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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
15/05/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	2029 On 07-August-25			Bond Future	139.2013	138.9961	139.2013	138.9961	5,676
15/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1791.3400	1586.1200	1.7913	1.5861	0
15/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2029 On 06-November-25			Bond Future	140.4840	140.2745	140.4840	140.2745	68
15/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	693.9800	484.5300	0.6940	0.4845	0
15/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2029 On 05-February-26			Bond Future	143.1521	142.9382	143.1521	142.9382	0
15/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	3042.1100	2828.1700	3.0421	2.8282	0
15/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2029 On 07-May-26			Bond Future	144.3497	144.1311	144.3497	144.1311	0
15/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2529.6500	2311.1100	2.5297	2.3111	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2029 On 06-August-26			Bond Future	147.0152	146.7921	147.0152	146.7921	0
15/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	2915.2200	2692.1100	2.9152	2.6921	0
15/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2030 On 07-August-25			Bond Future	8.9311	9.0118	96.8864	96.6008	118,703
15/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	531.3600	438.1100	0.5314	0.4381	300
15/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1282.9700	1475.3100	1.2830	1.4753	0
15/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1502.0900	1320.2400	1.5021	1.3202	300
15/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	484.9800	588.7200	0.4850	0.5887	0
15/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3173.5000	2922.9500	3.1735	2.9230	0
15/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	119.7800	154.8200	0.1198	0.1548	300
15/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5318.5300	5039.4600	5.3185	5.0395	1,054
15/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	16.4000	22.9200	0.0164	0.0229	0
15/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7357.0000	7072.0500	7.3570	7.0721	0
15/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	1.1600	1.8000	0.0012	0.0018	0
15/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10530.6700	10245.0900	10.5307	10.2451	0
15/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	1,054
15/05/2025	2030 On 06-November-25			Bond Future	9.0035	9.0899	98.7578	98.4665	0
15/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	766.0700	664.2700	0.7661	0.6643	300
15/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1729.0100	1918.4700	1.7290	1.9185	0
15/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1653.3800	1488.1100	1.6534	1.4881	300
15/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	925.8000	1051.7900	0.9258	1.0518	0
15/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2388.1500	2187.9400	2.3882	2.1879	0
15/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	597.5000	688.5500	0.5975	0.6886	0
15/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3826.1800	3583.4800	3.8262	3.5835	0
15/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	274.2500	322.8100	0.2743	0.3228	300
15/05/2025	2030 On 05-February-26			Bond Future	9.1048	9.1979	96.6014	96.3043	0
15/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2219.4300	2038.6400	2.2194	2.0386	0
15/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	996.8900	1113.2100	0.9969	1.1132	0
15/05/2025	2030 On 07-May-26			Bond Future	9.2417	9.3423	98.3738	98.0708	0
15/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1928.0900	1768.0000	1.9281	1.7680	0
15/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1481.8300	1624.7000	1.4818	1.6247	0
15/05/2025	2030 On 06-August-26			Bond Future	9.4133	9.5227	96.1553	95.8465	0
15/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1454.2000	1319.0000	1.4542	1.3190	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	2002.5700	2176.2300	2.0026	2.1762	0
15/05/2025	2032 On 07-August-25			Bond Future	9.7402	9.8251	95.8425	95.4544	125,500
15/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	572.2700	468.1400	0.5723	0.4681	300
15/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2149.1400	2433.1300	2.1491	2.4331	0
15/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1663.9800	1448.8700	1.6640	1.4489	300
15/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	935.0000	1108.0100	0.9350	1.1080	0
15/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	4023.3200	3694.8400	4.0233	3.6948	0
15/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	227.5100	287.1500	0.2275	0.2872	300
15/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9713.7200	9326.9100	9.7137	9.3269	0
15/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	2.5900	3.9000	0.0026	0.0039	0
15/05/2025	2032 On 06-November-25			Bond Future	9.8388	9.9282	93.5321	93.1363	0
15/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	854.6500	736.6800	0.8547	0.7367	300
15/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	2829.3100	3107.1300	2.8293	3.1071	0
15/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1878.4400	1679.1600	1.8784	1.6792	300
15/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1607.3100	1803.8200	1.6073	1.8038	0
15/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3369.0500	3095.1400	3.3691	3.0951	0
15/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	832.8700	954.7500	0.8329	0.9548	0
15/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	4964.5100	4642.0400	4.9645	4.6420	0
15/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	440.9500	514.2700	0.4410	0.5143	300
15/05/2025	2032 On 05-February-26			Bond Future	9.9596	10.0539	95.2852	94.8816	0
15/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2600.1700	2378.3600	2.6002	2.3784	0
15/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1745.4100	1927.1700	1.7454	1.9272	0
15/05/2025	2032 On 07-May-26			Bond Future	10.0987	10.1984	92.8743	92.4630	0
15/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2484.2400	2277.5500	2.4842	2.2776	0
15/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2313.4400	2518.1000	2.3134	2.5181	0
15/05/2025	2032 On 06-August-26			Bond Future	10.2587	10.3645	94.5636	94.1444	0
15/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2272.0000	2079.6300	2.2720	2.0796	0
15/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2825.8100	3052.6500	2.8258	3.0527	0
15/05/2025	2033 On 07-August-25			Bond Future	130.0917	129.9730	130.0917	129.9730	1,648
15/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1441.6700	1322.9700	1.4417	1.3230	0
15/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2033 On 06-November-25			Bond Future	131.0959	130.9747	131.0959	130.9747	5,288
15/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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15/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2044.0700	2165.3500	2.0441	2.1654	0
15/05/2025	2033 On 05-February-26			Bond Future	133.5858	133.4618	133.5858	133.4618	0
15/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	705.8100	581.7700	0.7058	0.5818	0
15/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2033 On 07-May-26			Bond Future	134.5029	134.3759	134.5029	134.3759	0
15/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	657.1000	784.0900	0.6571	0.7841	0
15/05/2025	2033 On 06-August-26			Bond Future	136.9867	136.8568	136.9867	136.8568	0
15/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2736.6700	2606.8100	2.7367	2.6068	0
15/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2037 On 07-August-25			Bond Future	11.1274	11.2689	83.4790	82.6885	148,467
15/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	169.7600	105.1800	0.1698	0.1052	2,541
15/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	4766.8400	5492.7400	4.7668	5.4927	0
15/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	307.3800	201.1400	0.3074	0.2011	300
15/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	3942.3000	4626.5400	3.9423	4.6265	0
15/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	364.1000	242.1300	0.3641	0.2421	2,341
15/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	3701.3400	4369.8500	3.7013	4.3699	0
15/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	483.9300	330.7800	0.4839	0.3308	200
15/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3288.9000	3926.2300	3.2889	3.9262	0
15/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	1215.9000	911.5700	1.2159	0.9116	300
15/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	1936.6400	2422.7900	1.9366	2.4228	0
15/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1406.6400	1070.6000	1.4066	1.0706	0
15/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	1730.2900	2184.7300	1.7303	2.1847	2,541
15/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2567.0600	2080.3600	2.5671	2.0804	0
15/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	944.1400	1247.9200	0.9441	1.2479	2,541
15/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2680.5200	2182.1400	2.6805	2.1821	7,500
15/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	893.7100	1185.8100	0.8937	1.1858	7,500
15/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	4210.4800	3591.0400	4.2105	3.5910	0
15/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	439.9000	610.9400	0.4399	0.6109	2,541
15/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	4254.4200	3632.3100	4.2544	3.6323	0
15/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	431.1700	599.5400	0.4312	0.5995	300
15/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5799.4200	5104.5700	5.7994	5.1046	0
15/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	214.4200	310.0500	0.2144	0.3101	2,541
15/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9735.1400	8961.9500	9.7351	8.9620	0

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15/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	28.7300	46.0200	0.0287	0.0460	0
15/05/2025	2037 On 06-November-25			Bond Future	11.2452	11.3924	85.0913	84.2854	0
15/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	613.3800	460.4500	0.6134	0.4605	300
15/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	4868.6300	5521.6100	4.8686	5.5216	0
15/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1572.7100	1267.8300	1.5727	1.2678	300
15/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	2940.4800	3441.5100	2.9405	3.4415	0
15/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3521.9500	3023.4800	3.5220	3.0235	0
15/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1437.3900	1744.8300	1.4374	1.7448	0
15/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5593.3900	4973.3900	5.5934	4.9734	0
15/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	755.9300	941.8400	0.7559	0.9418	300
15/05/2025	2037 On 05-February-26			Bond Future	11.3812	11.5345	82.4279	81.6065	0
15/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	1112.0000	899.2800	1.1120	0.8993	1,930
15/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5191.5300	5800.1500	5.1915	5.8002	0
15/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1595.6800	1320.0600	1.5957	1.3201	1,970
15/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4249.6500	4795.3700	4.2497	4.7954	0
15/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2319.5700	1965.6000	2.3196	1.9656	0
15/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3305.3900	3772.7600	3.3054	3.7728	0
15/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2764.8600	2369.7500	2.7649	2.3698	0
15/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	2879.5000	3305.7300	2.8795	3.3057	1,930
15/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2881.8900	2476.6900	2.8819	2.4767	1,030
15/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	2780.7100	3196.8500	2.7807	3.1969	0
15/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4375.3800	3862.9100	4.3754	3.8629	0
15/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	1847.8600	2156.7300	1.8479	2.1567	1,930
15/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5877.5600	5286.4500	5.8776	5.2865	0
15/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1270.9400	1501.1700	1.2709	1.5012	1,970
15/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7680.8300	7021.5500	7.6808	7.0216	0
15/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	831.0800	993.1400	0.8311	0.9931	1,030
15/05/2025	2037 On 07-May-26			Bond Future	11.5347	11.6945	83.9391	83.1023	0
15/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2665.3300	2300.2300	2.6653	2.3002	0
15/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	3808.1400	4279.8400	3.8081	4.2798	0
15/05/2025	2037 On 06-August-26			Bond Future	11.7063	11.8733	81.2060	80.3536	0
15/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3612.2100	3186.4400	3.6122	3.1864	0
15/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3593.1400	4019.7500	3.5931	4.0198	0
15/05/2025	2038 On 07-August-25			Bond Future	139.6476	139.3216	139.6476	139.3216	2,397

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15/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	87.5900	0.0000	0.0876	0.0000	0
15/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	238.3700	0.0000	0.2384	0
15/05/2025	2038 On 06-November-25			Bond Future	142.3787	142.0462	142.3787	142.0462	440
15/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	1501.3300	1833.7600	1.5013	1.8338	0
15/05/2025	2038 On 05-February-26			Bond Future	142.9090	142.5696	142.9090	142.5696	0
15/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	291.0200	630.4300	0.2910	0.6304	0
15/05/2025	2038 On 07-May-26			Bond Future	145.5676	145.2212	145.5676	145.2212	0
15/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	1037.5600	691.2400	1.0376	0.6912	0
15/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2038 On 06-August-26			Bond Future	146.0419	145.6884	146.0419	145.6884	0
15/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	1321.9100	968.3800	1.3219	0.9684	0
15/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2040 On 07-August-25			Bond Future	11.5369	11.6938	82.6364	81.6994	54,072
15/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	215.0000	127.6600	0.2150	0.1277	400
15/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	4837.0400	5686.7700	4.8370	5.6868	0
15/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	435.3900	278.4600	0.4354	0.2785	250
15/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	3765.5100	4545.6500	3.7655	4.5457	0
15/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	591.7800	391.4800	0.5918	0.3915	250
15/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3286.5900	4023.3600	3.2866	4.0234	0
15/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1265.4500	912.7000	1.2655	0.9127	400
15/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2095.8500	2680.1700	2.0959	2.6802	0
15/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	2237.8300	1725.7200	2.2378	1.7257	0
15/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1264.2500	1689.2100	1.2643	1.6892	0
15/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	3448.0900	2797.8800	3.4481	2.7979	0
15/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	728.7000	1015.5600	0.7287	1.0156	400
15/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	5291.8700	4509.9100	5.2919	4.5099	0
15/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	331.4400	486.5500	0.3314	0.4866	0
15/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	6264.7400	5438.2700	6.2647	5.4383	0
15/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	219.5600	330.1600	0.2196	0.3302	0
15/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	9663.9400	8757.7100	9.6639	8.7577	0
15/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	49.7500	80.5900	0.0498	0.0806	0
15/05/2025	2040 On 06-November-25			Bond Future	11.6592	11.8222	84.2325	83.2772	292

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	3008.3800	2487.6700	3.0084	2.4877	0
15/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	1949.4600	2384.0500	1.9495	2.3841	0
15/05/2025	2040 On 05-February-26			Bond Future	11.7987	11.9683	81.3023	80.3287	0
15/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	2139.9200	1760.4300	2.1399	1.7604	0
15/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	3958.0200	4552.1100	3.9580	4.5521	0
15/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	3101.7000	2620.9000	3.1017	2.6209	475
15/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	2978.3200	3471.1000	2.9783	3.4711	0
15/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	8531.6100	7739.7400	8.5316	7.7397	0
15/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	836.0200	1017.7300	0.8360	1.0177	475
15/05/2025	2040 On 07-May-26			Bond Future	11.9538	12.1303	82.7925	81.8007	0
15/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2685.6800	2271.3700	2.6857	2.2714	0
15/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4319.2900	4896.7600	4.3193	4.8968	0
15/05/2025	2040 On 06-August-26			Bond Future	12.1259	12.3101	79.7875	78.7773	0
15/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	4175.6100	3655.6800	4.1756	3.6557	0
15/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	3821.9500	4312.2400	3.8220	4.3122	0
15/05/2025	2044 On 07-August-25			Bond Future	11.7861	11.9585	77.6257	76.5887	42,533
15/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	31.9000	14.7500	0.0319	0.0148	9,000
15/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	7610.7700	8630.6000	7.6108	8.6306	0
15/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	522.1100	325.8600	0.5221	0.3259	9,000
15/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	3571.9000	4412.6300	3.5719	4.4126	0
15/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1914.8200	1407.5900	1.9148	1.4076	0
15/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1527.7800	2057.5300	1.5278	2.0575	9,000
15/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	3270.8400	2577.6900	3.2708	2.5777	0
15/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	818.4100	1162.2400	0.8184	1.1622	5,600
15/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	8672.4100	7689.2600	8.6724	7.6893	0
15/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	84.7200	138.5500	0.0847	0.1386	0
15/05/2025	2044 On 06-November-25			Bond Future	11.9074	12.0862	79.1249	78.0678	71,530
15/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2355.1200	1864.9800	2.3551	1.8650	0
15/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2518.9600	3085.9700	2.5190	3.0860	0
15/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3465.5400	2848.2100	3.4655	2.8482	0
15/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1747.8100	2187.6300	1.7478	2.1876	5,600
15/05/2025	2044 On 05-February-26			Bond Future	12.0447	12.2306	76.2242	75.1469	0
15/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1743.4400	1383.7200	1.7434	1.3837	0
15/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	4671.8900	5389.4700	4.6719	5.3895	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2025	2044 On 07-May-26			Bond Future	12.1961	12.3894	77.6211	76.5237	0
15/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2449.6300	2023.9900	2.4496	2.0240	0
15/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	4780.2700	5452.0500	4.7803	5.4521	0
15/05/2025	2044 On 06-August-26			Bond Future	12.3632	12.5648	74.6472	73.5294	0
15/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	4234.7000	3660.3200	4.2347	3.6603	0
15/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	3917.0700	4460.4600	3.9171	4.4605	0
15/05/2025	2046 On 07-August-25			Bond Future	120.4008	120.1981	120.4008	120.1981	11,914
15/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1710.8400	1508.0900	1.7108	1.5081	0
15/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2046 On 06-November-25			Bond Future	120.4930	120.2863	120.4930	120.2863	7,518
15/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	4916.9600	5123.7400	4.9170	5.1237	0
15/05/2025	2046 On 05-February-26			Bond Future	122.7810	122.5697	122.7810	122.5697	0
15/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	1130.9600	919.6900	1.1310	0.9197	0
15/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2046 On 07-May-26			Bond Future	122.7602	122.5443	122.7602	122.5443	0
15/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2189.8100	2405.6600	2.1898	2.4057	0
15/05/2025	2046 On 06-August-26			Bond Future	125.0253	124.8050	125.0253	124.8050	0
15/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2645.2900	2425.0100	2.6453	2.4250	0
15/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2050 On 07-August-25			Bond Future	119.5905	119.3646	119.5905	119.3646	10,256
15/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	299.5400	525.3800	0.2995	0.5254	0
15/05/2025	2050 On 06-November-25			Bond Future	121.9294	121.6991	121.9294	121.6991	5,780
15/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	2490.6000	2720.8700	2.4906	2.7209	0
15/05/2025	2050 On 05-February-26			Bond Future	121.8235	121.5882	121.8235	121.5882	0
15/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	996.5100	1231.8100	0.9965	1.2318	0
15/05/2025	2050 On 07-May-26			Bond Future	124.0898	123.8495	124.0898	123.8495	0
15/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	19.7800	0.0000	0.0198	0.0000	0
15/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	0.0000	220.5200	0.0000	0.2205	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2025	2050 On 06-August-26			Bond Future	123.9150	123.6696	123.9150	123.6696	0
15/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	644.9600	399.6200	0.6450	0.3996	0
15/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	AL37 On 08-May-25			Index Future	1107.8320	1107.8320	1107.8320	1,107.8320	0
15/05/2025	AL37 On 07-August-25			Index Future	1130.4400	1126.6330	1130.4400	1,126.6330	0
15/05/2025	AL37 On 06-November-25			Index Future	1152.2790	1148.3960	1152.2790	1,148.3960	0
15/05/2025	AL37 On 05-February-26			Index Future	1173.9030	1169.9430	1173.9030	1,169.9430	0
15/05/2025	AL37 On 07-May-26			Index Future	1195.5030	1191.4670	1195.5030	1,191.4670	0
15/05/2025	AL37 On 06-August-26			Index Future	1217.1040	1212.9900	1217.1040	1,212.9900	0
15/05/2025	AL7T On 08-May-25			Index Future	1305.4120	1305.4120	1305.4120	1,305.4120	0
15/05/2025	AL7T On 07-August-25			Index Future	1343.0500	1333.1160	1343.0500	1,333.1160	0
15/05/2025	AL7T On 06-November-25			Index Future	1368.9960	1358.8690	1368.9960	1,358.8690	0
15/05/2025	AL7T On 05-February-26			Index Future	1394.6870	1384.3650	1394.6870	1,384.3650	0
15/05/2025	AL7T On 07-May-26			Index Future	1420.3500	1409.8330	1420.3500	1,409.8330	0
15/05/2025	AL7T On 06-August-26			Index Future	1446.0130	1435.3010	1446.0130	1,435.3010	0
15/05/2025	ALBI On 08-May-25			Index Future	1117.9880	1117.9880	1117.9880	1,117.9880	0
15/05/2025	ALBI On 07-August-25			Index Future	1148.7520	1140.7950	1148.7520	1,140.7950	77
15/05/2025	ALBI On 06-November-25			Index Future	1170.9450	1162.8320	1170.9450	1,162.8320	0
15/05/2025	ALBI On 05-February-26			Index Future	1192.9190	1184.6500	1192.9190	1,184.6500	0
15/05/2025	ALBI On 07-May-26			Index Future	1214.8700	1206.4440	1214.8700	1,206.4440	0
15/05/2025	ALBI On 06-August-26			Index Future	1236.8200	1228.2370	1236.8200	1,228.2370	0
15/05/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C038 On 31-January-38			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
15/05/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/05/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
15/05/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
15/05/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	CS26 On 02-April-26			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
15/05/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	ES33 On 07-August-25			Bond Future	11.3305	11.4520	83.0917	82.5461	0
15/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9287.0500	8741.4500	9.2871	8.7415	0
15/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	ES33 On 06-November-25			Bond Future	11.4834	11.6106	80.9206	80.3642	0
15/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2270.3900	1714.0000	2.2704	1.7140	0
15/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	ES33 On 05-February-26			Bond Future	11.6623	11.7959	82.4562	81.8889	0
15/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	739.2500	1306.5900	0.7393	1.3066	0
15/05/2025	ES33 On 07-May-26			Bond Future	11.8551	11.9954	80.1930	79.6148	0
15/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	687.5700	1265.7700	0.6876	1.2658	0
15/05/2025	ES33 On 06-August-26			Bond Future	12.0697	12.2173	81.6690	81.0798	0
15/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	199.6300	788.8200	0.1996	0.7888	0
15/05/2025	ES42 On 07-August-25			Bond Future	11.9924	12.1440	77.5428	76.6832	0
15/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9270.6100	8410.9800	9.2706	8.4110	0
15/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	ES42 On 06-November-25			Bond Future	12.1260	12.2835	74.7938	73.9172	0
15/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1459.9500	583.3500	1.4600	0.5834	0
15/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	ES42 On 05-February-26			Bond Future	12.2729	12.4366	76.2121	75.3186	0
15/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2387.6000	3281.1500	2.3876	3.2812	0
15/05/2025	ES42 On 07-May-26			Bond Future	12.4340	12.6046	73.3631	72.4526	0
15/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1278.3200	2188.8100	1.2783	2.1888	0
15/05/2025	ES42 On 06-August-26			Bond Future	12.6051	12.7828	74.7107	73.7831	0
15/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	236.3700	0.0000	0.2364	0.0000	0
15/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	691.2500	0.0000	0.6913	0
15/05/2025	GOVI On 08-May-25			GOVI	1101.8720	1101.8720	1101.8720	1,101.8720	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2025	GOVI On 07-August-25			GOVI	1131.7440	1124.2240	1131.7440	1,124.2240	655
15/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1207440.0000	1132240.0000	120.7440	113.2240	0
15/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	GOVI On 06-November-25			GOVI	1153.6080	1145.9420	1153.6080	1,145.9420	0
15/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	416080.0000	339420.0000	41.6080	33.9420	0
15/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	GOVI On 05-February-26			GOVI	1175.2570	1167.4420	1175.2570	1,167.4420	0
15/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	252570.0000	174420.0000	25.2570	17.4420	0
15/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	GOVI On 07-May-26			GOVI	1196.8830	1188.9200	1196.8830	1,188.9200	0
15/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	198830.0000	119200.0000	19.8830	11.9200	0
15/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	GOVI On 06-August-26			GOVI	1218.5080	1210.3970	1218.5080	1,210.3970	0
15/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	295080.0000	213970.0000	29.5080	21.3970	0
15/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
15/05/2025	IGOV On 08-May-25			Index Future	374.3390	374.3390	374.3390	374.3390	0
15/05/2025	IGOV On 07-August-25			Index Future	382.6380	382.1090	382.6380	382.1090	713
15/05/2025	IGOV On 06-November-25			Index Future	390.1220	389.5820	390.1220	389.5820	8
15/05/2025	IGOV On 05-February-26			Index Future	397.5340	396.9820	397.5340	396.9820	0
15/05/2025	IGOV On 07-May-26			Index Future	404.9370	404.3730	404.9370	404.3730	0
15/05/2025	IGOV On 06-August-26			Index Future	412.3410	411.7650	412.3410	411.7650	0
15/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
15/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
15/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
15/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
15/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
15/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
15/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
15/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
15/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
15/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
15/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
15/05/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
15/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
15/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
15/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
15/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
15/05/2025	R033 On 07-August-25			Bond Future	9.8813	9.9607	104.2636	103.8438	6,781
15/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2919.4600	2622.3300	2.9195	2.6223	0
15/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	578.5100	701.1300	0.5785	0.7011	0
15/05/2025	R033 On 06-November-25			Bond Future	9.9804	10.0639	101.2329	100.8050	0
15/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	3032.3700	2767.9200	3.0324	2.7679	0
15/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1254.8700	1418.4000	1.2549	1.4184	0
15/05/2025	R033 On 05-February-26			Bond Future	10.0999	10.1877	103.1301	102.6937	0
15/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3565.3400	3299.6100	3.5653	3.2996	0
15/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1644.9800	1815.6600	1.6450	1.8157	0
15/05/2025	R033 On 07-May-26			Bond Future	10.2361	10.3286	99.9793	99.5344	0
15/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3141.3400	2904.6700	3.1413	2.9047	0
15/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2450.3100	2658.5500	2.4503	2.6586	0
15/05/2025	R033 On 06-August-26			Bond Future	10.3906	10.4883	101.7968	101.3434	0
15/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2647.7200	2439.2300	2.6477	2.4392	0
15/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3305.2000	3550.0700	3.3052	3.5501	0
15/05/2025	R035 On 07-August-25			Bond Future	10.5363	10.6415	94.1143	93.5349	75,982
15/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	477.5600	359.5000	0.4776	0.3595	300
15/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3050.8500	3512.1700	3.0509	3.5122	0
15/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1618.3600	1335.8700	1.6184	1.3359	300
15/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1377.0100	1673.9000	1.3770	1.6739	0
15/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	4431.6300	3956.8400	4.4316	3.9568	0
15/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	335.1900	439.7800	0.3352	0.4398	17,500
15/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4611.6200	4129.8400	4.6116	4.1298	0
15/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	307.6000	405.2000	0.3076	0.4052	300
15/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10753.2200	10179.3100	10.7532	10.1793	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	10.6500	16.1200	0.0107	0.0161	0
15/05/2025	R035 On 06-November-25			Bond Future	10.6488	10.7585	91.4268	90.8361	10,866
15/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	590.5000	477.0700	0.5905	0.4771	2,000
15/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	4707.0400	5184.3300	4.7070	5.1843	0
15/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	845.3300	696.4400	0.8453	0.6964	300
15/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	3992.7000	4434.5300	3.9927	4.4345	0
15/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1525.9400	1299.8300	1.5259	1.2998	2,000
15/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	2829.6300	3194.2400	2.8296	3.1942	0
15/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1599.5800	1366.2300	1.5996	1.3662	2,000
15/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	2738.0800	3095.4500	2.7381	3.0955	0
15/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1969.2100	1702.1500	1.9692	1.7022	300
15/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2342.1300	2665.7900	2.3421	2.6658	0
15/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	3093.9000	2744.9500	3.0939	2.7450	2,000
15/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1537.3300	1779.1000	1.5373	1.7791	0
15/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	3128.4400	2777.3800	3.1284	2.7774	250
15/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1519.0700	1758.7300	1.5191	1.7587	0
15/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	4034.1700	3633.8900	4.0342	3.6339	0
15/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1118.3800	1308.8200	1.1184	1.3088	0
15/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4931.3300	4492.3100	4.9313	4.4923	0
15/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	836.5000	988.2000	0.8365	0.9882	2,000
15/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	5011.8800	4569.8000	5.0119	4.5698	0
15/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	815.5500	964.1900	0.8156	0.9642	250
15/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5916.4900	5443.8500	5.9165	5.4439	0
15/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	614.2400	732.3200	0.6142	0.7323	300
15/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	7108.3000	6604.5700	7.1083	6.6046	0
15/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	426.2600	513.2500	0.4263	0.5133	250
15/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	7281.0800	6773.5400	7.2811	6.7735	0
15/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	404.4200	487.6000	0.4044	0.4876	2,000
15/05/2025	R035 On 05-February-26			Bond Future	10.7812	10.8960	93.1407	92.5386	0
15/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1797.5300	1569.8300	1.7975	1.5698	2,000
15/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3620.6500	3995.1000	3.6207	3.9951	0
15/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2711.8500	2416.1800	2.7119	2.4162	0
15/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2665.6400	2972.1200	2.6656	2.9721	0
15/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	3160.6800	2837.2400	3.1607	2.8372	2,000

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2328.9700	2607.6800	2.3290	2.6077	0
15/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8728.5300	8212.4900	8.7285	8.2125	0
15/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	528.7100	614.8200	0.5287	0.6148	2,000
15/05/2025	R035 On 07-May-26			Bond Future	10.9210	11.0410	90.3461	89.7324	0
15/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2875.1000	2582.2500	2.8751	2.5823	0
15/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3189.3300	3510.0900	3.1893	3.5101	0
15/05/2025	R035 On 06-August-26			Bond Future	11.0782	11.2039	91.9897	91.3645	0
15/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3382.9700	3074.2500	3.3830	3.0743	0
15/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3474.0300	3790.4800	3.4740	3.7905	0
15/05/2025	R038 On 07-August-25			Bond Future	11.1652	11.3170	102.0121	101.0182	6,386
15/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	2002.8600	1508.1800	2.0029	1.5082	0
15/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1511.3600	2010.5700	1.5114	2.0106	0
15/05/2025	R038 On 06-November-25			Bond Future	11.2899	11.4481	98.4967	97.4834	0
15/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1604.5200	1252.6000	1.6045	1.2526	1,770
15/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	3635.2000	4296.5700	3.6352	4.2966	0
15/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2394.4800	1934.2500	2.3945	1.9343	0
15/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	2717.2500	3270.3100	2.7173	3.2703	0
15/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	7111.0700	6300.3100	7.1111	6.3003	0
15/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	721.4100	923.9400	0.7214	0.9239	1,770
15/05/2025	R038 On 05-February-26			Bond Future	11.4310	11.5959	100.3422	99.3096	0
15/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	3187.9000	2685.1200	3.1879	2.6851	0
15/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3130.9400	3660.8000	3.1309	3.6608	0
15/05/2025	R038 On 07-May-26			Bond Future	11.5852	11.7574	96.6983	95.6463	0
15/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	3157.3600	2692.1200	3.1574	2.6921	0
15/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4308.3200	4895.0900	4.3083	4.8951	0
15/05/2025	R038 On 06-August-26			Bond Future	11.7536	11.9335	98.4552	97.3835	0
15/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	4217.5300	3681.5500	4.2175	3.6816	0
15/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4119.2600	4654.9200	4.1193	4.6549	0
15/05/2025	R053 On 07-August-25			Bond Future	11.6694	11.8415	103.8599	102.4708	22,570
15/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	11165.8100	9861.9000	11.1658	9.8619	0
15/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	140.0300	225.2000	0.1400	0.2252	0
15/05/2025	R053 On 06-November-25			Bond Future	11.7865	11.9653	100.0017	98.5856	0
15/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	3183.8200	2524.9000	3.1838	2.5249	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3396.4200	4153.5600	3.3964	4.1536	0
15/05/2025	R053 On 05-February-26			Bond Future	11.9163	12.1023	101.8753	100.4323	0
15/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2534.9900	2026.2600	2.5350	2.0263	0
15/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	5993.4600	6927.7200	5.9935	6.9277	0
15/05/2025	R053 On 07-May-26			Bond Future	12.0561	12.2497	97.8822	96.4122	0
15/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	3380.9000	2797.4300	3.3809	2.7974	0
15/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	6273.8900	7160.3600	6.2739	7.1604	0
15/05/2025	R053 On 06-August-26			Bond Future	12.2067	12.4086	99.6600	98.1628	0
15/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5741.5100	4966.5400	5.7415	4.9665	0
15/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5192.7800	5915.0500	5.1928	5.9151	0
15/05/2025	R186 On 07-August-25			Bond Future	8.0576	8.0998	104.5540	104.4994	180,617
15/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1495.0600	1442.5100	1.4951	1.4425	1,983
15/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	8.3200	10.2900	0.0083	0.0103	0
15/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2069.1300	2015.2200	2.0691	2.0152	0
15/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	2.3200	2.9300	0.0023	0.0029	0
15/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2779.4700	2725.0500	2.7795	2.7251	0
15/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.3100	0.4100	0.0003	0.0004	1,983
15/05/2025	R186 On 06-November-25			Bond Future	8.1086	8.1611	106.5736	106.5179	447
15/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	313.7900	286.8600	0.3138	0.2869	0
15/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	291.1000	319.9100	0.2911	0.3199	0
15/05/2025	R186 On 05-February-26			Bond Future	8.2689	8.3380	103.2657	103.2085	0
15/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	409.2900	378.4200	0.4093	0.3784	0
15/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	275.9700	302.3000	0.2760	0.3023	0
15/05/2025	R186 On 07-May-26			Bond Future	8.6378	8.7373	105.1608	105.1021	0
15/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	315.5800	286.5300	0.3156	0.2865	0
15/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	284.8000	314.4200	0.2848	0.3144	0
15/05/2025	R186 On 06-August-26			Bond Future	9.5324	9.7028	101.7683	101.7081	0
15/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	71.9500	58.4300	0.0720	0.0584	0
15/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	412.9700	459.6100	0.4130	0.4596	0
15/05/2025	R202 On 07-August-25			Bond Future	269.8517	269.5973	269.8517	269.5973	1,405
15/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	1748.3000	2002.7000	1.7483	2.0027	0
15/05/2025	R202 On 06-November-25			Bond Future	275.1295	274.8698	275.1295	274.8698	460

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	510.4700	770.2000	0.5105	0.7702	0
15/05/2025	R202 On 05-February-26			Bond Future	275.0013	274.7354	275.0013	274.7354	0
15/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	2818.7200	3084.6000	2.8187	3.0846	0
15/05/2025	R202 On 07-May-26			Bond Future	280.1183	279.8463	280.1183	279.8463	0
15/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	2568.2500	2296.3200	2.5683	2.2963	0
15/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	R202 On 06-August-26			Bond Future	279.8386	279.5604	279.8386	279.5604	0
15/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	978.6300	700.4000	0.9786	0.7004	0
15/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	R209 On 07-August-25			Bond Future	10.8664	10.9866	73.5780	72.9841	10,920
15/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	8326.5600	7746.3800	8.3266	7.7464	0
15/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	26.8700	40.5600	0.0269	0.0406	0
15/05/2025	R209 On 06-November-25			Bond Future	10.9755	11.1004	71.8464	71.2410	6,367
15/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2839.3400	2481.9200	2.8393	2.4819	0
15/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1422.1500	1670.1900	1.4222	1.6702	0
15/05/2025	R209 On 05-February-26			Bond Future	11.1000	11.2298	73.1931	72.5760	0
15/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	2080.2600	1810.6700	2.0803	1.8107	0
15/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	2899.0200	3246.5400	2.8990	3.2465	0
15/05/2025	R209 On 07-May-26			Bond Future	11.2364	11.3715	71.3852	70.7565	0
15/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2447.2900	2163.4100	2.4473	2.1634	0
15/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3231.9700	3576.7700	3.2320	3.5768	0
15/05/2025	R209 On 06-August-26			Bond Future	11.3862	11.5270	72.6837	72.0432	0
15/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3233.5100	2912.1900	3.2335	2.9122	0
15/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3216.3000	3535.5000	3.2163	3.5355	0
15/05/2025	R210 On 07-August-25			Bond Future	251.5722	251.5921	251.5722	251.5921	967
15/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3132.2000	3152.1000	3.1322	3.1521	0
15/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	R210 On 06-November-25			Bond Future	253.0627	253.0825	253.0627	253.0825	300
15/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	922.6600	942.5300	0.9227	0.9425	0
15/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	R210 On 05-February-26			Bond Future	257.8685	257.8878	257.8685	257.8878	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	4768.4900	4787.7500	4.7685	4.7878	0
15/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	R210 On 07-May-26			Bond Future	259.1731	259.1915	259.1731	259.1915	0
15/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	3773.0500	3791.5100	3.7731	3.7915	0
15/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	R210 On 06-August-26			Bond Future	263.9574	263.9752	263.9574	263.9752	0
15/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	4117.4400	4135.2400	4.1174	4.1352	0
15/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
15/05/2025	R213 On 07-August-25			Bond Future	9.3534	9.4280	93.1172	92.8203	15,525
15/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8651.5600	8355.3400	8.6516	8.3553	0
15/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	1.4500	2.1400	0.0015	0.0021	0
15/05/2025	R213 On 06-November-25			Bond Future	9.4437	9.5227	91.3623	91.0595	77,772
15/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2979.9300	2767.8000	2.9799	2.7678	0
15/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	687.2800	777.8900	0.6873	0.7779	0
15/05/2025	R213 On 05-February-26			Bond Future	9.5603	9.6443	93.0754	92.7666	0
15/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2460.6100	2278.0800	2.4606	2.2781	0
15/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1255.4300	1381.6600	1.2554	1.3817	0
15/05/2025	R213 On 07-May-26			Bond Future	9.6901	9.7794	91.2320	90.9172	0
15/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2186.4000	2022.5600	2.1864	2.0226	0
15/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1799.1600	1950.1300	1.7992	1.9501	0
15/05/2025	R213 On 06-August-26			Bond Future	9.8447	9.9401	92.8932	92.5723	0
15/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1880.3500	1734.9300	1.8804	1.7349	0
15/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2403.2700	2578.7700	2.4033	2.5788	0
15/05/2025	R214 On 07-August-25			Bond Future	11.3918	11.5427	67.6310	66.8469	8,388
15/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7606.7700	6858.4600	7.6068	6.8585	0
15/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	62.8400	98.6000	0.0628	0.0986	0
15/05/2025	R214 On 06-November-25			Bond Future	11.5023	11.6586	65.6375	64.8382	31,342
15/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2468.0500	2043.0100	2.4681	2.0430	0
15/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1762.8500	2137.1500	1.7629	2.1372	0
15/05/2025	R214 On 05-February-26			Bond Future	11.6277	11.7897	66.8680	66.0534	0
15/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1699.8900	1398.3300	1.6999	1.3983	0
15/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	3607.0000	4120.0300	3.6070	4.1200	0
15/05/2025	R214 On 07-May-26			Bond Future	11.7569	11.9248	64.7964	63.9666	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2434.7000	2074.2700	2.4347	2.0743	0
15/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3581.7700	4051.1500	3.5818	4.0512	0
15/05/2025	R214 On 06-August-26			Bond Future	11.8984	12.0727	65.9751	65.1299	0
15/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3620.1100	3182.0700	3.6201	3.1821	0
15/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3270.8100	3678.0200	3.2708	3.6780	0
15/05/2025	R248 On 07-August-25			Bond Future	11.7559	11.9176	80.2876	79.2858	211,098
15/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	8360.5200	7420.8200	8.3605	7.4208	0
15/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	106.9700	168.9800	0.1070	0.1690	0
15/05/2025	R248 On 06-November-25			Bond Future	11.8761	12.0439	77.3964	76.3752	18,439
15/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	2138.5500	1704.8900	2.1386	1.7049	0
15/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	2984.4000	3571.9100	2.9844	3.5719	0
15/05/2025	R248 On 05-February-26			Bond Future	12.0119	12.1864	78.8471	77.8064	0
15/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1606.1700	1281.9900	1.6062	1.2820	0
15/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5066.6200	5783.1100	5.0666	5.7831	0
15/05/2025	R248 On 07-May-26			Bond Future	12.1512	12.3326	75.8529	74.7927	260
15/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2471.5600	2066.4300	2.4716	2.0664	0
15/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5098.9900	5753.9900	5.0990	5.7540	0
15/05/2025	R248 On 06-August-26			Bond Future	12.3036	12.4925	77.2319	76.1521	0
15/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	4344.7700	3786.9300	4.3448	3.7869	0
15/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	3962.1300	4484.0500	3.9621	4.4841	0
15/05/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
15/05/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0