	5	5	0.00
30/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	2402	2	2	2	300.00
30/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	7111	7	7	7	0.00
30/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	1056	1	1	1	300.00
30/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	1895	2	2	2	0.00
30/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	398	0	0	0	300.00
30/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	3436	4	3	4	0.00
30/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	830	1	1	1	0.00
30/05/2025	2037 On 05-February-26			Bond Future	11.04	84.1636	84.3234	84.1636	0.00
30/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	3230	3	3	3	0.00
30/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	2317	2	2	2	1,970.00
30/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	7307	7	7	7	0.00
30/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	3911	4	4	4	1,030.00
30/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	9252	9	9	9	0.00
30/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	5639	5	6	5	0.00
30/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	3771	4	4	4	0.00
30/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	1675	2	2	2	1,930.00
30/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	1990	2	2	2	1,930.00
30/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	3859	4	4	4	0.00
30/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	1216	1	1	1	1,930.00
30/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	507	0	1	0	1,030.00
30/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	1914	2	2	2	0.00
30/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	805	1	1	1	1,970.00
30/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	3076	3	3	3	0.00
30/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	2321	2	2	2	0.00
30/05/2025	2037 On 07-May-26			Bond Future	11.18	85.7302	85.8625	85.7302	0.00
30/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	3582	4	4	4	0.00
30/05/2025	2037 On 07-May-26	12.40	Call	Bond Future	7469	7	7	7	0.00
30/05/2025	2037 On 07-May-26	10.95	Call	Bond Future	2516	2	3	2	142.00
30/05/2025	2037 On 07-May-26	12.40	Put	Bond Future	1154	1	1	1	142.00
30/05/2025	2037 On 07-May-26	10.95	Put	Bond Future	3757	4	4	4	0.00
30/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	2801	3	3	3	0.00
30/05/2025	2037 On 06-August-26			Bond Future	11.33	83.0433	83.1497	83.0433	0.00
30/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	4660	5	5	5	0.00
30/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	2698	3	3	3	0.00

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30/05/2025	2038 On 07-August-25			Bond Future	139.10	139.1349	139.1029	139.1349	2,397.00
30/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
30/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	457	0	0	0	0.00
30/05/2025	2038 On 06-November-25			Bond Future	141.76	141.8471	141.7582	141.8471	440.00
30/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
30/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2122	2	2	2	0.00
30/05/2025	2038 On 05-February-26			Bond Future	142.26	142.4033	142.2571	142.4033	0.00
30/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
30/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	943	1	1	1	0.00
30/05/2025	2038 On 07-May-26			Bond Future	144.89	145.0910	144.8901	145.0910	0.00
30/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	360	1	0	1	0.00
30/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
30/05/2025	2038 On 06-August-26			Bond Future	145.33	145.5873	145.3335	145.5873	0.00
30/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	613	1	1	1	0.00
30/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
30/05/2025	2040 On 07-August-25			Bond Future	11.27	83.9736	84.2429	83.9736	57,843.00
30/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	11230	11	11	11	0.00
30/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	7723	7	8	7	0.00
30/05/2025	2040 On 07-August-25	10.90	Call	Bond Future	569	1	1	1	680.00
30/05/2025	2040 On 07-August-25	11.20	Call	Bond Future	1292	1	1	1	0.00
30/05/2025	2040 On 07-August-25	11.50	Call	Bond Future	2353	2	2	2	0.00
30/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	1011	1	1	1	250.00
30/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	407	0	0	0	400.00
30/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1966	2	2	2	400.00
30/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	4644	4	5	4	0.00
30/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	770	1	1	1	250.00
30/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	3211	3	3	3	0.00
30/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	6686	6	7	6	0.00
30/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	119	0	0	0	0.00
30/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	631	1	1	1	0.00
30/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	2494	3	2	3	0.00
30/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	318	0	0	0	400.00
30/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	1190	1	1	1	0.00
30/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	3422	4	3	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
30/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	2099	2	2	2	0.00
30/05/2025	2040 On 07-August-25	11.50	Put	Bond Future	969	1	1	1	680.00
30/05/2025	2040 On 07-August-25	11.20	Put	Bond Future	1752	2	2	2	680.00
30/05/2025	2040 On 07-August-25	10.90	Put	Bond Future	2935	3	3	3	0.00
30/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	72	0	0	0	0.00
30/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	9	0	0	0	0.00
30/05/2025	2040 On 06-November-25			Bond Future	11.39	85.5900	85.8304	85.5900	1,568.00
30/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	3954	4	4	4	0.00
30/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	1297	1	1	1	0.00
30/05/2025	2040 On 05-February-26			Bond Future	11.52	82.7043	82.9160	82.7043	0.00
30/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	2825	3	3	3	0.00
30/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	9875	10	10	10	0.00
30/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	3958	4	4	4	475.00
30/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	565	1	1	1	475.00
30/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	2221	2	2	2	0.00
30/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	3030	3	3	3	0.00
30/05/2025	2040 On 07-May-26			Bond Future	11.67	84.2434	84.4290	84.2434	0.00
30/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	3413	3	3	3	0.00
30/05/2025	2040 On 07-May-26	12.53	Call	Bond Future	6519	6	7	6	0.00
30/05/2025	2040 On 07-May-26	12.03	Call	Bond Future	4627	4	5	4	0.00
30/05/2025	2040 On 07-May-26	11.12	Call	Bond Future	1910	2	2	2	820.00
30/05/2025	2040 On 07-May-26	12.03	Put	Bond Future	2560	3	3	3	820.00
30/05/2025	2040 On 07-May-26	11.12	Put	Bond Future	5216	5	5	5	0.00
30/05/2025	2040 On 07-May-26	12.53	Put	Bond Future	1712	2	2	2	820.00
30/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	3410	3	3	3	0.00
30/05/2025	2040 On 06-August-26			Bond Future	11.83	81.2781	81.4394	81.2781	0.00
30/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	4984	5	5	5	0.00
30/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	2979	3	3	3	0.00
30/05/2025	2044 On 07-August-25			Bond Future	11.55	78.8492	79.0910	78.8492	41,362.00
30/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	10074	10	10	10	0.00
30/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	51	0	0	0	9,000.00
30/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	802	1	1	1	9,000.00
30/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	2655	2	3	2	0.00
30/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	4279	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
30/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	361	0	0	0	5,600.00
30/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	803	1	1	1	9,000.00
30/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	2386	3	2	3	0.00
30/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	6165	6	6	6	0.00
30/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	21	0	0	0	0.00
30/05/2025	2044 On 06-November-25			Bond Future	11.67	80.3669	80.5814	80.3669	71,530.00
30/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	3096	3	3	3	0.00
30/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	4376	4	4	4	0.00
30/05/2025	2044 On 06-November-25	12.00	Call	Bond Future	3557	3	4	3	0.00
30/05/2025	2044 On 06-November-25	12.25	Call	Bond Future	4588	4	5	4	0.00
30/05/2025	2044 On 06-November-25	12.25	Put	Bond Future	1127	1	1	1	5,800.00
30/05/2025	2044 On 06-November-25	12.00	Put	Bond Future	1550	2	2	2	5,800.00
30/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1202	1	1	1	5,600.00
30/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	1803	2	2	2	0.00
30/05/2025	2044 On 05-February-26			Bond Future	11.80	77.5073	77.6946	77.5073	0.00
30/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	2195	2	2	2	0.00
30/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	3653	4	4	4	0.00
30/05/2025	2044 On 07-May-26			Bond Future	11.94	78.9496	79.1122	78.9496	0.00
30/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	3061	3	3	3	0.00
30/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	3901	4	4	4	0.00
30/05/2025	2044 On 06-August-26			Bond Future	12.10	76.0123	76.1519	76.0123	0.00
30/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	4962	5	5	5	0.00
30/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	3139	3	3	3	0.00
30/05/2025	2046 On 07-August-25			Bond Future	119.81	120.0089	119.8063	120.0089	12,424.00
30/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1116	1	1	1	0.00
30/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
30/05/2025	2046 On 06-November-25			Bond Future	119.83	120.0878	119.8329	120.0878	7,518.00
30/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
30/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5577	5	6	5	0.00
30/05/2025	2046 On 05-February-26			Bond Future	122.09	122.3943	122.0879	122.3943	0.00
30/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	438	1	0	1	0.00
30/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
30/05/2025	2046 On 07-May-26			Bond Future	122.05	122.4058	122.0487	122.4058	0.00
30/05/2025	2046 On 07-May-26	124.95	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
30/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2901	3	3	3	0.00
30/05/2025	2046 On 06-August-26			Bond Future	124.28	124.6831	124.2789	124.6831	0.00
30/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	1899	2	2	2	0.00
30/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
30/05/2025	2050 On 07-August-25			Bond Future	118.69	119.5113	118.6929	119.5113	10,256.00
30/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
30/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	1197	0	1	0	0.00
30/05/2025	2050 On 06-November-25			Bond Future	120.96	121.8409	120.9586	121.8409	4,109.00
30/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
30/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3461	3	3	3	0.00
30/05/2025	2050 On 05-February-26			Bond Future	120.82	121.7653	120.8189	121.7653	0.00
30/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
30/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	2001	1	2	1	0.00
30/05/2025	2050 On 07-May-26			Bond Future	123.05	124.0634	123.0550	124.0634	0.00
30/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
30/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	1015	0	1	0	0.00
30/05/2025	2050 On 06-August-26			Bond Future	122.85	123.9155	122.8467	123.9155	0.00
30/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	1	0	1	0.00
30/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	423	0	0	0	0.00
30/05/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	AL37 On 07-August-25			Index Future	1141.77	1142.2700	1141.7680	1142.2700	0.00
30/05/2025	AL37 On 06-November-25			Index Future	1163.29	1164.2620	1163.2880	1164.2620	0.00
30/05/2025	AL37 On 05-February-26			Index Future	1184.91	1186.3600	1184.9140	1186.3600	0.00
30/05/2025	AL37 On 07-May-26			Index Future	1206.60	1208.5030	1206.5960	1208.5030	0.00
30/05/2025	AL37 On 06-August-26			Index Future	1228.18	1230.5180	1228.1760	1230.5180	0.00
30/05/2025	AL7T On 07-August-25			Index Future	1369.92	1367.1950	1369.9230	1367.1950	0.00
30/05/2025	AL7T On 06-November-25			Index Future	1395.74	1393.5160	1395.7430	1393.5160	0.00
30/05/2025	AL7T On 05-February-26			Index Future	1421.69	1419.9660	1421.6910	1419.9660	0.00
30/05/2025	AL7T On 07-May-26			Index Future	1447.71	1446.4700	1447.7050	1446.4700	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
30/05/2025	AL7T On 06-August-26			Index Future	1473.60	1472.8190	1473.5980	1472.8190	0.00
30/05/2025	ALBI On 07-August-25			Index Future	1165.31	1163.6620	1165.3100	1163.6620	77.00
30/05/2025	ALBI On 06-November-25			Index Future	1187.27	1186.0650	1187.2730	1186.0650	0.00
30/05/2025	ALBI On 05-February-26			Index Future	1209.35	1208.5770	1209.3450	1208.5770	0.00
30/05/2025	ALBI On 07-May-26			Index Future	1231.47	1231.1350	1231.4740	1231.1350	0.00
30/05/2025	ALBI On 06-August-26			Index Future	1253.50	1253.5620	1253.4990	1253.5620	0.00
30/05/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/05/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
30/05/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C219 On 31-March-29			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
30/05/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/05/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	ES33 On 07-August-25			Bond Future	10.99	84.4342	84.6552	84.4342	0.00
30/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	10851	11	11	11	0.00
30/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
30/05/2025	ES33 On 06-November-25			Bond Future	11.13	82.2842	82.4762	82.2842	0.00
30/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	3826	4	4	4	0.00
30/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
30/05/2025	ES33 On 05-February-26			Bond Future	11.30	83.8640	84.0276	83.8640	0.00
30/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	832	1	1	1	0.00
30/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
30/05/2025	ES33 On 07-May-26			Bond Future	11.48	81.6496	81.7866	81.6496	0.00
30/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	906	1	1	1	0.00
30/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
30/05/2025	ES33 On 06-August-26			Bond Future	11.67	83.1654	83.2780	83.1654	0.00
30/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	1409	1	1	1	0.00
30/05/2025	ES33 On 06-August-26	12.02	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
30/05/2025	ES42 On 07-August-25			Bond Future	11.77	78.6022	78.8589	78.6022	0.00
30/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10587	10	11	10	0.00
30/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
30/05/2025	ES42 On 06-November-25			Bond Future	11.90	75.8690	76.0990	75.8690	0.00
30/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2765	3	3	3	0.00
30/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
30/05/2025	ES42 On 05-February-26			Bond Future	12.04	77.3249	77.5298	77.3249	0.00
30/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
30/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1070	1	1	1	0.00
30/05/2025	ES42 On 07-May-26			Bond Future	12.19	74.5178	74.6985	74.5178	0.00
30/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	57	0	0	0	0.00
30/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
30/05/2025	ES42 On 06-August-26			Bond Future	12.35	75.8985	76.0582	75.8985	0.00
30/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	1584	1	2	1	0.00
30/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
30/05/2025	GOVI On 07-August-25			GOVI	1147.71	1146.2610	1147.7110	1146.2610	657.00
30/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1367110	135	137	135	0.00
30/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
30/05/2025	GOVI On 06-November-25			GOVI	1169.34	1168.3290	1169.3420	1168.3290	0.00
30/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	573420	56	57	56	0.00
30/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
30/05/2025	GOVI On 05-February-26			GOVI	1191.08	1190.5050	1191.0810	1190.5050	0.00
30/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	410810	41	41	41	0.00
30/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
30/05/2025	GOVI On 07-May-26			GOVI	1212.88	1212.7260	1212.8760	1212.7260	0.00
30/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	358760	36	36	36	0.00
30/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
30/05/2025	GOVI On 06-August-26			GOVI	1234.57	1234.8170	1234.5690	1234.8170	0.00
30/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	455690	46	46	46	0.00
30/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
30/05/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/05/2025	IGOV On 07-August-25			Index Future	381.11	381.4530	381.1090	381.4530	718.00
30/05/2025	IGOV On 06-November-25			Index Future	388.38	388.8890	388.3840	388.8890	8.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2025	IGOV On 05-February-26			Index Future	395.70	396.3610	395.6950	396.3610	0.00
30/05/2025	IGOV On 07-May-26			Index Future	403.03	403.8480	403.0250	403.8480	0.00
30/05/2025	IGOV On 06-August-26			Index Future	410.32	411.2920	410.3200	411.2920	0.00
30/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/05/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
30/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
30/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
30/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
30/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
30/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
30/05/2025	R033 On 07-August-25			Bond Future	9.67	105.3828	105.4131	105.3828	7,021.00
30/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	3756	4	4	4	0.00
30/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	266	0	0	0	0.00
30/05/2025	R033 On 06-November-25			Bond Future	9.76	102.3670	102.3563	102.3670	0.00
30/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	3734	4	4	4	0.00
30/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	833	1	1	1	0.00
30/05/2025	R033 On 05-February-26			Bond Future	9.88	104.3083	104.2575	104.3083	0.00
30/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	4201	4	4	4	0.00
30/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1154	1	1	1	0.00
30/05/2025	R033 On 07-May-26			Bond Future	10.00	101.2072	101.1183	101.2072	0.00
30/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3717	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
30/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	1887	2	2	2	0.00
30/05/2025	R033 On 06-August-26			Bond Future	10.15	103.0631	102.9392	103.0631	0.00
30/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	3140	3	3	3	0.00
30/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	2655	3	3	3	0.00
30/05/2025	R035 On 07-August-25			Bond Future	10.22	95.7576	95.9116	95.7576	89,782.00
30/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	12541	12	13	12	0.00
30/05/2025	R035 On 07-August-25	10.90	Call	Bond Future	4071	4	4	4	0.00
30/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	2654	3	3	3	300.00
30/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	6196	6	6	6	0.00
30/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	954	1	1	1	300.00
30/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	5999	6	6	6	0.00
30/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	106	0	0	0	17,500.00
30/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	616	1	1	1	0.00
30/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	95	0	0	0	300.00
30/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	1730	2	2	2	0.00
30/05/2025	R035 On 07-August-25	10.90	Put	Bond Future	290	0	0	0	8,500.00
30/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	1	0	0	0	0.00
30/05/2025	R035 On 06-November-25			Bond Future	10.32	93.0958	93.2154	93.0958	10,866.00
30/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	5325	5	5	5	0.00
30/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	6329	6	6	6	0.00
30/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	8678	9	9	9	0.00
30/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	4282	4	4	4	250.00
30/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	6417	6	6	6	0.00
30/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	1378	1	1	1	300.00
30/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	2876	3	3	3	300.00
30/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	7404	7	7	7	0.00
30/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	1002	1	1	1	2,000.00
30/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	2306	2	2	2	2,000.00
30/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	2403	2	2	2	2,000.00
30/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	4241	4	4	4	2,000.00
30/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	8861	9	9	9	0.00
30/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	196	0	0	0	2,000.00
30/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	896	1	1	1	0.00
30/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	1753	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
30/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	1822	2	2	2	0.00
30/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	3330	3	3	3	0.00
30/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	313	0	0	0	300.00
30/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	1460	1	1	1	0.00
30/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	2737	3	3	3	0.00
30/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	432	0	0	0	250.00
30/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	884	1	1	1	0.00
30/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	207	0	0	0	250.00
30/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	445	0	0	0	2,000.00
30/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	620	1	1	1	0.00
30/05/2025	R035 On 05-February-26			Bond Future	10.44	94.8618	94.9472	94.8618	0.00
30/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	3610	4	4	4	0.00
30/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	2489	2	2	2	2,000.00
30/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	4142	4	4	4	2,000.00
30/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	10285	10	10	10	0.00
30/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	278	0	0	0	2,000.00
30/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	1504	2	2	2	0.00
30/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	2506	3	3	3	0.00
30/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	1757	2	2	2	0.00
30/05/2025	R035 On 07-May-26			Bond Future	10.57	92.1241	92.1779	92.1241	0.00
30/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	3820	4	4	4	0.00
30/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	2302	2	2	2	0.00
30/05/2025	R035 On 06-August-26			Bond Future	10.71	93.8146	93.8389	93.8146	0.00
30/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	4353	4	4	4	0.00
30/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	2595	3	3	3	0.00
30/05/2025	R038 On 07-August-25			Bond Future	10.88	103.6049	103.9319	103.6049	6,513.00
30/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	3114	3	3	3	0.00
30/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	703	1	1	1	0.00
30/05/2025	R038 On 06-November-25			Bond Future	11.00	100.1135	100.4058	100.1135	0.00
30/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	3366	3	3	3	0.00
30/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	8697	8	9	8	0.00
30/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	2363	2	2	2	1,770.00
30/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	398	0	0	0	1,770.00
30/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	2485	3	2	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
30/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	1780	2	2	2	0.00
30/05/2025	R038 On 05-February-26			Bond Future	11.13	102.0120	102.2706	102.0120	0.00
30/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	4206	4	4	4	0.00
30/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	2220	2	2	2	0.00
30/05/2025	R038 On 07-May-26			Bond Future	11.27	98.4263	98.6535	98.4263	0.00
30/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	4078	4	4	4	0.00
30/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	3273	3	3	3	0.00
30/05/2025	R038 On 06-August-26			Bond Future	11.43	100.2302	100.4291	100.2302	0.00
30/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	5266	5	5	5	0.00
30/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	3194	3	3	3	0.00
30/05/2025	R053 On 07-August-25			Bond Future	11.41	105.5750	106.0329	105.5750	22,570.00
30/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	13234	13	13	13	0.00
30/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	36	0	0	0	0.00
30/05/2025	R053 On 06-November-25			Bond Future	11.52	101.7432	102.1681	101.7432	0.00
30/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	4319	4	4	4	0.00
30/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	2365	2	2	2	0.00
30/05/2025	R053 On 05-February-26			Bond Future	11.64	103.6724	104.0656	103.6724	0.00
30/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	3413	3	3	3	0.00
30/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	4681	5	5	5	0.00
30/05/2025	R053 On 07-May-26			Bond Future	11.77	99.7404	100.1039	99.7404	0.00
30/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	4350	4	4	4	0.00
30/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	5021	5	5	5	0.00
30/05/2025	R053 On 06-August-26			Bond Future	11.91	101.5679	101.9052	101.5679	0.00
30/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	7010	7	7	7	0.00
30/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	4216	4	4	4	0.00
30/05/2025	R186 On 07-August-25			Bond Future	7.94	104.7193	104.7042	104.7193	180,330.00
30/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2217	2	2	2	0.00
30/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1639	2	2	2	1,983.00
30/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2929	3	3	3	0.00
30/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
30/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	2	0	0	0	0.00
30/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
30/05/2025	R186 On 06-November-25			Bond Future	8.01	106.7353	106.6775	106.7353	3,171.00
30/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	338	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
30/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	211	0	0	0	0.00
30/05/2025	R186 On 05-February-26			Bond Future	8.16	103.4538	103.3544	103.4538	0.00
30/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	422	0	0	0	0.00
30/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	200	0	0	0	0.00
30/05/2025	R186 On 07-May-26			Bond Future	8.50	105.3809	105.2421	105.3809	0.00
30/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	337	0	0	0	0.00
30/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	225	0	0	0	0.00
30/05/2025	R186 On 06-August-26			Bond Future	9.35	102.0087	101.8336	102.0087	0.00
30/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	70	0	0	0	0.00
30/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	346	0	0	0	0.00
30/05/2025	R202 On 07-August-25			Bond Future	268.96	269.0170	268.9556	269.0170	955.00
30/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
30/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2644	3	3	3	0.00
30/05/2025	R202 On 06-November-25			Bond Future	274.09	274.2611	274.0899	274.2611	460.00
30/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
30/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1550	1	2	1	0.00
30/05/2025	R202 On 05-February-26			Bond Future	273.91	274.1872	273.9065	274.1872	0.00
30/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
30/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3913	4	4	4	0.00
30/05/2025	R202 On 07-May-26			Bond Future	278.98	279.3630	278.9770	279.3630	0.00
30/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1427	2	1	2	0.00
30/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
30/05/2025	R202 On 06-August-26			Bond Future	278.64	279.1298	278.6430	279.1298	0.00
30/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	0	0	0	0	0.00
30/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	217	0	0	0	0.00
30/05/2025	R209 On 07-August-25			Bond Future	10.55	75.0248	75.1924	75.0248	10,920.00
30/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	9917	10	10	10	0.00
30/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	3	0	0	0	0.00
30/05/2025	R209 On 06-November-25			Bond Future	10.65	73.3163	73.4573	73.3163	6,367.00
30/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	3872	4	4	4	0.00
30/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	844	1	1	1	0.00
30/05/2025	R209 On 05-February-26			Bond Future	10.76	74.7069	74.8219	74.7069	0.00
30/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	2790	3	3	3	0.00
30/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	1980	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
30/05/2025	R209 On 07-May-26			Bond Future	10.89	72.9469	73.0373	72.9469	0.00
30/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	3250	3	3	3	0.00
30/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	2383	2	2	2	0.00
30/05/2025	R209 On 06-August-26			Bond Future	11.03	74.2853	74.3532	74.2853	0.00
30/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	4124	4	4	4	0.00
30/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	2437	2	2	2	0.00
30/05/2025	R210 On 07-August-25			Bond Future	249.54	249.3314	249.5366	249.3314	967.00
30/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	1097	1	1	1	0.00
30/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
30/05/2025	R210 On 06-November-25			Bond Future	250.87	250.7650	250.8739	250.7650	300.00
30/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
30/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	1266	1	1	1	0.00
30/05/2025	R210 On 05-February-26			Bond Future	255.60	255.5819	255.5951	255.5819	0.00
30/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	2495	2	2	2	0.00
30/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
30/05/2025	R210 On 07-May-26			Bond Future	256.84	256.9223	256.8420	256.9223	0.00
30/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	1442	2	1	2	0.00
30/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
30/05/2025	R210 On 06-August-26			Bond Future	261.54	261.7043	261.5370	261.7043	0.00
30/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	1697	2	2	2	0.00
30/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
30/05/2025	R213 On 07-August-25			Bond Future	9.12	94.0796	94.0345	94.0796	17,175.00
30/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	9568	10	10	10	0.00
30/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
30/05/2025	R213 On 06-November-25			Bond Future	9.21	92.3373	92.2544	92.3373	77,772.00
30/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	3585	4	4	4	0.00
30/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	401	0	0	0	0.00
30/05/2025	R213 On 05-February-26			Bond Future	9.32	94.0891	93.9686	94.0891	0.00
30/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	3012	3	3	3	0.00
30/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	914	1	1	1	0.00
30/05/2025	R213 On 07-May-26			Bond Future	9.44	92.2894	92.1335	92.2894	0.00
30/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2625	3	3	3	0.00
30/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1336	1	1	1	0.00
30/05/2025	R213 On 06-August-26			Bond Future	9.58	93.9842	93.7949	93.9842	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
30/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	2262	2	2	2	0.00
30/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	1884	2	2	2	0.00
30/05/2025	R214 On 07-August-25			Bond Future	11.15	68.6639	68.8984	68.6639	8,673.00
30/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	8825	9	9	9	0.00
30/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	14	0	0	0	0.00
30/05/2025	R214 On 06-November-25			Bond Future	11.26	66.6861	66.8984	66.6861	31,342.00
30/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	3187	3	3	3	0.00
30/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1221	1	1	1	0.00
30/05/2025	R214 On 05-February-26			Bond Future	11.38	67.9511	68.1412	67.9511	0.00
30/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	2135	2	2	2	0.00
30/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	2769	3	3	3	0.00
30/05/2025	R214 On 07-May-26			Bond Future	11.50	65.9175	66.0874	65.9175	0.00
30/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	3022	3	3	3	0.00
30/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	2878	3	3	3	0.00
30/05/2025	R214 On 06-August-26			Bond Future	11.64	67.1270	67.2782	67.1270	0.00
30/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	4251	4	4	4	0.00
30/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	2599	3	3	3	0.00
30/05/2025	R248 On 07-August-25			Bond Future	11.52	81.5693	81.8192	81.5693	206,982.00
30/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	9818	10	10	10	0.00
30/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	33	0	0	0	0.00
30/05/2025	R248 On 06-November-25			Bond Future	11.63	78.6978	78.9208	78.6978	18,439.00
30/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	2771	3	3	3	0.00
30/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	2092	2	2	2	0.00
30/05/2025	R248 On 05-February-26			Bond Future	11.76	80.1905	80.3870	80.1905	0.00
30/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	2136	2	2	2	0.00
30/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	4057	4	4	4	0.00
30/05/2025	R248 On 07-May-26			Bond Future	11.89	77.2425	77.4147	77.2425	260.00
30/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	3024	3	3	3	0.00
30/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	4090	4	4	4	0.00
30/05/2025	R248 On 06-August-26			Bond Future	12.04	78.6590	78.8088	78.6590	0.00
30/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	5224	5	5	5	0.00
30/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	3264	3	3	3	0.00
30/05/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/05/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/05/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00