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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
19/05/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	2029 On 07-August-25			Bond Future	139.0232	139.0715	139.0232	139.0715	5,676
19/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1613.1500	1661.4500	1.6132	1.6615	0
19/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2029 On 06-November-25			Bond Future	140.2883	140.3371	140.2883	140.3371	68
19/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	498.2500	547.0900	0.4983	0.5471	0
19/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2029 On 05-February-26			Bond Future	142.9712	143.0205	142.9712	143.0205	0
19/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2861.1600	2910.5100	2.8612	2.9105	0
19/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2029 On 07-May-26			Bond Future	144.1990	144.2484	144.1990	144.2484	0
19/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2379.0000	2428.4100	2.3790	2.4284	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2029 On 06-August-26			Bond Future	146.8748	146.9245	146.8748	146.9245	0
19/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	2774.7700	2824.5300	2.7748	2.8245	0
19/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2030 On 07-August-25			Bond Future	8.9409	8.9259	96.8515	96.9047	117,476
19/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	494.3600	528.0500	0.4944	0.5281	300
19/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1280.8400	1261.3800	1.2808	1.2614	0
19/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1455.3600	1506.1800	1.4554	1.5062	300
19/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	473.1200	470.7900	0.4731	0.4708	0
19/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3131.5500	3187.2100	3.1316	3.1872	0
19/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	112.7000	115.2100	0.1127	0.1152	300
19/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5285.2500	5339.6500	5.2853	5.3397	1,054
19/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	17.9900	19.2400	0.0180	0.0192	0
19/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7322.3400	7375.6800	7.3223	7.3757	0
19/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	1.3700	1.5600	0.0014	0.0016	0
19/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10495.8100	10548.9600	10.4958	10.5490	0
19/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	1,054
19/05/2025	2030 On 06-November-25			Bond Future	9.0170	9.0010	98.7121	98.7661	0
19/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	745.7800	775.8900	0.7458	0.7759	300
19/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1754.3500	1730.4600	1.7544	1.7305	0
19/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1621.3200	1664.1200	1.6213	1.6641	300
19/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	939.3700	928.1700	0.9394	0.9282	0
19/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2352.2000	2400.4300	2.3522	2.4004	0
19/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	607.1800	601.4100	0.6072	0.6014	0
19/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3785.1700	3838.2400	3.7852	3.8382	0
19/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	278.8700	277.9400	0.2789	0.2779	300
19/05/2025	2030 On 05-February-26			Bond Future	9.1153	9.0982	96.5680	96.6227	0
19/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2161.1500	2203.9400	2.1612	2.2039	0
19/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	971.9700	960.0600	0.9720	0.9601	0
19/05/2025	2030 On 07-May-26			Bond Future	9.2453	9.2269	98.3630	98.4184	0
19/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1882.8200	1920.4300	1.8828	1.9204	0
19/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1447.3600	1429.5500	1.4474	1.4296	0
19/05/2025	2030 On 06-August-26			Bond Future	9.4140	9.3942	96.1532	96.2093	0
19/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1420.4000	1451.7700	1.4204	1.4518	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	1970.8700	1946.2000	1.9709	1.9462	0
19/05/2025	2032 On 07-August-25			Bond Future	9.7232	9.6929	95.9205	96.0599	125,500
19/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	552.3600	615.4800	0.5524	0.6155	300
19/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2051.1800	1974.8900	2.0512	1.9749	0
19/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1670.4100	1778.3600	1.6704	1.7784	300
19/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	863.3800	831.9200	0.8634	0.8319	0
19/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	4075.5600	4211.0800	4.0756	4.2111	0
19/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	201.7000	197.8100	0.2017	0.1978	300
19/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9791.9300	9931.5300	9.7919	9.9315	0
19/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	2.7500	2.9400	0.0028	0.0029	0
19/05/2025	2032 On 06-November-25			Bond Future	9.8231	9.7912	93.6019	93.7438	0
19/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	871.0900	932.1100	0.8711	0.9321	300
19/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	2775.9500	2695.0500	2.7760	2.6951	0
19/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1909.4700	2002.1500	1.9095	2.0022	300
19/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1568.5400	1519.3000	1.5685	1.5193	0
19/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3414.7900	3531.5900	3.4148	3.5316	0
19/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	808.8100	783.6900	0.8088	0.7837	0
19/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	5019.4300	5149.1700	5.0194	5.1492	0
19/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	426.0700	413.8900	0.4261	0.4139	300
19/05/2025	2032 On 05-February-26			Bond Future	9.9401	9.9065	95.3689	95.5133	0
19/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2654.3500	2750.8800	2.6544	2.7509	0
19/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1715.8500	1668.0600	1.7159	1.6681	0
19/05/2025	2032 On 07-May-26			Bond Future	10.0727	10.0373	92.9819	93.1286	0
19/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2491.2000	2579.8200	2.4912	2.5798	0
19/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2212.8000	2154.7500	2.2128	2.1548	0
19/05/2025	2032 On 06-August-26			Bond Future	10.2291	10.1917	94.6816	94.8307	0
19/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2350.9000	2432.7400	2.3509	2.4327	0
19/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2786.7000	2719.5000	2.7867	2.7195	0
19/05/2025	2033 On 07-August-25			Bond Future	130.0517	130.0238	130.0517	130.0238	1,648
19/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1401.7300	1373.8300	1.4017	1.3738	0
19/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2033 On 06-November-25			Bond Future	131.0421	131.0133	131.0421	131.0133	5,288
19/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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19/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2097.9300	2126.7000	2.0979	2.1267	0
19/05/2025	2033 On 05-February-26			Bond Future	133.5482	133.5185	133.5482	133.5185	0
19/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	668.1800	638.4900	0.6682	0.6385	0
19/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2033 On 07-May-26			Bond Future	134.4960	134.4648	134.4960	134.4648	0
19/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	664.0100	695.2200	0.6640	0.6952	0
19/05/2025	2033 On 06-August-26			Bond Future	136.9917	136.9595	136.9917	136.9595	0
19/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2741.6700	2709.4700	2.7417	2.7095	0
19/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2037 On 07-August-25			Bond Future	11.1615	11.1110	83.2876	83.5710	143,540
19/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	137.6700	176.3900	0.1377	0.1764	2,541
19/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	4926.0900	4681.4000	4.9261	4.6814	0
19/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	257.9500	318.4700	0.2580	0.3185	300
19/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	4084.2100	3861.3200	4.0842	3.8613	0
19/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	308.4900	376.8800	0.3085	0.3769	2,341
19/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	3837.0700	3622.0500	3.8371	3.6221	0
19/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	416.6100	500.0900	0.4166	0.5001	200
19/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3412.9200	3212.9900	3.4129	3.2130	0
19/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	1099.7000	1248.8700	1.0997	1.2489	300
19/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	2011.7800	1877.5400	2.0118	1.8775	0
19/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1281.6000	1443.2100	1.2816	1.4432	0
19/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	1796.5900	1674.7900	1.7966	1.6748	2,541
19/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2406.3800	2621.0700	2.4064	2.6211	0
19/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	974.8000	906.0800	0.9748	0.9061	2,541
19/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2517.5100	2735.9100	2.5175	2.7359	7,500
19/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	922.0400	857.0300	0.9220	0.8570	7,500
19/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	4027.6100	4280.5400	4.0276	4.2805	0
19/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	448.3700	417.8900	0.4484	0.4179	2,541
19/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	4071.2000	4324.8000	4.0712	4.3248	0
19/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	439.2900	409.4800	0.4393	0.4095	300
19/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5608.8500	5879.0400	5.6089	5.8790	0
19/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	215.1900	201.9700	0.2152	0.2020	2,541
19/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9542.4700	9824.9400	9.5425	9.8249	0

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19/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	27.4000	26.4600	0.0274	0.0265	0
19/05/2025	2037 On 06-November-25			Bond Future	11.2822	11.2298	84.8875	85.1762	0
19/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	550.5900	624.1600	0.5506	0.6242	300
19/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5009.5900	4794.4300	5.0096	4.7944	0
19/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1461.2600	1597.4600	1.4613	1.5975	300
19/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3032.7800	2880.2500	3.0328	2.8803	0
19/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3362.7900	3569.2000	3.3628	3.5692	0
19/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1481.9800	1399.6600	1.4820	1.3997	0
19/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5409.9000	5654.7000	5.4099	5.6547	0
19/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	776.1900	732.2600	0.7762	0.7323	300
19/05/2025	2037 On 05-February-26			Bond Future	11.4177	11.3632	82.2316	82.5255	0
19/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	1035.2300	1130.0400	1.0352	1.1300	1,930
19/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5311.0300	5111.9500	5.3110	5.1120	0
19/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1501.4500	1621.3800	1.5015	1.6214	1,970
19/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4351.6900	4177.7300	4.3517	4.1777	0
19/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2206.2900	2356.2500	2.2063	2.3563	0
19/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3388.3800	3244.4500	3.3884	3.2445	0
19/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2641.7100	2806.8700	2.6417	2.8069	0
19/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	2952.6200	2823.8900	2.9526	2.8239	1,930
19/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2756.2500	2925.0800	2.7563	2.9251	1,030
19/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	2851.3400	2726.2800	2.8513	2.7263	0
19/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4224.8900	4431.4000	4.2249	4.4314	0
19/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	1893.6400	1806.2600	1.8936	1.8063	1,930
19/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5711.6300	5944.0100	5.7116	5.9440	0
19/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1301.2800	1239.7700	1.3013	1.2398	1,970
19/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7503.4000	7756.8300	7.5034	7.7568	0
19/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	849.9200	809.4600	0.8499	0.8095	1,030
19/05/2025	2037 On 07-May-26			Bond Future	11.5688	11.5121	83.7592	84.0583	0
19/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2562.9700	2714.0200	2.5630	2.7140	0
19/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	3885.6700	3737.6500	3.8857	3.7377	0
19/05/2025	2037 On 06-August-26			Bond Future	11.7405	11.6813	81.0304	81.3346	0
19/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3504.9800	3675.8200	3.5050	3.6758	0
19/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3661.4700	3528.1300	3.6615	3.5281	0
19/05/2025	2038 On 07-August-25			Bond Future	139.7039	139.8948	139.7039	139.8948	2,397

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19/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	143.8500	334.8100	0.1439	0.3348	0
19/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2038 On 06-November-25			Bond Future	142.4217	142.6161	142.4217	142.6161	440
19/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	1458.3200	1263.9400	1.4583	1.2639	0
19/05/2025	2038 On 05-February-26			Bond Future	142.9721	143.1693	142.9721	143.1693	0
19/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	227.9000	30.7100	0.2279	0.0307	0
19/05/2025	2038 On 07-May-26			Bond Future	145.6655	145.8659	145.6655	145.8659	0
19/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	1135.4900	1335.9100	1.1355	1.3359	0
19/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2038 On 06-August-26			Bond Future	146.1558	146.3586	146.1558	146.3586	0
19/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	1435.7500	1638.6100	1.4358	1.6386	0
19/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2040 On 07-August-25			Bond Future	11.5708	11.5153	82.4327	82.7667	52,095
19/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	175.3500	226.3600	0.1754	0.2264	400
19/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	5001.0800	4718.1100	5.0011	4.7181	0
19/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	370.1300	456.0300	0.3701	0.4560	250
19/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	3903.9400	3655.8600	3.9039	3.6559	0
19/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	511.5300	617.7300	0.5115	0.6177	250
19/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3410.0300	3182.2500	3.4100	3.1823	0
19/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1139.9400	1311.0400	1.1399	1.3110	400
19/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2174.0300	2011.1500	2.1740	2.0112	0
19/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	2075.5600	2305.4000	2.0756	2.3054	0
19/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1305.6700	1201.5300	1.3057	1.2015	0
19/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	3261.7200	3535.2300	3.2617	3.5352	0
19/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	746.0200	685.5500	0.7460	0.6856	400
19/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	5090.1100	5398.2300	5.0901	5.3982	0
19/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	333.3700	307.5100	0.3334	0.3075	0
19/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	6059.9000	6377.7500	6.0599	6.3778	0
19/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	218.4100	202.2800	0.2184	0.2023	0
19/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	9457.7300	9789.2100	9.4577	9.7892	0
19/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	47.2300	44.7300	0.0472	0.0447	0
19/05/2025	2040 On 06-November-25			Bond Future	11.6958	11.6382	84.0162	84.3565	292

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2845.6500	3063.9000	2.8457	3.0639	0
19/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	2002.9700	1880.9500	2.0030	1.8810	0
19/05/2025	2040 On 05-February-26			Bond Future	11.8348	11.7750	81.0933	81.4397	0
19/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	2018.3000	2179.1800	2.0183	2.1792	0
19/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	4045.4300	3859.9200	4.0454	3.8599	0
19/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2956.4700	3154.8100	2.9565	3.1548	475
19/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3042.1200	2894.0700	3.0421	2.8941	0
19/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	8334.1200	8635.2200	8.3341	8.6352	0
19/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	847.5600	802.2700	0.8476	0.8023	475
19/05/2025	2040 On 07-May-26			Bond Future	11.9879	11.9257	82.5993	82.9519	0
19/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2568.9000	2739.5200	2.5689	2.7395	0
19/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4395.6600	4213.7100	4.3957	4.2137	0
19/05/2025	2040 On 06-August-26			Bond Future	12.1602	12.0954	79.5983	79.9571	0
19/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	4043.2300	4249.8100	4.0432	4.2498	0
19/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	3878.7500	3726.5800	3.8788	3.7266	0
19/05/2025	2044 On 07-August-25			Bond Future	11.8355	11.7800	77.3264	77.6628	42,533
19/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	21.8100	31.9900	0.0218	0.0320	9,000
19/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	7899.9900	7573.7500	7.9000	7.5738	0
19/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	430.9500	525.8100	0.4310	0.5258	9,000
19/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	3780.0500	3538.4900	3.7801	3.5385	0
19/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1716.9400	1927.9300	1.7169	1.9279	0
19/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1629.2100	1503.7800	1.6292	1.5038	9,000
19/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	3023.6800	3290.9300	3.0237	3.2909	0
19/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	870.5600	801.3900	0.8706	0.8014	5,600
19/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	8375.0500	8706.3600	8.3751	8.7064	0
19/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	86.6700	81.5600	0.0867	0.0816	0
19/05/2025	2044 On 06-November-25			Bond Future	11.9599	11.9024	78.8117	79.1545	71,530
19/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2163.8300	2354.4100	2.1638	2.3544	0
19/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2640.8400	2488.6500	2.6408	2.4887	0
19/05/2025	2044 On 06-November-25	12.00	Call	Bond Future	2543.8200	2750.7400	2.5438	2.7507	0
19/05/2025	2044 On 06-November-25	12.00	Put	Bond Future	2306.4000	2170.5500	2.3064	2.1706	5,800
19/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3237.0300	3468.7900	3.2370	3.4688	0
19/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1832.4700	1721.4600	1.8325	1.7215	5,600
19/05/2025	2044 On 06-November-25	12.25	Call	Bond Future	3420.5800	3658.0300	3.4206	3.6580	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2025	2044 On 06-November-25	12.25	Put	Bond Future	1728.7600	1623.4400	1.7288	1.6234	5,800
19/05/2025	2044 On 05-February-26			Bond Future	12.0975	12.0378	75.9157	76.2647	0
19/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1603.1500	1743.2800	1.6032	1.7433	0
19/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	4840.1300	4631.2700	4.8401	4.6313	0
19/05/2025	2044 On 07-May-26			Bond Future	12.2477	12.1857	77.3255	77.6807	0
19/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2298.5500	2458.4200	2.2986	2.4584	0
19/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	4924.8500	4729.4700	4.9249	4.7295	0
19/05/2025	2044 On 06-August-26			Bond Future	12.4158	12.3512	74.3532	74.7145	0
19/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	4050.7100	4257.7300	4.0507	4.2577	0
19/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	4027.1300	3872.7600	4.0271	3.8728	0
19/05/2025	2046 On 07-August-25			Bond Future	120.4484	120.4224	120.4484	120.4224	11,914
19/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1758.3700	1732.3800	1.7584	1.7324	0
19/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2046 On 06-November-25			Bond Future	120.5296	120.5025	120.5296	120.5025	7,518
19/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	4880.4200	4907.5100	4.8804	4.9075	0
19/05/2025	2046 On 05-February-26			Bond Future	122.8342	122.8062	122.8342	122.8062	0
19/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	1184.1500	1156.1600	1.1842	1.1562	0
19/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2046 On 07-May-26			Bond Future	122.8437	122.8143	122.8437	122.8143	0
19/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2106.2600	2135.7500	2.1063	2.1358	0
19/05/2025	2046 On 06-August-26			Bond Future	125.1214	125.0908	125.1214	125.0908	0
19/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2741.4300	2710.8200	2.7414	2.7108	0
19/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2050 On 07-August-25			Bond Future	118.8443	119.0158	118.8443	119.0158	10,256
19/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	1045.6800	874.2200	1.0457	0.8742	0
19/05/2025	2050 On 06-November-25			Bond Future	121.1564	121.3310	121.1564	121.3310	5,780
19/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3263.5700	3089.0300	3.2636	3.0890	0
19/05/2025	2050 On 05-February-26			Bond Future	121.0523	121.2294	121.0523	121.2294	0
19/05/2025	2050 On 05-February-26	122.82	Call	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
19/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1767.7200	1590.5700	1.7677	1.5906	0
19/05/2025	2050 On 07-May-26			Bond Future	123.3326	123.5128	123.3326	123.5128	0
19/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	737.4000	557.2400	0.7374	0.5572	0
19/05/2025	2050 On 06-August-26			Bond Future	123.1561	123.3381	123.1561	123.3381	0
19/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	68.0900	0.0000	0.0681	0
19/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	113.9200	0.0000	0.1139	0.0000	0
19/05/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	AL37 On 08-May-25			Index Future	1107.8320	1107.8320	1107.8320	1,107.8320	0
19/05/2025	AL37 On 07-August-25			Index Future	1130.7810	1131.8160	1130.7810	1,131.8160	0
19/05/2025	AL37 On 06-November-25			Index Future	1152.5140	1153.5630	1152.5140	1,153.5630	0
19/05/2025	AL37 On 05-February-26			Index Future	1174.2990	1175.3580	1174.2990	1,175.3580	0
19/05/2025	AL37 On 07-May-26			Index Future	1196.1860	1197.2530	1196.1860	1,197.2530	0
19/05/2025	AL37 On 06-August-26			Index Future	1217.9130	1218.9870	1217.9130	1,218.9870	0
19/05/2025	AL7T On 08-May-25			Index Future	1305.4120	1305.4120	1305.4120	1,305.4120	0
19/05/2025	AL7T On 07-August-25			Index Future	1340.9560	1344.8190	1340.9560	1,344.8190	0
19/05/2025	AL7T On 06-November-25			Index Future	1366.7280	1370.6580	1366.7280	1,370.6580	0
19/05/2025	AL7T On 05-February-26			Index Future	1392.5630	1396.5550	1392.5630	1,396.5550	0
19/05/2025	AL7T On 07-May-26			Index Future	1418.5170	1422.5700	1418.5170	1,422.5700	0
19/05/2025	AL7T On 06-August-26			Index Future	1444.2830	1448.3950	1444.2830	1,448.3950	0
19/05/2025	ALBI On 08-May-25			Index Future	1117.9880	1117.9880	1117.9880	1,117.9880	0
19/05/2025	ALBI On 07-August-25			Index Future	1147.2450	1149.8940	1147.2450	1,149.8940	77
19/05/2025	ALBI On 06-November-25			Index Future	1169.2940	1171.9880	1169.2940	1,171.9880	0
19/05/2025	ALBI On 05-February-26			Index Future	1191.3970	1194.1310	1191.3970	1,194.1310	0
19/05/2025	ALBI On 07-May-26			Index Future	1213.6020	1216.3760	1213.6020	1,216.3760	0
19/05/2025	ALBI On 06-August-26			Index Future	1235.6450	1238.4570	1235.6450	1,238.4570	0
19/05/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C007 On 31-January-37			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
19/05/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/05/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
19/05/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
19/05/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	CI58 On 31-January-58			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
19/05/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	ES33 On 07-August-25			Bond Future	11.3592	11.3139	82.9621	83.1662	0
19/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9157.5200	9361.6000	9.1575	9.3616	0
19/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	ES33 On 06-November-25			Bond Future	11.5154	11.4680	80.7802	80.9881	0
19/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2130.0100	2337.8900	2.1300	2.3379	0
19/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	ES33 On 05-February-26			Bond Future	11.6933	11.6437	82.3240	82.5356	0
19/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	871.4500	659.8500	0.8715	0.6599	0
19/05/2025	ES33 On 07-May-26			Bond Future	11.8831	11.8310	80.0775	80.2928	0
19/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	803.0200	587.7000	0.8030	0.5877	0
19/05/2025	ES33 On 06-August-26			Bond Future	12.0972	12.0426	81.5587	81.7777	0
19/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	309.9000	90.9400	0.3099	0.0909	0
19/05/2025	ES42 On 07-August-25			Bond Future	12.0263	11.9708	77.3495	77.6666	0
19/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9077.3100	9394.4600	9.0773	9.3945	0
19/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	ES42 On 06-November-25			Bond Future	12.1626	12.1050	74.5889	74.9120	0
19/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1254.9800	1578.1100	1.2550	1.5781	0
19/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	ES42 On 05-February-26			Bond Future	12.3090	12.2492	76.0135	76.3426	0
19/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2586.2300	2257.1600	2.5862	2.2572	0
19/05/2025	ES42 On 07-May-26			Bond Future	12.4682	12.4061	73.1788	73.5138	0
19/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1462.6200	1127.6000	1.4626	1.1276	0
19/05/2025	ES42 On 06-August-26			Bond Future	12.6395	12.5748	74.5297	74.8706	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	55.3300	396.2600	0.0553	0.3963	0
19/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	GOVI On 08-May-25			GOVI	1101.8720	1101.8720	1101.8720	1,101.8720	0
19/05/2025	GOVI On 07-August-25			GOVI	1130.3480	1132.8420	1130.3480	1,132.8420	655
19/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1193480.0000	1218420.0000	119.3480	121.8420	0
19/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	GOVI On 06-November-25			GOVI	1152.0730	1154.6090	1152.0730	1,154.6090	0
19/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	400730.0000	426090.0000	40.0730	42.6090	0
19/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	GOVI On 05-February-26			GOVI	1173.8500	1176.4240	1173.8500	1,176.4240	0
19/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	238500.0000	264240.0000	23.8500	26.4240	0
19/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	GOVI On 07-May-26			GOVI	1195.7280	1198.3380	1195.7280	1,198.3380	0
19/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	187280.0000	213380.0000	18.7280	21.3380	0
19/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	GOVI On 06-August-26			GOVI	1217.4470	1220.0920	1217.4470	1,220.0920	0
19/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	284470.0000	310920.0000	28.4470	31.0920	0
19/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
19/05/2025	IGOV On 08-May-25			Index Future	374.3390	374.3390	374.3390	374.3390	0
19/05/2025	IGOV On 07-August-25			Index Future	382.2390	382.2700	382.2390	382.2700	713
19/05/2025	IGOV On 06-November-25			Index Future	389.6780	389.7070	389.6780	389.7070	8
19/05/2025	IGOV On 05-February-26			Index Future	397.1340	397.1610	397.1340	397.1610	0
19/05/2025	IGOV On 07-May-26			Index Future	404.6250	404.6480	404.6250	404.6480	0
19/05/2025	IGOV On 06-August-26			Index Future	412.0610	412.0800	412.0610	412.0800	0
19/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
19/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
19/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
19/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
19/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
19/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
19/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
19/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
19/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
19/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
19/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
19/05/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
19/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
19/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
19/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
19/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
19/05/2025	R033 On 07-August-25			Bond Future	9.8747	9.8340	104.2986	104.5146	6,781
19/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2894.4900	3079.7900	2.8945	3.0798	0
19/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	518.5200	487.8600	0.5185	0.4879	0
19/05/2025	R033 On 06-November-25			Bond Future	9.9755	9.9329	101.2581	101.4780	0
19/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	3039.7200	3200.4500	3.0397	3.2005	0
19/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1237.0600	1177.8500	1.2371	1.1779	0
19/05/2025	R033 On 05-February-26			Bond Future	10.0920	10.0472	103.1695	103.3933	0
19/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3592.1100	3749.0300	3.5921	3.7490	0
19/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1632.4100	1565.5500	1.6324	1.5656	0
19/05/2025	R033 On 07-May-26			Bond Future	10.2227	10.1757	100.0435	100.2710	0
19/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3116.7800	3256.5900	3.1168	3.2566	0
19/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2361.5400	2273.7900	2.3615	2.2738	0
19/05/2025	R033 On 06-August-26			Bond Future	10.3746	10.3250	101.8713	102.1027	0
19/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2630.0500	2752.9700	2.6301	2.7530	0
19/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3213.0100	3104.5300	3.2130	3.1045	0
19/05/2025	R035 On 07-August-25			Bond Future	10.5605	10.5098	93.9804	94.2612	89,033
19/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	419.6300	504.8900	0.4196	0.5049	300
19/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3126.8800	2931.3200	3.1269	2.9313	0
19/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1515.3700	1692.5500	1.5154	1.6926	300
19/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1407.9800	1304.3400	1.4080	1.3043	0
19/05/2025	R035 On 07-August-25	10.90	Call	Bond Future	2621.7500	2844.2800	2.6218	2.8443	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2025	R035 On 07-August-25	10.90	Put	Bond Future	772.8700	714.5800	0.7729	0.7146	8,500
19/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	4300.9800	4557.4600	4.3010	4.5575	0
19/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	338.5000	314.1600	0.3385	0.3142	17,500
19/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4480.4100	4739.1200	4.4804	4.7391	0
19/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	310.3500	288.2400	0.3104	0.2882	300
19/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10618.9500	10899.5000	10.6190	10.8995	0
19/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	10.3400	10.0700	0.0103	0.0101	0
19/05/2025	R035 On 06-November-25			Bond Future	10.6758	10.6229	91.2808	91.5668	10,866
19/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	542.8700	616.2500	0.5429	0.6163	2,000
19/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	4805.4200	4592.7500	4.8054	4.5928	0
19/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	785.6600	879.4600	0.7857	0.8795	300
19/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4079.0400	3886.7900	4.0790	3.8868	0
19/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1441.9400	1577.7500	1.4419	1.5778	2,000
19/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	2891.6400	2741.4000	2.8916	2.7414	0
19/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1513.9700	1653.5700	1.5140	1.6536	2,000
19/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	2798.4800	2652.0300	2.7985	2.6520	0
19/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1874.7300	2031.5900	1.8747	2.0316	300
19/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2393.6600	2264.4700	2.3937	2.2645	0
19/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2980.0500	3176.4500	2.9801	3.1765	2,000
19/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1569.4900	1479.8400	1.5695	1.4798	0
19/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	3014.1100	3211.4800	3.0141	3.2115	250
19/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1550.7500	1462.0700	1.5508	1.4621	0
19/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3910.4200	4129.8100	3.9104	4.1298	0
19/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1140.6400	1073.9800	1.1406	1.0740	0
19/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4800.7700	5036.5100	4.8008	5.0365	0
19/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	851.9500	801.6400	0.8520	0.8016	2,000
19/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4880.7700	5117.7600	4.8808	5.1178	0
19/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	830.4500	781.3900	0.8305	0.7814	250
19/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5780.5600	6029.6900	5.7806	6.0297	0
19/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	624.3200	587.4000	0.6243	0.5874	300
19/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6968.1800	7228.9300	6.9682	7.2289	0
19/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	432.1500	406.8500	0.4322	0.4069	250
19/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	7140.5700	7402.6800	7.1406	7.4027	0
19/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	409.9200	385.9800	0.4099	0.3860	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
19/05/2025	R035 On 05-February-26			Bond Future	10.8071	10.7519	93.0043	93.2954	0
19/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1727.2600	1859.0200	1.7273	1.8590	2,000
19/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3686.8200	3527.4600	3.6868	3.5275	0
19/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2627.8500	2793.8200	2.6279	2.7938	0
19/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2718.0800	2592.9300	2.7181	2.5929	0
19/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	3070.1900	3249.6100	3.0702	3.2496	2,000
19/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2374.9200	2263.2200	2.3749	2.2632	0
19/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8600.6100	8863.7700	8.6006	8.8638	0
19/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	537.2300	509.2700	0.5372	0.5093	2,000
19/05/2025	R035 On 07-May-26			Bond Future	10.9439	10.8862	90.2287	90.5250	0
19/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2803.3200	2964.7600	2.8033	2.9648	0
19/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3234.9100	3100.0900	3.2349	3.1001	0
19/05/2025	R035 On 06-August-26			Bond Future	11.1005	11.0402	91.8784	92.1797	0
19/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3315.1100	3482.1900	3.3151	3.4822	0
19/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3517.5200	3383.2300	3.5175	3.3832	0
19/05/2025	R038 On 07-August-25			Bond Future	11.2097	11.1489	101.7191	102.1198	6,386
19/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1798.8600	2048.7500	1.7989	2.0488	0
19/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1600.4200	1449.6200	1.6004	1.4496	0
19/05/2025	R038 On 06-November-25			Bond Future	11.3379	11.2745	98.1877	98.5958	0
19/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1452.0100	1625.7000	1.4520	1.6257	1,770
19/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	3791.7000	3557.2200	3.7917	3.5572	0
19/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2208.0100	2428.2100	2.2080	2.4282	0
19/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	2839.7900	2651.8200	2.8398	2.6518	0
19/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6831.9800	7184.3500	6.8320	7.1844	0
19/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	751.3300	695.5300	0.7513	0.6955	1,770
19/05/2025	R038 On 05-February-26			Bond Future	11.4789	11.4129	100.0408	100.4564	0
19/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2999.9200	3231.2700	2.9999	3.2313	0
19/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3244.4100	3060.1300	3.2444	3.0601	0
19/05/2025	R038 On 07-May-26			Bond Future	11.6313	11.5626	96.4148	96.8378	0
19/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2996.4000	3209.0000	2.9964	3.2090	0
19/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4430.8700	4220.4500	4.4309	4.2205	0
19/05/2025	R038 On 06-August-26			Bond Future	11.8003	11.7286	98.1753	98.6057	0
19/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	4044.8700	4283.6200	4.0449	4.2836	0
19/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4226.4900	4034.8700	4.2265	4.0349	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2025	R053 On 07-August-25			Bond Future	11.7139	11.6583	103.4976	103.9509	22,570
19/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	10803.8800	11248.6400	10.8039	11.2486	0
19/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	140.3300	131.8300	0.1403	0.1318	0
19/05/2025	R053 On 06-November-25			Bond Future	11.8340	11.7762	99.6219	100.0838	0
19/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	3060.8100	3320.8700	3.0608	3.3209	0
19/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3653.1500	3451.3400	3.6532	3.4513	0
19/05/2025	R053 On 05-February-26			Bond Future	11.9640	11.9040	101.5021	101.9723	0
19/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2356.1800	2555.3300	2.3562	2.5553	0
19/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	6187.8500	5916.7700	6.1879	5.9168	0
19/05/2025	R053 On 07-May-26			Bond Future	12.1025	12.0402	97.5259	98.0046	0
19/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	3301.7700	3524.2700	3.3018	3.5243	0
19/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	6551.0300	6294.8300	6.5510	6.2948	0
19/05/2025	R053 On 06-August-26			Bond Future	12.2539	12.1890	99.3062	99.7933	0
19/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5517.9900	5799.3300	5.5180	5.7993	0
19/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5323.0900	5117.3500	5.3231	5.1174	0
19/05/2025	R186 On 07-August-25			Bond Future	8.0769	8.0777	104.5290	104.5280	180,617
19/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1469.6300	1469.5500	1.4696	1.4696	1,983
19/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	7.8100	8.7500	0.0078	0.0088	0
19/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2043.9600	2043.2900	2.0440	2.0433	0
19/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	2.0700	2.4200	0.0021	0.0024	0
19/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2754.4900	2753.5400	2.7545	2.7535	0
19/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.2500	0.3200	0.0003	0.0003	1,983
19/05/2025	R186 On 06-November-25			Bond Future	8.1428	8.1439	106.5374	106.5361	447
19/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	290.6100	292.6000	0.2906	0.2926	0
19/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	304.1500	307.3700	0.3042	0.3074	0
19/05/2025	R186 On 05-February-26			Bond Future	8.2964	8.2984	103.2429	103.2413	0
19/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	379.1400	380.0700	0.3791	0.3801	0
19/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	268.6400	271.1700	0.2686	0.2712	0
19/05/2025	R186 On 07-May-26			Bond Future	8.6353	8.6386	105.1622	105.1603	0
19/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	310.5400	310.7600	0.3105	0.3108	0
19/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	278.2700	280.4700	0.2783	0.2805	0
19/05/2025	R186 On 06-August-26			Bond Future	9.5016	9.5085	101.7792	101.7767	0
19/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	62.7000	62.6000	0.0627	0.0626	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	392.8500	395.1800	0.3929	0.3952	0
19/05/2025	R202 On 07-August-25			Bond Future	269.3760	269.3166	269.3760	269.3166	1,405
19/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2223.9700	2283.4200	2.2240	2.2834	0
19/05/2025	R202 On 06-November-25			Bond Future	274.6170	274.5559	274.6170	274.5559	460
19/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1022.9600	1084.1400	1.0230	1.0841	0
19/05/2025	R202 On 05-February-26			Bond Future	274.5163	274.4521	274.5163	274.4521	0
19/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3303.7000	3367.8900	3.3037	3.3679	0
19/05/2025	R202 On 07-May-26			Bond Future	279.6884	279.6221	279.6884	279.6221	0
19/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	2138.3600	2072.0900	2.1384	2.0721	0
19/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	R202 On 06-August-26			Bond Future	279.4285	279.3578	279.4285	279.3578	0
19/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	568.4500	497.8400	0.5685	0.4978	0
19/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	R209 On 07-August-25			Bond Future	10.8956	10.8503	73.4331	73.6581	10,920
19/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	8179.8400	8404.3600	8.1798	8.4044	0
19/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	25.0500	24.4900	0.0251	0.0245	0
19/05/2025	R209 On 06-November-25			Bond Future	11.0074	10.9603	71.6912	71.9205	6,367
19/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2720.0100	2879.2800	2.7200	2.8793	0
19/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1458.0600	1387.9700	1.4581	1.3880	0
19/05/2025	R209 On 05-February-26			Bond Future	11.1311	11.0822	73.0447	73.2781	0
19/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1991.2800	2112.8300	1.9913	2.1128	0
19/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	2958.4600	2846.6200	2.9585	2.8466	0
19/05/2025	R209 On 07-May-26			Bond Future	11.2651	11.2143	71.2511	71.4886	0
19/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2368.3500	2492.8400	2.3684	2.4928	0
19/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3287.1200	3174.0700	3.2871	3.1741	0
19/05/2025	R209 On 06-August-26			Bond Future	11.4147	11.3619	72.5536	72.7953	0
19/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3151.4800	3288.5600	3.1515	3.2886	0
19/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3264.3700	3159.8000	3.2644	3.1598	0
19/05/2025	R210 On 07-August-25			Bond Future	251.3195	251.4750	251.3195	251.4750	967
19/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	2879.4900	3034.9500	2.8795	3.0350	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	R210 On 06-November-25			Bond Future	252.7797	252.9374	252.7797	252.9374	300
19/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	639.7200	797.3700	0.6397	0.7974	0
19/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	R210 On 05-February-26			Bond Future	257.6136	257.7735	257.6136	257.7735	0
19/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	4513.5600	4673.4600	4.5136	4.6735	0
19/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	R210 On 07-May-26			Bond Future	258.9745	259.1356	258.9745	259.1356	0
19/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	3574.4800	3735.5500	3.5745	3.7356	0
19/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	R210 On 06-August-26			Bond Future	263.7785	263.9416	263.7785	263.9416	0
19/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	3938.4800	4101.5700	3.9385	4.1016	0
19/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
19/05/2025	R213 On 07-August-25			Bond Future	9.3472	9.3219	93.1420	93.2432	15,651
19/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8676.3500	8777.7100	8.6764	8.7777	0
19/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	1.4700	1.6200	0.0015	0.0016	0
19/05/2025	R213 On 06-November-25			Bond Future	9.4396	9.4128	91.3781	91.4812	77,772
19/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2950.6900	3037.6800	2.9507	3.0377	0
19/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	642.1700	626.1500	0.6422	0.6262	0
19/05/2025	R213 On 05-February-26			Bond Future	9.5526	9.5242	93.1038	93.2085	0
19/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2486.1300	2561.0200	2.4861	2.5610	0
19/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1252.5600	1222.7700	1.2526	1.2228	0
19/05/2025	R213 On 07-May-26			Bond Future	9.6758	9.6457	91.2825	91.3889	0
19/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2170.7400	2237.4900	2.1707	2.2375	0
19/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1732.9800	1693.4000	1.7330	1.6934	0
19/05/2025	R213 On 06-August-26			Bond Future	9.8269	9.7950	92.9529	93.0609	0
19/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1868.9800	1927.8400	1.8690	1.9278	0
19/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2332.1800	2283.1300	2.3322	2.2831	0
19/05/2025	R214 On 07-August-25			Bond Future	11.4260	11.3705	67.4519	67.7429	8,388
19/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7425.3700	7712.7600	7.4254	7.7128	0
19/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	60.5400	56.9000	0.0605	0.0569	0
19/05/2025	R214 On 06-November-25			Bond Future	11.5391	11.4816	65.4482	65.7447	31,342
19/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2329.9000	2515.7400	2.3299	2.5157	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1814.0100	1703.3600	1.8140	1.7034	0
19/05/2025	R214 On 05-February-26			Bond Future	11.6640	11.6045	66.6840	66.9858	0
19/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1600.4700	1734.0300	1.6005	1.7340	0
19/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	3691.6300	3523.3300	3.6916	3.5233	0
19/05/2025	R214 On 07-May-26			Bond Future	11.7914	11.7298	64.6245	64.9318	0
19/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2327.1900	2480.7900	2.3272	2.4808	0
19/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3646.1700	3492.4800	3.6462	3.4925	0
19/05/2025	R214 On 06-August-26			Bond Future	11.9330	11.8691	65.8059	66.1186	0
19/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3502.1300	3682.9500	3.5021	3.6830	0
19/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3322.0300	3190.1700	3.3220	3.1902	0
19/05/2025	R248 On 07-August-25			Bond Future	11.8003	11.7447	80.0102	80.3575	211,098
19/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	8084.0800	8424.4800	8.0841	8.4245	0
19/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	107.8900	101.0200	0.1079	0.1010	0
19/05/2025	R248 On 06-November-25			Bond Future	11.9235	11.8659	77.1056	77.4594	18,439
19/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1971.5700	2154.2900	1.9716	2.1543	0
19/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3108.1800	2937.1200	3.1082	2.9371	0
19/05/2025	R248 On 05-February-26			Bond Future	12.0594	11.9995	78.5613	78.9215	0
19/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1480.9000	1616.6700	1.4809	1.6167	0
19/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5227.1300	5002.6600	5.2271	5.0027	0
19/05/2025	R248 On 07-May-26			Bond Future	12.1974	12.1353	75.5801	75.9468	260
19/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2330.6900	2493.6200	2.3307	2.4936	0
19/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5230.9000	5027.1300	5.2309	5.0271	0
19/05/2025	R248 On 06-August-26			Bond Future	12.3505	12.2859	76.9610	77.3341	0
19/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	4174.2200	4388.9400	4.1742	4.3889	0
19/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	4062.4500	3904.0300	4.0625	3.9040	0
19/05/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
19/05/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0