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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	2029 On 08-May-25			Bond Future	137.8500	137.8500	137.8500	137.8500	0
13/05/2025	2029 On 07-August-25			Bond Future	138.8878	138.9618	138.8878	138.9618	5,676
13/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1477.7800	1551.7800	1.4778	1.5518	0
13/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2029 On 06-November-25			Bond Future	140.1634	140.2387	140.1634	140.2387	68
13/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	373.3700	448.6900	0.3734	0.4487	0
13/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2029 On 05-February-26			Bond Future	142.8233	142.8994	142.8233	142.8994	0
13/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2713.2500	2789.4400	2.7133	2.7894	0
13/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2029 On 07-May-26			Bond Future	144.0121	144.0887	144.0121	144.0887	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2192.0700	2268.7200	2.1921	2.2687	0
13/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2029 On 06-August-26			Bond Future	146.6693	146.7468	146.6693	146.7468	0
13/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	2569.2600	2646.7700	2.5693	2.6468	0
13/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2030 On 08-May-25			Bond Future	9.9300	9.9300	95.0976	95.0976	0
13/05/2025	2030 On 07-August-25			Bond Future	9.0201	8.9624	96.5716	96.7756	113,032
13/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	433.3300	505.7300	0.4333	0.5057	300
13/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1499.7300	1368.1400	1.4997	1.3681	0
13/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1306.9800	1442.7800	1.3070	1.4428	300
13/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	604.6600	536.4700	0.6047	0.5365	0
13/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	2900.4600	3082.6500	2.9005	3.0827	0
13/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	161.5300	139.7300	0.1615	0.1397	300
13/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5011.8100	5211.9900	5.0118	5.2120	1,054
13/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	24.4700	20.6600	0.0245	0.0207	0
13/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7043.0300	7246.6700	7.0430	7.2467	0
13/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	1.9800	1.6300	0.0020	0.0016	0
13/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10215.8900	10419.8800	10.2159	10.4199	0
13/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,054
13/05/2025	2030 On 06-November-25			Bond Future	9.0989	9.0372	98.4363	98.6441	0
13/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	657.0800	733.3400	0.6571	0.7333	300
13/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1941.4400	1809.9400	1.9414	1.8099	0
13/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1474.7700	1596.7700	1.4748	1.5968	300
13/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	1068.6100	982.8500	1.0686	0.9829	0
13/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2170.7400	2317.3900	2.1707	2.3174	0
13/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	701.5100	640.4000	0.7015	0.6404	0
13/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3560.9900	3737.0100	3.5610	3.7370	0
13/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	330.4800	298.7400	0.3305	0.2987	300
13/05/2025	2030 On 05-February-26			Bond Future	9.2079	9.1417	96.2724	96.4837	0
13/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2022.2600	2153.9200	2.0223	2.1539	0
13/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	1128.7000	1049.0800	1.1287	1.0491	0
13/05/2025	2030 On 07-May-26			Bond Future	9.3535	9.2821	98.0372	98.2520	0
13/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1752.8600	1868.8300	1.7529	1.8688	0
13/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1643.2000	1544.3700	1.6432	1.5444	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	2030 On 06-August-26			Bond Future	9.5353	9.4578	95.8111	96.0294	0
13/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1305.7100	1402.9000	1.3057	1.4029	0
13/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	2198.3600	2077.2200	2.1984	2.0772	0
13/05/2025	2032 On 08-May-25			Bond Future	10.9100	10.9100	88.3048	88.3048	0
13/05/2025	2032 On 07-August-25			Bond Future	9.8494	9.7928	95.3437	95.6020	122,825
13/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	445.3100	519.9000	0.4453	0.5199	300
13/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2521.0100	2337.2200	2.5210	2.3372	0
13/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1396.2600	1546.0300	1.3963	1.5460	300
13/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	1166.1100	1057.5000	1.1661	1.0575	0
13/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	3606.7800	3829.7000	3.6068	3.8297	0
13/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	309.8000	274.3400	0.3098	0.2743	300
13/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9216.8500	9474.5200	9.2169	9.4745	0
13/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	4.5500	3.8400	0.0046	0.0038	0
13/05/2025	2032 On 06-November-25			Bond Future	9.9539	9.8943	93.0231	93.2863	0
13/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	708.1100	789.5900	0.7081	0.7896	300
13/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	3191.7600	3010.0200	3.1918	3.0100	0
13/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1628.3000	1764.7600	1.6283	1.7648	300
13/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1866.1600	1739.4000	1.8662	1.7394	0
13/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3022.3900	3208.4500	3.0224	3.2085	0
13/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	995.2000	918.0400	0.9952	0.9180	0
13/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	4554.1700	4771.8900	4.5542	4.7719	0
13/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	539.6000	494.1000	0.5396	0.4941	300
13/05/2025	2032 On 05-February-26			Bond Future	10.0812	10.0185	94.7652	95.0330	0
13/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2319.4300	2469.6200	2.3194	2.4696	0
13/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1984.7000	1867.0700	1.9847	1.8671	0
13/05/2025	2032 On 07-May-26			Bond Future	10.2275	10.1613	92.3433	92.6156	0
13/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2221.8700	2360.8900	2.2219	2.3609	0
13/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2582.1200	2448.7600	2.5821	2.4488	0
13/05/2025	2032 On 06-August-26			Bond Future	10.3956	10.3256	94.0214	94.2984	0
13/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2027.2300	2155.6400	2.0272	2.1556	0
13/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	3123.2400	2974.6900	3.1232	2.9747	0
13/05/2025	2033 On 08-May-25			Bond Future	130.6200	130.6200	130.6200	130.6200	0
13/05/2025	2033 On 07-August-25			Bond Future	129.6170	129.6797	129.6170	129.6797	1,648

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13/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	966.9900	1029.6500	0.9670	1.0297	0
13/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2033 On 06-November-25			Bond Future	130.6111	130.6749	130.6111	130.6749	5,288
13/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2528.9200	2465.0600	2.5289	2.4651	0
13/05/2025	2033 On 05-February-26			Bond Future	133.0898	133.1543	133.0898	133.1543	0
13/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	209.8100	274.3100	0.2098	0.2743	0
13/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2033 On 07-May-26			Bond Future	133.9952	134.0600	133.9952	134.0600	0
13/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	1164.8300	1099.9600	1.1648	1.1000	0
13/05/2025	2033 On 06-August-26			Bond Future	136.4675	136.5330	136.4675	136.5330	0
13/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2217.5200	2283.0300	2.2175	2.2830	0
13/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2037 On 08-May-25			Bond Future	12.2500	12.2500	79.3518	79.3518	0
13/05/2025	2037 On 07-August-25			Bond Future	11.2473	11.2123	82.8086	83.0033	145,467
13/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	116.7000	135.3400	0.1167	0.1353	2,541
13/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	5384.1200	5208.1100	5.3841	5.2081	0
13/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	219.9500	250.1000	0.2200	0.2501	300
13/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	4525.2100	4360.7100	4.5252	4.3607	0
13/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	263.6700	298.1200	0.2637	0.2981	2,341
13/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	4271.2500	4111.0500	4.2713	4.1111	0
13/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	357.6900	400.5600	0.3577	0.4006	200
13/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3833.0000	3681.2200	3.8330	3.6812	0
13/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	963.7600	1046.2800	0.9638	1.0463	300
13/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	2354.8400	2242.7100	2.3548	2.2427	0
13/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1127.9300	1218.5400	1.1279	1.2185	0
13/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	2121.9200	2017.8800	2.1219	2.0179	2,541
13/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2161.2800	2289.2300	2.1613	2.2892	0
13/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	1208.7000	1142.0000	1.2087	1.1420	2,541
13/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2264.8200	2395.5900	2.2648	2.3956	7,500
13/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	1148.3500	1084.4700	1.1484	1.0845	7,500
13/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3691.2200	3850.3700	3.6912	3.8504	0
13/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	590.9800	555.4800	0.5910	0.5555	2,541

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13/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3732.8500	3892.6100	3.7329	3.8926	0
13/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	579.9400	545.0500	0.5799	0.5451	300
13/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5214.7000	5390.5800	5.2147	5.3906	0
13/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	300.0400	281.2700	0.3000	0.2813	2,541
13/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9080.8100	9272.5300	9.0808	9.2725	0
13/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	44.7400	41.8100	0.0447	0.0418	0
13/05/2025	2037 On 06-November-25			Bond Future	11.3699	11.3336	84.4075	84.6058	0
13/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	485.8300	526.6300	0.4858	0.5266	300
13/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5424.8500	5267.3200	5.4249	5.2673	0
13/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1317.8100	1397.7200	1.3178	1.3977	300
13/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3369.3500	3250.9300	3.3694	3.2509	0
13/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3103.7000	3231.9200	3.1037	3.2319	0
13/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1702.9100	1632.8000	1.7029	1.6328	0
13/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5071.6600	5229.1000	5.0717	5.2291	0
13/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	917.9700	877.0800	0.9180	0.8771	300
13/05/2025	2037 On 05-February-26			Bond Future	11.5114	11.4736	81.7299	81.9316	0
13/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	933.5800	988.9900	0.9336	0.9890	1,930
13/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5711.0600	5564.7600	5.7111	5.5648	0
13/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1364.3200	1435.7300	1.3643	1.4357	1,970
13/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4716.2400	4585.9400	4.7162	4.5859	0
13/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2022.1500	2113.3200	2.0222	2.1133	0
13/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3705.9200	3595.3800	3.7059	3.5954	0
13/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2432.6900	2534.1600	2.4327	2.5342	0
13/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	3245.2800	3145.0400	3.2453	3.1450	1,930
13/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2541.1900	2645.1800	2.5412	2.6452	1,030
13/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	3137.9600	3040.2400	3.1380	3.0402	0
13/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	3943.8100	4074.2900	3.9438	4.0743	0
13/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	2114.2400	2043.0100	2.1142	2.0430	1,930
13/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5379.0700	5528.6300	5.3791	5.5286	0
13/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1470.4000	1418.2500	1.4704	1.4183	1,970
13/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7124.0400	7289.8300	7.1240	7.2898	0
13/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	972.2400	936.3200	0.9722	0.9363	1,030
13/05/2025	2037 On 07-May-26			Bond Future	11.6706	11.6313	83.2269	83.4320	0
13/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2357.4200	2450.4300	2.3574	2.4504	0

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13/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	4212.3600	4100.2900	4.2124	4.1003	0
13/05/2025	2037 On 06-August-26			Bond Future	11.8485	11.8075	80.4796	80.6881	0
13/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3251.8900	3359.2100	3.2519	3.3592	0
13/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3959.2600	3858.0800	3.9593	3.8581	0
13/05/2025	2038 On 08-May-25			Bond Future	139.6800	139.6800	139.6800	139.6800	0
13/05/2025	2038 On 07-August-25			Bond Future	138.7878	138.7571	138.7878	138.7571	2,397
13/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	772.2000	802.9200	0.7722	0.8029	0
13/05/2025	2038 On 06-November-25			Bond Future	141.5013	141.4698	141.5013	141.4698	440
13/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2378.6600	2410.2000	2.3787	2.4102	0
13/05/2025	2038 On 05-February-26			Bond Future	142.0124	141.9791	142.0124	141.9791	0
13/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	1187.6500	1220.8600	1.1877	1.2209	0
13/05/2025	2038 On 07-May-26			Bond Future	144.6519	144.6177	144.6519	144.6177	0
13/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	121.9300	87.7400	0.1219	0.0877	0
13/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2038 On 06-August-26			Bond Future	145.1062	145.0695	145.1062	145.0695	0
13/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	386.2000	349.4700	0.3862	0.3495	0
13/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2040 On 08-May-25			Bond Future	12.6300	12.6300	78.4995	78.4995	0
13/05/2025	2040 On 07-August-25			Bond Future	11.6776	11.6324	81.7956	82.0645	63,452
13/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	138.6000	166.0100	0.1386	0.1660	400
13/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	5601.5000	5359.9900	5.6015	5.3600	0
13/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	297.9000	346.6000	0.2979	0.3466	250
13/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	4468.8800	4248.6600	4.4689	4.2487	0
13/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	416.1300	477.9700	0.4161	0.4780	250
13/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3951.8000	3744.7200	3.9518	3.7447	0
13/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	955.0900	1062.4400	0.9551	1.0624	400
13/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2626.3500	2464.7800	2.6264	2.4648	0
13/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1785.6000	1939.4500	1.7856	1.9395	0
13/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1652.8800	1537.8100	1.6529	1.5378	0
13/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	2871.8500	3064.9900	2.8719	3.0650	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	993.3200	917.5400	0.9933	0.9175	400
13/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	4595.9700	4825.4400	4.5960	4.8254	0
13/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	476.4000	436.9500	0.4764	0.4370	0
13/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	5527.9600	5769.3300	5.5280	5.7693	0
13/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	323.6400	296.0900	0.3236	0.2961	0
13/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	8852.8400	9114.6600	8.8528	9.1147	0
13/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	79.5100	72.4100	0.0795	0.0724	0
13/05/2025	2040 On 06-November-25			Bond Future	11.8054	11.7584	83.3749	83.6488	292
13/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2545.8300	2699.7300	2.5458	2.6997	0
13/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	2344.5100	2224.4200	2.3445	2.2244	0
13/05/2025	2040 On 05-February-26			Bond Future	11.9509	11.9022	80.4273	80.7061	0
13/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1802.3000	1914.1700	1.8023	1.9142	0
13/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	4495.4000	4328.4900	4.4954	4.3285	0
13/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2673.5300	2814.8700	2.6735	2.8149	475
13/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3425.1500	3287.7100	3.4252	3.2877	0
13/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	7823.5800	8053.7800	7.8236	8.0538	0
13/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	1002.9900	954.4100	1.0030	0.9544	475
13/05/2025	2040 On 07-May-26			Bond Future	12.1125	12.0618	81.9001	82.1837	0
13/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2315.8900	2437.0500	2.3159	2.4371	0
13/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4841.9200	4679.5000	4.8419	4.6795	0
13/05/2025	2040 On 06-August-26			Bond Future	12.2917	12.2388	78.8775	79.1659	0
13/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	3710.2800	3861.4200	3.7103	3.8614	0
13/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	4266.6500	4129.3900	4.2667	4.1294	0
13/05/2025	2044 On 08-May-25			Bond Future	12.7200	12.7200	74.3248	74.3248	0
13/05/2025	2044 On 07-August-25			Bond Future	11.9371	11.8711	76.7164	77.1116	41,547
13/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	17.0900	24.2700	0.0171	0.0243	9,000
13/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	8505.2500	8117.1800	8.5053	8.1172	0
13/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	352.7900	431.8700	0.3528	0.4319	9,000
13/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	4311.8700	3995.7000	4.3119	3.9957	0
13/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1475.9000	1676.1500	1.4759	1.6762	0
13/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1998.1500	1803.1500	1.9982	1.8032	9,000
13/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2669.3600	2940.2700	2.6694	2.9403	0
13/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	1126.2200	1001.8800	1.1262	1.0019	5,600
13/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	7813.0200	8190.1400	7.8130	8.1901	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	134.6200	116.4900	0.1346	0.1165	0
13/05/2025	2044 On 06-November-25			Bond Future	12.0640	11.9956	78.1976	78.6003	71,530
13/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	1928.8700	2119.9600	1.9289	2.1200	0
13/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	3020.0200	2808.3900	3.0200	2.8084	0
13/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	2928.2200	3168.1100	2.9282	3.1681	0
13/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	2137.8000	1974.9700	2.1378	1.9750	5,600
13/05/2025	2044 On 05-February-26			Bond Future	12.2077	12.1366	75.2782	75.6883	0
13/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1429.9500	1569.8000	1.4300	1.5698	0
13/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	5304.4000	5034.2100	5.3044	5.0342	0
13/05/2025	2044 On 07-May-26			Bond Future	12.3658	12.2919	76.6565	77.0738	0
13/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2077.7300	2242.1500	2.0777	2.2422	0
13/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	5372.9600	5120.1500	5.3730	5.1202	0
13/05/2025	2044 On 06-August-26			Bond Future	12.5403	12.4634	73.6637	74.0882	0
13/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	3731.7700	3952.6500	3.7318	3.9527	0
13/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	4397.6300	4193.9900	4.3976	4.1940	0
13/05/2025	2046 On 08-May-25			Bond Future	121.9700	121.9700	121.9700	121.9700	0
13/05/2025	2046 On 07-August-25			Bond Future	120.0318	120.0057	120.0318	120.0057	11,914
13/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1341.8100	1315.6600	1.3418	1.3157	0
13/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2046 On 06-November-25			Bond Future	120.1158	120.0893	120.1158	120.0893	7,518
13/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5294.2100	5320.7100	5.2942	5.3207	0
13/05/2025	2046 On 05-February-26			Bond Future	122.3947	122.3673	122.3947	122.3673	0
13/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	744.7300	717.2500	0.7447	0.7173	0
13/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2046 On 07-May-26			Bond Future	122.3643	122.3350	122.3643	122.3350	0
13/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2585.7100	2615.0500	2.5857	2.6151	0
13/05/2025	2046 On 06-August-26			Bond Future	124.6201	124.5898	124.6201	124.5898	0
13/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2240.1400	2209.7900	2.2401	2.2098	0
13/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2050 On 08-May-25			Bond Future	121.1600	121.1600	121.1600	121.1600	0
13/05/2025	2050 On 07-August-25			Bond Future	118.6902	118.6636	118.6902	118.6636	10,256

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	1199.8000	1226.4000	1.1998	1.2264	0
13/05/2025	2050 On 06-November-25			Bond Future	121.0108	120.9837	121.0108	120.9837	5,780
13/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3409.2300	3436.3400	3.4092	3.4363	0
13/05/2025	2050 On 05-February-26			Bond Future	120.8851	120.8565	120.8851	120.8565	0
13/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1934.8800	1963.4700	1.9349	1.9635	0
13/05/2025	2050 On 07-May-26			Bond Future	123.1318	123.1025	123.1318	123.1025	0
13/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	938.1800	967.5000	0.9382	0.9675	0
13/05/2025	2050 On 06-August-26			Bond Future	122.9365	122.9046	122.9365	122.9046	0
13/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	333.4700	365.3700	0.3335	0.3654	0
13/05/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	AL37 On 08-May-25			Index Future	1107.8320	1107.8320	1107.8320	1,107.8320	0
13/05/2025	AL37 On 07-August-25			Index Future	1126.0290	1128.7060	1126.0290	1,128.7060	0
13/05/2025	AL37 On 06-November-25			Index Future	1147.7800	1150.5070	1147.7800	1,150.5070	0
13/05/2025	AL37 On 05-February-26			Index Future	1169.3110	1172.0850	1169.3110	1,172.0850	0
13/05/2025	AL37 On 07-May-26			Index Future	1190.8180	1193.6390	1190.8180	1,193.6390	0
13/05/2025	AL37 On 06-August-26			Index Future	1212.3250	1215.1930	1212.3250	1,215.1930	0
13/05/2025	AL7T On 08-May-25			Index Future	1305.4120	1305.4120	1305.4120	1,305.4120	0
13/05/2025	AL7T On 07-August-25			Index Future	1334.3650	1336.8430	1334.3650	1,336.8430	0
13/05/2025	AL7T On 06-November-25			Index Future	1360.1400	1362.6640	1360.1400	1,362.6640	0
13/05/2025	AL7T On 05-February-26			Index Future	1385.6540	1388.2210	1385.6540	1,388.2210	0
13/05/2025	AL7T On 07-May-26			Index Future	1411.1410	1413.7490	1411.1410	1,413.7490	0
13/05/2025	AL7T On 06-August-26			Index Future	1436.6270	1439.2780	1436.6270	1,439.2780	0
13/05/2025	ALBI On 08-May-25			Index Future	1117.9880	1117.9880	1117.9880	1,117.9880	0
13/05/2025	ALBI On 07-August-25			Index Future	1141.5210	1144.5240	1141.5210	1,144.5240	77

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	ALBI On 06-November-25			Index Future	1163.5710	1166.6300	1163.5710	1,166.6300	0
13/05/2025	ALBI On 05-February-26			Index Future	1185.3980	1188.5100	1185.3980	1,188.5100	0
13/05/2025	ALBI On 07-May-26			Index Future	1207.2010	1210.3660	1207.2010	1,210.3660	0
13/05/2025	ALBI On 06-August-26			Index Future	1229.0040	1232.2220	1229.0040	1,232.2220	0
13/05/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/05/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
13/05/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
13/05/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	ES33 On 08-May-25			Bond Future	12.7300	12.7300	74.7720	74.7720	0
13/05/2025	ES33 On 07-August-25			Bond Future	11.4413	11.4115	82.5939	82.7270	0
13/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8789.3400	8922.4100	8.7893	8.9224	0
13/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	ES33 On 06-November-25			Bond Future	11.5995	11.5684	80.4127	80.5483	0
13/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1762.5000	1898.0300	1.7625	1.8980	0
13/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	ES33 On 05-February-26			Bond Future	11.7844	11.7519	81.9373	82.0751	0
13/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1258.1300	1120.3600	1.2581	1.1204	0
13/05/2025	ES33 On 07-May-26			Bond Future	11.9837	11.9496	79.6632	79.8032	0
13/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1217.3900	1077.3700	1.2174	1.0774	0
13/05/2025	ES33 On 06-August-26			Bond Future	12.2052	12.1694	81.1281	81.2703	0
13/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	740.5400	598.3000	0.7405	0.5983	0
13/05/2025	ES42 On 08-May-25			Bond Future	13.2500	13.2500	68.6309	68.6309	0
13/05/2025	ES42 On 07-August-25			Bond Future	12.1277	12.0773	76.7747	77.0592	0
13/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8502.5300	8787.0600	8.5025	8.7871	0
13/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	ES42 On 06-November-25			Bond Future	12.2667	12.2143	74.0102	74.3003	0
13/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	676.3400	966.3900	0.6763	0.9664	0
13/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	ES42 On 05-February-26			Bond Future	12.4193	12.3649	75.4124	75.7076	0
13/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3187.3100	2892.0900	3.1873	2.8921	0
13/05/2025	ES42 On 07-May-26			Bond Future	12.5867	12.5301	72.5473	72.8477	0
13/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2094.1100	1793.7000	2.0941	1.7937	0
13/05/2025	ES42 On 06-August-26			Bond Future	12.7643	12.7055	73.8786	74.1843	0
13/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	595.7000	290.0800	0.5957	0.2901	0
13/05/2025	GOVI On 08-May-25			GOVI	1101.8720	1101.8720	1101.8720	1,101.8720	0
13/05/2025	GOVI On 07-August-25			GOVI	1124.8640	1127.7570	1124.8640	1,127.7570	655
13/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1138640.0000	1167570.0000	113.8640	116.7570	0
13/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	GOVI On 06-November-25			GOVI	1146.5920	1149.5390	1146.5920	1,149.5390	0
13/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	345920.0000	375390.0000	34.5920	37.5390	0
13/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	GOVI On 05-February-26			GOVI	1168.1010	1171.0990	1168.1010	1,171.0990	0
13/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	181010.0000	210990.0000	18.1010	21.0990	0
13/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	GOVI On 07-May-26			GOVI	1189.5860	1192.6350	1189.5860	1,192.6350	0
13/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	125860.0000	156350.0000	12.5860	15.6350	0
13/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	GOVI On 06-August-26			GOVI	1211.0710	1214.1700	1211.0710	1,214.1700	0
13/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	220710.0000	251700.0000	22.0710	25.1700	0
13/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
13/05/2025	IGOV On 08-May-25			Index Future	374.3390	374.3390	374.3390	374.3390	0
13/05/2025	IGOV On 07-August-25			Index Future	381.3330	381.3090	381.3330	381.3090	713
13/05/2025	IGOV On 06-November-25			Index Future	388.7900	388.7650	388.7900	388.7650	8
13/05/2025	IGOV On 05-February-26			Index Future	396.1740	396.1460	396.1740	396.1460	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	IGOV On 07-May-26			Index Future	403.5490	403.5200	403.5490	403.5200	0
13/05/2025	IGOV On 06-August-26			Index Future	410.9240	410.8930	410.9240	410.8930	0
13/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
13/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
13/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
13/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
13/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
13/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
13/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
13/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
13/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
13/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
13/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
13/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
13/05/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
13/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
13/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
13/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
13/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
13/05/2025	R033 On 08-May-25			Bond Future	10.3300	10.3300	99.4019	99.4019	0
13/05/2025	R033 On 07-August-25			Bond Future	9.9798	9.9285	103.7436	104.0138	6,781
13/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2559.7000	2758.2500	2.5597	2.7583	0
13/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	738.7000	667.0500	0.7387	0.6671	0
13/05/2025	R033 On 06-November-25			Bond Future	10.0839	10.0301	100.7025	100.9777	0
13/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	2710.8700	2886.1700	2.7109	2.8862	0
13/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1463.8500	1363.9100	1.4639	1.3639	0
13/05/2025	R033 On 05-February-26			Bond Future	10.2090	10.1526	102.5881	102.8681	0
13/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3240.4700	3415.1700	3.2405	3.4152	0
13/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1862.1800	1756.8400	1.8622	1.7568	0
13/05/2025	R033 On 07-May-26			Bond Future	10.3513	10.2919	99.4256	99.7104	0
13/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	2851.4600	3006.2300	2.8515	3.0062	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2714.0900	2584.1000	2.7141	2.5841	0
13/05/2025	R033 On 06-August-26			Bond Future	10.5125	10.4500	101.2315	101.5210	0
13/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2391.8800	2527.4200	2.3919	2.5274	0
13/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3614.6800	3460.6600	3.6147	3.4607	0
13/05/2025	R035 On 08-May-25			Bond Future	11.7800	11.7800	85.1271	85.1271	0
13/05/2025	R035 On 07-August-25			Bond Future	10.6347	10.6099	93.5719	93.7082	70,647
13/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	372.2200	405.4200	0.3722	0.4054	300
13/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3487.9600	3384.7800	3.4880	3.3848	0
13/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1362.1400	1436.8200	1.3621	1.4368	300
13/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1663.2400	1601.5400	1.6632	1.6015	0
13/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	3993.4100	4111.1900	3.9934	4.1112	0
13/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	439.4200	420.8200	0.4394	0.4208	17,500
13/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4166.6300	4285.8300	4.1666	4.2858	0
13/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	405.0600	387.8800	0.4051	0.3879	300
13/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10216.6100	10352.3600	10.2166	10.3524	0
13/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	16.4900	15.8600	0.0165	0.0159	0
13/05/2025	R035 On 06-November-25			Bond Future	10.7515	10.7257	90.8733	91.0122	10,866
13/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	487.6400	517.7100	0.4876	0.5177	2,000
13/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	5157.6300	5048.8700	5.1576	5.0489	0
13/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	709.9600	749.0500	0.7100	0.7491	300
13/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4410.7800	4311.0400	4.4108	4.3110	0
13/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1319.3500	1377.6900	1.3194	1.3777	2,000
13/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	3176.4900	3096.0000	3.1765	3.0960	0
13/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1386.2900	1446.4000	1.3863	1.4464	2,000
13/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	3078.2400	2999.5200	3.0782	2.9995	0
13/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1724.6400	1792.9500	1.7246	1.7930	300
13/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2651.0100	2580.4900	2.6510	2.5805	0
13/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2772.8700	2860.6700	2.7729	2.8607	2,000
13/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1769.7500	1718.7200	1.7698	1.7187	0
13/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2805.4300	2893.7300	2.8054	2.8937	250
13/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1749.5100	1698.9800	1.7495	1.6990	0
13/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3664.8300	3764.4900	3.6648	3.7645	0
13/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1302.4900	1263.3200	1.3025	1.2633	0
13/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4525.3000	4633.6700	4.5253	4.6337	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	983.9200	953.4600	0.9839	0.9535	2,000
13/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4602.9500	4712.0000	4.6030	4.7120	0
13/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	960.0700	930.2900	0.9601	0.9303	250
13/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5478.4300	5594.1800	5.4784	5.5942	0
13/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	729.6300	706.5500	0.7296	0.7066	300
13/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6640.4200	6762.8000	6.6404	6.7628	0
13/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	511.8300	495.3800	0.5118	0.4954	250
13/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	6809.5300	6932.7100	6.8095	6.9327	0
13/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	486.3200	470.6700	0.4863	0.4707	2,000
13/05/2025	R035 On 05-February-26			Bond Future	10.8889	10.8620	92.5755	92.7166	0
13/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1588.0100	1645.4900	1.5880	1.6455	2,000
13/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3976.3900	3892.7600	3.9764	3.8928	0
13/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2438.9900	2512.8600	2.4390	2.5129	0
13/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2958.0400	2890.8000	2.9580	2.8908	0
13/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2861.8500	2942.3200	2.8619	2.9423	2,000
13/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2595.4000	2534.7600	2.5954	2.5348	0
13/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8247.3600	8371.5000	8.2474	8.3715	0
13/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	612.8000	595.8300	0.6128	0.5958	2,000
13/05/2025	R035 On 07-May-26			Bond Future	11.0338	11.0057	89.7690	89.9123	0
13/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2603.5700	2675.6700	2.6036	2.6757	0
13/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3494.8900	3423.6500	3.4949	3.4237	0
13/05/2025	R035 On 06-August-26			Bond Future	11.1966	11.1673	91.4006	91.5462	0
13/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3095.5700	3170.8000	3.0956	3.1708	0
13/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3775.7500	3705.3500	3.7758	3.7054	0
13/05/2025	R038 On 08-May-25			Bond Future	11.2400	11.2400	98.7975	98.7975	0
13/05/2025	R038 On 07-August-25			Bond Future	11.2901	11.2551	101.1936	101.4219	6,386
13/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1601.0000	1722.9600	1.6010	1.7230	0
13/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1928.0100	1821.6600	1.9280	1.8217	0
13/05/2025	R038 On 06-November-25			Bond Future	11.4200	11.3836	97.6618	97.8943	0
13/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1317.6200	1403.5100	1.3176	1.4035	1,770
13/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	4183.2100	4036.5200	4.1832	4.0365	0
13/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2019.0300	2130.4500	2.0190	2.1305	0
13/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	3176.7100	3055.5500	3.1767	3.0556	0
13/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6447.1200	6638.3000	6.4471	6.6383	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	892.3700	850.9700	0.8924	0.8510	1,770
13/05/2025	R038 On 05-February-26			Bond Future	11.5669	11.5290	99.4901	99.7267	0
13/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2776.0300	2895.8700	2.7760	2.8959	0
13/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3571.1800	3454.4400	3.5712	3.4544	0
13/05/2025	R038 On 07-May-26			Bond Future	11.7273	11.6878	95.8289	96.0695	0
13/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2775.4100	2885.7700	2.7754	2.8858	0
13/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4795.7100	4665.4800	4.7957	4.6655	0
13/05/2025	R038 On 06-August-26			Bond Future	11.9023	11.8611	97.5684	97.8129	0
13/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	3776.2500	3902.1100	3.7763	3.9021	0
13/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4564.8100	4446.1100	4.5648	4.4461	0
13/05/2025	R053 On 08-May-25			Bond Future	12.6400	12.6400	93.5672	93.5672	0
13/05/2025	R053 On 07-August-25			Bond Future	11.8144	11.7587	102.6871	103.1346	22,570
13/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	10068.7600	10492.8600	10.0688	10.4929	0
13/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	215.7800	192.3200	0.2158	0.1923	0
13/05/2025	R053 On 06-November-25			Bond Future	11.9372	11.8793	98.8056	99.2618	0
13/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2631.5000	2850.3500	2.6315	2.8504	0
13/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	4040.1700	3802.8700	4.0402	3.8029	0
13/05/2025	R053 On 05-February-26			Bond Future	12.0733	12.0131	100.6553	101.1195	0
13/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2107.6000	2275.9200	2.1076	2.2759	0
13/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	6786.0900	6490.1600	6.7861	6.4902	0
13/05/2025	R053 On 07-May-26			Bond Future	12.2196	12.1571	96.6381	97.1105	0
13/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	2889.4600	3080.9800	2.8895	3.0810	0
13/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	7026.5200	6745.6300	7.0265	6.7456	0
13/05/2025	R053 On 06-August-26			Bond Future	12.3773	12.3122	98.3916	98.8722	0
13/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5087.7000	5340.5900	5.0877	5.3406	0
13/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5807.3800	5579.6400	5.8074	5.5796	0
13/05/2025	R186 On 08-May-25			Bond Future	8.4800	8.4800	107.0830	107.0830	0
13/05/2025	R186 On 07-August-25			Bond Future	8.1142	8.0673	104.4808	104.5414	180,617
13/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1424.9200	1483.8000	1.4249	1.4838	1,983
13/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	11.2900	9.6100	0.0113	0.0096	0
13/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	1996.9600	2057.0500	1.9970	2.0571	0
13/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	3.2600	2.7900	0.0033	0.0028	0
13/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2706.5100	2767.0100	2.7065	2.7670	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.4600	0.4000	0.0005	0.0004	1,983
13/05/2025	R186 On 06-November-25			Bond Future	8.1794	8.1214	106.4985	106.5601	447
13/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	278.4300	309.4700	0.2784	0.3095	0
13/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	330.8600	300.3200	0.3309	0.3003	0
13/05/2025	R186 On 05-February-26			Bond Future	8.3634	8.2881	103.1875	103.2498	0
13/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	367.8700	402.2700	0.3679	0.4023	0
13/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	312.7600	284.8400	0.3128	0.2848	0
13/05/2025	R186 On 07-May-26			Bond Future	8.7758	8.6688	105.0794	105.1425	0
13/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	276.0500	307.4500	0.2761	0.3075	0
13/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	326.6100	294.9600	0.3266	0.2950	0
13/05/2025	R186 On 06-August-26			Bond Future	9.7719	9.5911	101.6838	101.7476	0
13/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	53.6500	67.4900	0.0537	0.0675	0
13/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	479.1800	429.2400	0.4792	0.4292	0
13/05/2025	R202 On 08-May-25			Bond Future	272.3100	272.3100	272.3100	272.3100	0
13/05/2025	R202 On 07-August-25			Bond Future	269.0293	268.9698	269.0293	268.9698	1,405
13/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2570.6900	2630.2200	2.5707	2.6302	0
13/05/2025	R202 On 06-November-25			Bond Future	274.2896	274.2284	274.2896	274.2284	460
13/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1350.4400	1411.5700	1.3504	1.4116	0
13/05/2025	R202 On 05-February-26			Bond Future	274.1402	274.0766	274.1402	274.0766	0
13/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3679.8100	3743.4400	3.6798	3.7434	0
13/05/2025	R202 On 07-May-26			Bond Future	279.2367	279.1709	279.2367	279.1709	0
13/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1686.6700	1620.9100	1.6867	1.6209	0
13/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	R202 On 06-August-26			Bond Future	278.9347	278.8638	278.9347	278.8638	0
13/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	74.7200	3.7900	0.0747	0.0038	0
13/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	R209 On 08-May-25			Bond Future	11.8900	11.8900	66.7798	66.7798	0
13/05/2025	R209 On 07-August-25			Bond Future	10.9747	10.9449	73.0425	73.1896	10,920
13/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	7804.7700	7949.7600	7.8048	7.9498	0
13/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	40.5500	38.4000	0.0406	0.0384	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	R209 On 06-November-25			Bond Future	11.0881	11.0571	71.3002	71.4501	6,367
13/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2521.9300	2615.6100	2.5219	2.6156	0
13/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1651.0100	1594.7900	1.6510	1.5948	0
13/05/2025	R209 On 05-February-26			Bond Future	11.2172	11.1851	72.6355	72.7879	0
13/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1840.5300	1911.1000	1.8405	1.9111	0
13/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	3216.9100	3135.0600	3.2169	3.1351	0
13/05/2025	R209 On 07-May-26			Bond Future	11.3586	11.3252	70.8162	70.9711	0
13/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2193.6200	2266.9000	2.1936	2.2669	0
13/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3547.3100	3465.6200	3.5473	3.4656	0
13/05/2025	R209 On 06-August-26			Bond Future	11.5137	11.4790	72.1032	72.2607	0
13/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	2945.3200	3027.3900	2.9453	3.0274	0
13/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3508.6500	3433.2000	3.5087	3.4332	0
13/05/2025	R210 On 08-May-25			Bond Future	248.0300	248.0300	248.0300	248.0300	0
13/05/2025	R210 On 07-August-25			Bond Future	251.6524	251.6042	251.6524	251.6042	967
13/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3212.3900	3164.1800	3.2124	3.1642	0
13/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	R210 On 06-November-25			Bond Future	253.1426	253.0934	253.1426	253.0934	300
13/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	1002.5900	953.3600	1.0026	0.9534	0
13/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	R210 On 05-February-26			Bond Future	257.9460	257.8948	257.9460	257.8948	0
13/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	4846.0400	4794.8400	4.8460	4.7948	0
13/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	R210 On 07-May-26			Bond Future	259.2471	259.1930	259.2471	259.1930	0
13/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	3847.1200	3792.9500	3.8471	3.7930	0
13/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	R210 On 06-August-26			Bond Future	264.0289	263.9728	264.0289	263.9728	0
13/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	4188.9200	4132.7600	4.1889	4.1328	0
13/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
13/05/2025	R213 On 08-May-25			Bond Future	10.5200	10.5200	86.3898	86.3898	0
13/05/2025	R213 On 07-August-25			Bond Future	9.4362	9.3791	92.7879	93.0147	14,899
13/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8323.1400	8549.6300	8.3231	8.5496	0
13/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	2.3500	1.9600	0.0024	0.0020	0
13/05/2025	R213 On 06-November-25			Bond Future	9.5314	9.4711	91.0261	91.2572	77,772

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2748.3900	2915.6200	2.7484	2.9156	0
13/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	791.9100	728.0000	0.7919	0.7280	0
13/05/2025	R213 On 05-February-26			Bond Future	9.6538	9.5898	92.7315	92.9666	0
13/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2260.7600	2404.0100	2.2608	2.4040	0
13/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1399.4600	1307.5900	1.3995	1.3076	0
13/05/2025	R213 On 07-May-26			Bond Future	9.7899	9.7220	90.8804	91.1194	0
13/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2006.3500	2134.2300	2.0064	2.1342	0
13/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1970.7600	1859.5500	1.9708	1.8596	0
13/05/2025	R213 On 06-August-26			Bond Future	9.9516	9.8792	92.5337	92.7768	0
13/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1720.0200	1832.9400	1.7200	1.8329	0
13/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2602.4300	2472.2400	2.6024	2.4722	0
13/05/2025	R214 On 08-May-25			Bond Future	12.4000	12.4000	60.8143	60.8143	0
13/05/2025	R214 On 07-August-25			Bond Future	11.5257	11.4753	66.9343	67.1956	8,388
13/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	6944.1600	7195.5100	6.9442	7.1955	0
13/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	96.8900	86.9900	0.0969	0.0870	0
13/05/2025	R214 On 06-November-25			Bond Future	11.6410	11.5888	64.9271	65.1933	31,342
13/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2094.4800	2240.3600	2.0945	2.2404	0
13/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	2099.7200	1979.4100	2.0997	1.9794	0
13/05/2025	R214 On 05-February-26			Bond Future	11.7717	11.7176	66.1432	66.4141	0
13/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1434.4500	1537.7600	1.4345	1.5378	0
13/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	4066.3600	3898.7700	4.0664	3.8988	0
13/05/2025	R214 On 07-May-26			Bond Future	11.9063	11.8503	64.0572	64.3329	0
13/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2116.2900	2238.7200	2.1163	2.2387	0
13/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	4002.5400	3849.2800	4.0025	3.8493	0
13/05/2025	R214 On 06-August-26			Bond Future	12.0537	11.9956	65.2214	65.5018	0
13/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3232.1100	3380.0800	3.2321	3.3801	0
13/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3636.5500	3504.0600	3.6366	3.5041	0
13/05/2025	R248 On 08-May-25			Bond Future	12.6000	12.6000	73.0565	73.0565	0
13/05/2025	R248 On 07-August-25			Bond Future	11.8957	11.8349	79.4199	79.7954	211,228
13/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	7549.6900	7904.9700	7.5497	7.9050	0
13/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	163.8300	143.6200	0.1638	0.1436	0
13/05/2025	R248 On 06-November-25			Bond Future	12.0213	11.9582	76.5115	76.8941	18,439
13/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1766.8800	1934.8400	1.7669	1.9348	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3497.6500	3282.9600	3.4977	3.2830	0
13/05/2025	R248 On 05-February-26			Bond Future	12.1630	12.0974	77.9443	78.3339	0
13/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1327.4300	1452.2300	1.3274	1.4522	0
13/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5690.6100	5425.8800	5.6906	5.4259	0
13/05/2025	R248 On 07-May-26			Bond Future	12.3085	12.2403	74.9323	75.3287	260
13/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2122.3400	2277.2000	2.1223	2.2772	0
13/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5670.3000	5428.7900	5.6703	5.4288	0
13/05/2025	R248 On 06-August-26			Bond Future	12.4676	12.3967	76.2933	76.6966	0
13/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	3862.5100	4074.1600	3.8625	4.0742	0
13/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	4418.4500	4226.8100	4.4185	4.2268	0
13/05/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
13/05/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0