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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
21/05/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	2029 On 07-August-25			Bond Future	138.2532	138.8739	138.2532	138.8739	5,437
21/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	843.1500	1463.9100	0.8432	1.4639	0
21/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2029 On 06-November-25			Bond Future	139.5044	140.1366	139.5044	140.1366	68
21/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	346.5700	0.0000	0.3466	0
21/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	285.6100	0.0000	0.2856	0.0000	0
21/05/2025	2029 On 05-February-26			Bond Future	142.1741	142.8170	142.1741	142.8170	0
21/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2064.1000	2707.0100	2.0641	2.7070	0
21/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2029 On 07-May-26			Bond Future	143.3853	144.0426	143.3853	144.0426	0
21/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	1565.2500	2222.6300	1.5653	2.2226	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2029 On 06-August-26			Bond Future	146.0481	146.7160	146.0481	146.7160	0
21/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	1948.0500	2616.0300	1.9481	2.6160	0
21/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2030 On 07-August-25			Bond Future	8.9266	8.9188	96.9023	96.9300	117,227
21/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	502.8900	518.0000	0.5029	0.5180	300
21/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1238.6300	1225.9800	1.2386	1.2260	0
21/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1480.0000	1504.0500	1.4800	1.5041	300
21/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	447.0200	443.3100	0.4470	0.4433	0
21/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3172.3400	3200.0500	3.1723	3.2001	0
21/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	102.7500	102.7000	0.1028	0.1027	300
21/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5333.6600	5361.6400	5.3337	5.3616	1,054
21/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	15.6600	15.8800	0.0157	0.0159	0
21/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7372.8200	7400.6200	7.3728	7.4006	0
21/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	1.1100	1.1500	0.0011	0.0012	0
21/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10546.5400	10574.3000	10.5465	10.5743	0
21/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
21/05/2025	2030 On 06-November-25			Bond Future	9.0015	8.9933	98.7645	98.7923	0
21/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	758.9000	772.7700	0.7589	0.7728	300
21/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1715.0500	1701.1300	1.7151	1.7011	0
21/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1645.4000	1665.6700	1.6454	1.6657	300
21/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	911.0300	903.5100	0.9110	0.9035	0
21/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2383.0300	2406.2300	2.3830	2.4062	0
21/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	585.5900	581.0000	0.5856	0.5810	0
21/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3825.0600	3851.1700	3.8251	3.8512	0
21/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	266.3400	264.6600	0.2663	0.2647	300
21/05/2025	2030 On 05-February-26			Bond Future	9.0982	9.0896	96.6227	96.6501	0
21/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2190.4600	2210.6500	2.1905	2.2107	0
21/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	946.6100	939.4400	0.9466	0.9394	0
21/05/2025	2030 On 07-May-26			Bond Future	9.2264	9.2175	98.4200	98.4469	0
21/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1909.6600	1926.9800	1.9097	1.9270	0
21/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1417.2100	1407.6200	1.4172	1.4076	0
21/05/2025	2030 On 06-August-26			Bond Future	9.3929	9.3837	96.2128	96.2390	0
21/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1444.0000	1458.0500	1.4440	1.4581	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	1934.9000	1922.7100	1.9349	1.9227	0
21/05/2025	2032 On 07-August-25			Bond Future	9.7034	9.7117	96.0118	95.9734	125,656
21/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	568.0300	562.3900	0.5680	0.5624	300
21/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	1975.6300	2008.3600	1.9756	2.0084	0
21/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1711.7900	1695.4300	1.7118	1.6954	300
21/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	813.5400	835.5500	0.8135	0.8356	0
21/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	4148.0000	4118.0600	4.1480	4.1181	0
21/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	182.9200	191.3500	0.1829	0.1914	300
21/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9882.6200	9844.4900	9.8826	9.8445	0
21/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	2.2200	2.4600	0.0022	0.0025	0
21/05/2025	2032 On 06-November-25			Bond Future	9.8021	9.8110	93.6955	93.6559	0
21/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	893.6300	884.7100	0.8936	0.8847	300
21/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	2704.8700	2735.5500	2.7049	2.7356	0
21/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1950.3500	1933.7500	1.9504	1.9338	300
21/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1515.8000	1538.8000	1.5158	1.5388	0
21/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3473.9100	3449.5000	3.4739	3.4495	0
21/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	774.3100	789.5000	0.7743	0.7895	0
21/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	5091.3000	5061.3500	5.0913	5.0614	0
21/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	404.3200	413.9700	0.4043	0.4140	300
21/05/2025	2032 On 05-February-26			Bond Future	9.9176	9.9272	95.4655	95.4243	0
21/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2702.6300	2682.5300	2.7026	2.6825	0
21/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1667.5600	1688.6900	1.6676	1.6887	0
21/05/2025	2032 On 07-May-26			Bond Future	10.0486	10.0590	93.0815	93.0386	0
21/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2537.8300	2518.1100	2.5378	2.5181	0
21/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2159.8000	2183.0300	2.1598	2.1830	0
21/05/2025	2032 On 06-August-26			Bond Future	10.2033	10.2145	94.7845	94.7397	0
21/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2395.5200	2376.3800	2.3955	2.3764	0
21/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2728.4100	2754.0900	2.7284	2.7541	0
21/05/2025	2033 On 07-August-25			Bond Future	130.1634	130.0344	130.1634	130.0344	1,648
21/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1513.4000	1384.3600	1.5134	1.3844	0
21/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2033 On 06-November-25			Bond Future	131.1567	131.0247	131.1567	131.0247	5,288
21/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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21/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	1983.3200	2115.2600	1.9833	2.1153	0
21/05/2025	2033 On 05-February-26			Bond Future	133.6667	133.5309	133.6667	133.5309	0
21/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	786.6700	650.9300	0.7867	0.6509	0
21/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2033 On 07-May-26			Bond Future	134.6158	134.4790	134.6158	134.4790	0
21/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	544.2100	681.0300	0.5442	0.6810	0
21/05/2025	2033 On 06-August-26			Bond Future	137.1157	136.9749	137.1157	136.9749	0
21/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2865.7100	2724.8800	2.8657	2.7249	0
21/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2037 On 07-August-25			Bond Future	11.1352	11.1342	83.4354	83.4409	142,370
21/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	144.1100	148.2300	0.1441	0.1482	2,541
21/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	4784.7600	4783.3700	4.7848	4.7834	0
21/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	269.8500	275.9300	0.2699	0.2759	300
21/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	3948.3400	3948.9100	3.9483	3.9489	0
21/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	322.6000	329.3300	0.3226	0.3293	2,341
21/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	3703.4100	3704.6300	3.7034	3.7046	0
21/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	435.2800	443.1700	0.4353	0.4432	200
21/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3283.8200	3286.2000	3.2838	3.2862	0
21/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	1143.3100	1155.0300	1.1433	1.1550	300
21/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	1907.6200	1913.8300	1.9076	1.9138	0
21/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1330.9400	1343.1200	1.3309	1.3431	0
21/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	1698.1600	1704.8300	1.6982	1.7048	2,541
21/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2484.8500	2497.7700	2.4849	2.4978	0
21/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	905.5000	912.9100	0.9055	0.9129	2,541
21/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2598.3800	2611.2600	2.5984	2.6113	7,500
21/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	855.1400	862.5100	0.8551	0.8625	7,500
21/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	4134.4100	4145.9100	4.1344	4.1459	0
21/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	407.4000	413.3900	0.4074	0.4134	2,541
21/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	4178.6000	4190.0400	4.1786	4.1900	0
21/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	398.9200	404.8500	0.3989	0.4049	300
21/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5732.9500	5742.5900	5.7330	5.7426	0
21/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	191.5200	195.6500	0.1915	0.1957	2,541
21/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9685.8300	9692.3300	9.6858	9.6923	0

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21/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	22.9900	23.9800	0.0230	0.0240	0
21/05/2025	2037 On 06-November-25			Bond Future	11.2548	11.2538	85.0387	85.0439	0
21/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	573.2300	578.5600	0.5732	0.5786	300
21/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	4881.0100	4881.1700	4.8810	4.8812	0
21/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1510.0100	1518.2400	1.5100	1.5182	300
21/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	2930.3100	2933.3700	2.9303	2.9334	0
21/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3447.7200	3457.4400	3.4477	3.4574	0
21/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1415.6900	1420.2400	1.4157	1.4202	0
21/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5519.2500	5528.5600	5.5193	5.5286	0
21/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	734.3200	738.4600	0.7343	0.7385	300
21/05/2025	2037 On 05-February-26			Bond Future	11.3889	11.3880	82.3868	82.3912	0
21/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	1069.7500	1075.1700	1.0698	1.0752	1,930
21/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5190.3800	5191.3200	5.1904	5.1913	0
21/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1547.1100	1553.4800	1.5471	1.5535	1,970
21/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4242.1800	4244.0700	4.2422	4.2441	0
21/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2266.1600	2273.4300	2.2662	2.2734	0
21/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3293.0800	3295.8700	3.2931	3.2959	0
21/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2709.1800	2716.8000	2.7092	2.7168	0
21/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	2864.9200	2868.0600	2.8649	2.8681	1,930
21/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2825.6000	2833.3000	2.8256	2.8333	1,030
21/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	2765.5200	2768.7400	2.7655	2.7687	0
21/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4314.6300	4322.8100	4.3146	4.3228	0
21/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	1828.2100	1831.9100	1.8282	1.8319	1,930
21/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5816.8300	5824.9500	5.8168	5.8250	0
21/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1251.3100	1254.9500	1.2513	1.2550	1,970
21/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7622.4400	7630.1700	7.6224	7.6302	0
21/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	813.7900	817.0400	0.8138	0.8170	1,030
21/05/2025	2037 On 07-May-26			Bond Future	11.5386	11.5379	83.9184	83.9220	0
21/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2626.7500	2632.9100	2.6268	2.6329	0
21/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	3790.2800	3792.7500	3.7903	3.7928	0
21/05/2025	2037 On 06-August-26			Bond Future	11.7087	11.7081	81.1938	81.1966	0
21/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3581.6600	3587.1500	3.5817	3.5872	0
21/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3574.7700	3577.4900	3.5748	3.5775	0
21/05/2025	2038 On 07-August-25			Bond Future	139.0900	139.7347	139.0900	139.7347	2,397

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21/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	174.7000	0.0000	0.1747	0
21/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	469.9600	0.0000	0.4700	0.0000	0
21/05/2025	2038 On 06-November-25			Bond Future	141.7970	142.4534	141.7970	142.4534	440
21/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2082.9600	1426.6400	2.0830	1.4266	0
21/05/2025	2038 On 05-February-26			Bond Future	142.3350	143.0050	142.3350	143.0050	0
21/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	865.0300	194.9700	0.8650	0.1950	0
21/05/2025	2038 On 07-May-26			Bond Future	145.0183	145.6995	145.0183	145.6995	0
21/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	488.2600	1169.5200	0.4883	1.1695	0
21/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2038 On 06-August-26			Bond Future	145.4867	146.1914	145.4867	146.1914	0
21/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	766.7400	1471.3500	0.7667	1.4714	0
21/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2040 On 07-August-25			Bond Future	11.5391	11.5434	82.6231	82.5970	51,408
21/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	187.1600	188.6100	0.1872	0.1886	400
21/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	4822.5000	4850.1300	4.8225	4.8501	0
21/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	393.4300	394.8700	0.3934	0.3949	250
21/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	3736.8500	3764.4700	3.7369	3.7645	0
21/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	542.4300	543.5800	0.5424	0.5436	250
21/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3250.5400	3277.8700	3.2505	3.2779	0
21/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1199.6200	1198.4100	1.1996	1.1984	400
21/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2043.3200	2068.2900	2.0433	2.0683	0
21/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	2167.9100	2162.4100	2.1679	2.1624	0
21/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1207.6300	1228.3100	1.2076	1.2283	0
21/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	3384.1700	3373.5900	3.3842	3.3736	0
21/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	678.0800	693.6800	0.6781	0.6937	400
21/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	5242.7900	5226.0800	5.2428	5.2261	0
21/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	295.6600	305.1300	0.2957	0.3051	0
21/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	6223.1500	6204.0400	6.2232	6.2040	0
21/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	191.2700	198.3400	0.1913	0.1983	0
21/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	9640.4400	9616.4600	9.6404	9.6165	0
21/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	39.5500	41.7500	0.0396	0.0418	0
21/05/2025	2040 On 06-November-25			Bond Future	11.6628	11.6674	84.2109	84.1837	1,568

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2943.9300	2935.0900	2.9439	2.9351	0
21/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	1906.5900	1924.8800	1.9066	1.9249	0
21/05/2025	2040 On 05-February-26			Bond Future	11.8004	11.8053	81.2926	81.2642	0
21/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	2089.9000	2083.4400	2.0899	2.0834	0
21/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	3917.6800	3939.6500	3.9177	3.9397	0
21/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	3048.5100	3039.3600	3.0485	3.0394	475
21/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	2934.8100	2954.0900	2.9348	2.9541	0
21/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	8491.5200	8471.9800	8.4915	8.4720	0
21/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	805.6100	814.5000	0.8056	0.8145	475
21/05/2025	2040 On 07-May-26			Bond Future	11.9518	11.9571	82.8036	82.7737	0
21/05/2025	2040 On 07-May-26	11.12	Call	Bond Future	1419.5500	1414.7700	1.4196	1.4148	820
21/05/2025	2040 On 07-May-26	11.12	Put	Bond Future	6351.0300	6376.0800	6.3510	6.3761	0
21/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2649.2800	2640.7800	2.6493	2.6408	0
21/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4271.8300	4293.1600	4.2718	4.2932	0
21/05/2025	2040 On 07-May-26	12.03	Call	Bond Future	3700.5700	3689.3800	3.7006	3.6894	0
21/05/2025	2040 On 07-May-26	12.03	Put	Bond Future	3259.0500	3277.6900	3.2591	3.2777	820
21/05/2025	2040 On 07-May-26	12.53	Call	Bond Future	5406.9400	5392.1100	5.4069	5.3921	0
21/05/2025	2040 On 07-May-26	12.53	Put	Bond Future	2224.7600	2239.7600	2.2248	2.2398	820
21/05/2025	2040 On 06-August-26			Bond Future	12.1223	12.1280	79.8076	79.7763	0
21/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	4146.4100	4133.9700	4.1464	4.1340	0
21/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	3772.6500	3791.5600	3.7727	3.7916	0
21/05/2025	2044 On 07-August-25			Bond Future	11.7987	11.8082	77.5494	77.4918	41,373
21/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	23.8900	23.8300	0.0239	0.0238	9,000
21/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	7679.0800	7736.6100	7.6791	7.7366	0
21/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	463.9800	458.6600	0.4640	0.4587	9,000
21/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	3590.0900	3642.3600	3.5901	3.6424	0
21/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1814.0500	1793.6300	1.8141	1.7936	0
21/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1503.3300	1540.5000	1.5033	1.5405	9,000
21/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	3162.7100	3130.9500	3.1627	3.1310	0
21/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	786.6000	812.4300	0.7866	0.8124	5,600
21/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	8584.2200	8531.3000	8.5842	8.5313	0
21/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	72.8500	77.5200	0.0729	0.0775	0
21/05/2025	2044 On 06-November-25			Bond Future	11.9217	11.9316	79.0396	78.9804	71,530
21/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2261.6500	2239.3100	2.2617	2.2393	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2510.8400	2547.6600	2.5108	2.5477	0
21/05/2025	2044 On 06-November-25	12.00	Call	Bond Future	2652.2800	2627.2100	2.6523	2.6272	0
21/05/2025	2044 On 06-November-25	12.00	Put	Bond Future	2187.0400	2221.1300	2.1870	2.2211	5,800
21/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3362.4400	3332.9300	3.3624	3.3329	0
21/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1730.0600	1759.7100	1.7301	1.7597	5,600
21/05/2025	2044 On 06-November-25	12.25	Call	Bond Future	3550.0200	3519.4400	3.5500	3.5194	0
21/05/2025	2044 On 06-November-25	12.25	Put	Bond Future	1630.3800	1658.9600	1.6304	1.6590	5,800
21/05/2025	2044 On 05-February-26			Bond Future	12.0575	12.0680	76.1489	76.0879	0
21/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1675.2900	1658.6400	1.6753	1.6586	0
21/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	4679.1100	4723.4600	4.6791	4.7235	0
21/05/2025	2044 On 07-May-26			Bond Future	12.2060	12.2170	77.5640	77.5011	0
21/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2386.3200	2365.1600	2.3863	2.3652	0
21/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	4774.0600	4815.8300	4.7741	4.8158	0
21/05/2025	2044 On 06-August-26			Bond Future	12.3721	12.3837	74.5973	74.5323	0
21/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	4171.7200	4141.3900	4.1717	4.1414	0
21/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	3903.9600	3938.6700	3.9040	3.9387	0
21/05/2025	2046 On 07-August-25			Bond Future	120.1994	119.9453	120.1994	119.9453	11,914
21/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1509.3600	1255.2700	1.5094	1.2553	0
21/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2046 On 06-November-25			Bond Future	120.2768	120.0171	120.2768	120.0171	7,518
21/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5133.2200	5392.8600	5.1332	5.3929	0
21/05/2025	2046 On 05-February-26			Bond Future	122.5780	122.3124	122.5780	122.3124	0
21/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	927.9500	662.3600	0.9280	0.6624	0
21/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2046 On 07-May-26			Bond Future	122.5789	122.3129	122.5789	122.3129	0
21/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2371.0600	2637.1300	2.3711	2.6371	0
21/05/2025	2046 On 06-August-26			Bond Future	124.8536	124.5811	124.8536	124.5811	0
21/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2473.5500	2201.0800	2.4736	2.2011	0
21/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2050 On 07-August-25			Bond Future	118.2605	118.2793	118.2605	118.2793	10,256
21/05/2025	2050 On 07-August-25	119.89	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
21/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	1629.5200	1610.7000	1.6295	1.6107	0
21/05/2025	2050 On 06-November-25			Bond Future	120.5621	120.5808	120.5621	120.5808	5,780
21/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3857.8800	3839.1900	3.8579	3.8392	0
21/05/2025	2050 On 05-February-26			Bond Future	120.4471	120.4662	120.4471	120.4662	0
21/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	2372.8800	2353.7900	2.3729	2.3538	0
21/05/2025	2050 On 07-May-26			Bond Future	122.7176	122.7359	122.7176	122.7359	0
21/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	1352.3800	1334.1400	1.3524	1.3341	0
21/05/2025	2050 On 06-August-26			Bond Future	122.5193	122.5491	122.5193	122.5491	0
21/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	750.7200	720.9300	0.7507	0.7209	0
21/05/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	AL37 On 08-May-25			Index Future	1107.8320	1107.8320	1107.8320	1,107.8320	0
21/05/2025	AL37 On 07-August-25			Index Future	1131.4120	1131.4330	1131.4120	1,131.4330	0
21/05/2025	AL37 On 06-November-25			Index Future	1153.1610	1153.1800	1153.1610	1,153.1800	0
21/05/2025	AL37 On 05-February-26			Index Future	1174.9660	1174.9820	1174.9660	1,174.9820	0
21/05/2025	AL37 On 07-May-26			Index Future	1196.8720	1196.8850	1196.8720	1,196.8850	0
21/05/2025	AL37 On 06-August-26			Index Future	1218.6200	1218.6290	1218.6200	1,218.6290	0
21/05/2025	AL7T On 08-May-25			Index Future	1305.4120	1305.4120	1305.4120	1,305.4120	0
21/05/2025	AL7T On 07-August-25			Index Future	1343.1470	1343.2460	1343.1470	1,343.2460	0
21/05/2025	AL7T On 06-November-25			Index Future	1368.9660	1369.0650	1368.9660	1,369.0650	0
21/05/2025	AL7T On 05-February-26			Index Future	1394.8510	1394.9480	1394.8510	1,394.9480	0
21/05/2025	AL7T On 07-May-26			Index Future	1420.8570	1420.9510	1420.8570	1,420.9510	0
21/05/2025	AL7T On 06-August-26			Index Future	1446.6750	1446.7660	1446.6750	1,446.7660	0
21/05/2025	ALBI On 08-May-25			Index Future	1117.9880	1117.9880	1117.9880	1,117.9880	0
21/05/2025	ALBI On 07-August-25			Index Future	1148.7900	1148.6690	1148.7900	1,148.6690	77
21/05/2025	ALBI On 06-November-25			Index Future	1170.8730	1170.7480	1170.8730	1,170.7480	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2025	ALBI On 05-February-26			Index Future	1193.0130	1192.8810	1193.0130	1,192.8810	0
21/05/2025	ALBI On 07-May-26			Index Future	1215.2550	1215.1180	1215.2550	1,215.1180	0
21/05/2025	ALBI On 06-August-26			Index Future	1237.3370	1237.1930	1237.3370	1,237.1930	0
21/05/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/05/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
21/05/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
21/05/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C431 On 31-January-31			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
21/05/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	ES33 On 07-August-25			Bond Future	11.3320	11.3368	83.0848	83.0632	0
21/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9280.1500	9258.5600	9.2802	9.2586	0
21/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	ES33 On 06-November-25			Bond Future	11.4867	11.4919	80.9059	80.8834	0
21/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2255.6400	2233.1200	2.2556	2.2331	0
21/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	ES33 On 05-February-26			Bond Future	11.6630	11.6686	82.4531	82.4294	0
21/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	742.3700	766.0800	0.7424	0.7661	0
21/05/2025	ES33 On 07-May-26			Bond Future	11.8510	11.8570	80.2102	80.1852	0
21/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	670.3800	695.3500	0.6704	0.6954	0
21/05/2025	ES33 On 06-August-26			Bond Future	12.0632	12.0698	81.6951	81.6687	0
21/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	173.5200	199.9500	0.1735	0.2000	0
21/05/2025	ES42 On 07-August-25			Bond Future	11.9947	11.9938	77.5299	77.5348	0
21/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9257.7300	9262.6500	9.2577	9.2627	0
21/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	ES42 On 06-November-25			Bond Future	12.1297	12.1288	74.7734	74.7780	0
21/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1439.4600	1444.0600	1.4395	1.4441	0
21/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2025	ES42 On 05-February-26			Bond Future	12.2746	12.2739	76.2025	76.2065	0
21/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2397.2400	2393.2700	2.3972	2.3933	0
21/05/2025	ES42 On 07-May-26			Bond Future	12.4323	12.4317	73.3724	73.3757	0
21/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1269.0500	1265.7600	1.2691	1.2658	0
21/05/2025	ES42 On 06-August-26			Bond Future	12.6018	12.6013	74.7281	74.7305	0
21/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	253.7200	256.1500	0.2537	0.2562	0
21/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	GOVI On 08-May-25			GOVI	1101.8720	1101.8720	1101.8720	1,101.8720	0
21/05/2025	GOVI On 07-August-25			GOVI	1131.8250	1131.7020	1131.8250	1,131.7020	657
21/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1208250.0000	1207020.0000	120.8250	120.7020	0
21/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	GOVI On 06-November-25			GOVI	1153.5820	1153.4550	1153.5820	1,153.4550	0
21/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	415820.0000	414550.0000	41.5820	41.4550	0
21/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	GOVI On 05-February-26			GOVI	1175.3950	1175.2620	1175.3950	1,175.2620	0
21/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	253950.0000	252620.0000	25.3950	25.2620	0
21/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	GOVI On 07-May-26			GOVI	1197.3090	1197.1700	1197.3090	1,197.1700	0
21/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	203090.0000	201700.0000	20.3090	20.1700	0
21/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	GOVI On 06-August-26			GOVI	1219.0650	1218.9190	1219.0650	1,218.9190	0
21/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	300650.0000	299190.0000	30.0650	29.9190	0
21/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
21/05/2025	IGOV On 08-May-25			Index Future	374.3390	374.3390	374.3390	374.3390	0
21/05/2025	IGOV On 07-August-25			Index Future	381.0310	381.6780	381.0310	381.6780	713
21/05/2025	IGOV On 06-November-25			Index Future	388.4470	389.1060	388.4470	389.1060	8
21/05/2025	IGOV On 05-February-26			Index Future	395.8830	396.5530	395.8830	396.5530	0
21/05/2025	IGOV On 07-May-26			Index Future	403.3520	404.0330	403.3520	404.0330	0
21/05/2025	IGOV On 06-August-26			Index Future	410.7680	411.4610	410.7680	411.4610	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
21/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
21/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
21/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
21/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
21/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
21/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
21/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
21/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
21/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
21/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
21/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
21/05/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
21/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
21/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
21/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
21/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
21/05/2025	R033 On 07-August-25			Bond Future	9.8860	9.8736	104.2384	104.3043	6,781
21/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2835.0500	2891.8500	2.8351	2.8919	0
21/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	519.2600	510.2100	0.5193	0.5102	0
21/05/2025	R033 On 06-November-25			Bond Future	9.9873	9.9744	101.1975	101.2640	0
21/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	2989.4300	3038.0400	2.9894	3.0380	0
21/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1247.3600	1229.4600	1.2474	1.2295	0
21/05/2025	R033 On 05-February-26			Bond Future	10.1041	10.0907	103.1090	103.1759	0
21/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3544.7800	3591.6400	3.5448	3.5916	0
21/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1645.5100	1625.5600	1.6455	1.6256	0
21/05/2025	R033 On 07-May-26			Bond Future	10.2352	10.2213	99.9832	100.0503	0
21/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3075.6000	3116.7400	3.0756	3.1167	0
21/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2380.6200	2354.6900	2.3806	2.3547	0
21/05/2025	R033 On 06-August-26			Bond Future	10.3875	10.3730	101.8116	101.8787	0
21/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2594.7900	2630.3400	2.5948	2.6303	0
21/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3237.5100	3205.9300	3.2375	3.2059	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2025	R035 On 07-August-25			Bond Future	10.5247	10.5282	94.1788	94.1592	89,238
21/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	451.9200	453.8800	0.4519	0.4539	300
21/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	2960.7700	2982.3300	2.9608	2.9823	0
21/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1602.2300	1600.8400	1.6022	1.6008	300
21/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1296.4400	1314.6500	1.2964	1.3147	0
21/05/2025	R035 On 07-August-25	10.90	Call	Bond Future	2744.5000	2738.8600	2.7445	2.7389	0
21/05/2025	R035 On 07-August-25	10.90	Put	Bond Future	697.2200	711.1800	0.6972	0.7112	8,500
21/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	4458.0400	4447.0500	4.4580	4.4471	0
21/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	297.1600	305.7700	0.2972	0.3058	17,500
21/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4640.1500	4628.6900	4.6402	4.6287	0
21/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	271.6900	279.8300	0.2717	0.2798	300
21/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10815.1300	10796.1100	10.8151	10.7961	0
21/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	8.1200	8.7000	0.0081	0.0087	0
21/05/2025	R035 On 06-November-25			Bond Future	10.6383	10.6420	91.4836	91.4632	10,866
21/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	577.0400	576.8400	0.5770	0.5768	2,000
21/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	4636.7200	4656.9800	4.6367	4.6570	0
21/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	831.2700	830.4800	0.8313	0.8305	300
21/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	3921.7800	3941.4500	3.9218	3.9415	0
21/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1513.0800	1510.5300	1.5131	1.5105	2,000
21/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	2759.9100	2777.8200	2.7599	2.7778	0
21/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1587.5600	1584.8100	1.5876	1.5848	2,000
21/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	2669.2000	2686.9100	2.6692	2.6869	0
21/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1959.7400	1956.0100	1.9597	1.9560	300
21/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2275.8000	2292.5300	2.2758	2.2925	0
21/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	3093.3300	3086.7300	3.0933	3.0867	2,000
21/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1479.9000	1493.7600	1.4799	1.4938	0
21/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	3128.1300	3121.4400	3.1281	3.1214	250
21/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1461.9000	1475.6700	1.4619	1.4757	0
21/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	4041.8100	4033.0600	4.0418	4.0331	0
21/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1069.1600	1080.8700	1.0692	1.0809	0
21/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4946.0700	4935.4900	4.9461	4.9355	0
21/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	794.3800	804.2600	0.7944	0.8043	2,000
21/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	5027.1800	5016.4400	5.0272	5.0164	0
21/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	773.9900	783.7100	0.7740	0.7837	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5938.1100	5925.7800	5.9381	5.9258	0
21/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	579.0000	587.1300	0.5790	0.5871	300
21/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	7137.2300	7123.1400	7.1372	7.1231	0
21/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	398.3300	404.7000	0.3983	0.4047	250
21/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	7311.0300	7296.7200	7.3110	7.2967	0
21/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	377.5100	383.6600	0.3775	0.3837	2,000
21/05/2025	R035 On 05-February-26			Bond Future	10.7677	10.7718	93.2121	93.1904	0
21/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1801.0200	1796.9800	1.8010	1.7970	2,000
21/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3552.7300	3570.4200	3.5527	3.5704	0
21/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2724.7100	2718.5100	2.7247	2.7185	0
21/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2607.0900	2622.6200	2.6071	2.6226	0
21/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	3176.5800	3169.4100	3.1766	3.1694	2,000
21/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2273.4600	2288.0200	2.2735	2.2880	0
21/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8775.5000	8759.6000	8.7755	8.7596	0
21/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	504.2700	510.1000	0.5043	0.5101	2,000
21/05/2025	R035 On 07-May-26			Bond Future	10.9024	10.9069	90.4416	90.4186	0
21/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2901.1500	2893.8000	2.9012	2.8938	0
21/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3119.7900	3135.4900	3.1198	3.1355	0
21/05/2025	R035 On 06-August-26			Bond Future	11.0568	11.0617	92.0967	92.0721	0
21/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3419.6700	3410.7800	3.4197	3.4108	0
21/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3403.7500	3419.4300	3.4038	3.4194	0
21/05/2025	R038 On 07-August-25			Bond Future	11.1887	11.1876	101.8570	101.8643	6,386
21/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1851.1300	1865.7300	1.8511	1.8657	0
21/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1514.7400	1522.1000	1.5147	1.5221	0
21/05/2025	R038 On 06-November-25			Bond Future	11.3159	11.3148	98.3289	98.3357	0
21/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1490.4400	1499.7100	1.4904	1.4997	1,770
21/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	3688.8800	3691.3200	3.6889	3.6913	0
21/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2260.7300	2271.3700	2.2607	2.2714	0
21/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	2751.2600	2755.0700	2.7513	2.7551	0
21/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6936.5900	6947.7500	6.9366	6.9478	0
21/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	714.6900	719.0200	0.7147	0.7190	1,770
21/05/2025	R038 On 05-February-26			Bond Future	11.4558	11.4548	100.1860	100.1921	0
21/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	3061.5700	3070.6700	3.0616	3.0707	0
21/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3160.8600	3163.8500	3.1609	3.1639	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2025	R038 On 07-May-26			Bond Future	11.6070	11.6062	96.5640	96.5692	0
21/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	3054.7400	3062.3100	3.0547	3.0623	0
21/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4339.9800	4342.3300	4.3400	4.3423	0
21/05/2025	R038 On 06-August-26			Bond Future	11.7747	11.7740	98.3288	98.3329	0
21/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	4114.9000	4121.7200	4.1149	4.1217	0
21/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4143.0300	4145.7100	4.1430	4.1457	0
21/05/2025	R053 On 07-August-25			Bond Future	11.6726	11.6867	103.8340	103.7184	22,570
21/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	11117.1500	11010.4000	11.1172	11.0104	0
21/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	117.1900	126.0600	0.1172	0.1261	0
21/05/2025	R053 On 06-November-25			Bond Future	11.7910	11.8057	99.9655	99.8472	0
21/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	3211.8500	3162.2600	3.2119	3.1623	0
21/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3460.6200	3529.3900	3.4606	3.5294	0
21/05/2025	R053 On 05-February-26			Bond Future	11.9191	11.9346	101.8534	101.7318	0
21/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2473.7400	2434.7600	2.4737	2.4348	0
21/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	5954.0700	6036.6900	5.9541	6.0367	0
21/05/2025	R053 On 07-May-26			Bond Future	12.0557	12.0719	97.8852	97.7603	0
21/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	3440.2200	3393.6500	3.4402	3.3937	0
21/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	6330.2000	6408.4700	6.3302	6.4085	0
21/05/2025	R053 On 06-August-26			Bond Future	12.2049	12.2220	99.6736	99.5453	0
21/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5703.5500	5640.1400	5.7036	5.6401	0
21/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5141.2800	5206.1700	5.1413	5.2062	0
21/05/2025	R186 On 07-August-25			Bond Future	8.1263	8.1055	104.4652	104.4921	181,396
21/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1407.0100	1433.4400	1.4070	1.4334	1,983
21/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	9.0100	8.5400	0.0090	0.0085	0
21/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	1980.4100	2007.2100	1.9804	2.0072	0
21/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	2.3400	2.2400	0.0023	0.0022	0
21/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2690.7000	2717.5900	2.6907	2.7176	0
21/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.2800	0.2700	0.0003	0.0003	1,983
21/05/2025	R186 On 06-November-25			Bond Future	8.2034	8.1780	106.4731	106.4999	3,171
21/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	258.2100	271.6100	0.2582	0.2716	0
21/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	336.0500	322.6000	0.3361	0.3226	0
21/05/2025	R186 On 05-February-26			Bond Future	8.3740	8.3421	103.1787	103.2051	0
21/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	343.2400	357.8400	0.3432	0.3578	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	296.9100	285.1700	0.2969	0.2852	0
21/05/2025	R186 On 07-May-26			Bond Future	8.7437	8.7000	105.0983	105.1241	0
21/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	277.6400	290.7200	0.2776	0.2907	0
21/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	309.3000	296.6100	0.3093	0.2966	0
21/05/2025	R186 On 06-August-26			Bond Future	9.6813	9.6105	101.7157	101.7407	0
21/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	48.7900	53.9800	0.0488	0.0540	0
21/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	442.3800	422.5800	0.4424	0.4226	0
21/05/2025	R202 On 07-August-25			Bond Future	269.2258	269.4357	269.2258	269.4357	1,405
21/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2374.2000	2164.3300	2.3742	2.1643	0
21/05/2025	R202 On 06-November-25			Bond Future	274.4658	274.6782	274.4658	274.6782	460
21/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1174.1800	961.7600	1.1742	0.9618	0
21/05/2025	R202 On 05-February-26			Bond Future	274.3655	274.5798	274.3655	274.5798	0
21/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3454.5100	3240.1800	3.4545	3.2402	0
21/05/2025	R202 On 07-May-26			Bond Future	279.5385	279.7540	279.5385	279.7540	0
21/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1988.4600	2204.0100	1.9885	2.2040	0
21/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	R202 On 06-August-26			Bond Future	279.2562	279.4976	279.2562	279.4976	0
21/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	396.2400	637.5500	0.3962	0.6376	0
21/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	R209 On 07-August-25			Bond Future	10.8702	10.8738	73.5591	73.5415	10,920
21/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	8301.9000	8285.5000	8.3019	8.2855	0
21/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	21.0800	22.3100	0.0211	0.0223	0
21/05/2025	R209 On 06-November-25			Bond Future	10.9809	10.9847	71.8201	71.8018	6,367
21/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2788.0800	2782.4300	2.7881	2.7824	0
21/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1397.1700	1409.8500	1.3972	1.4099	0
21/05/2025	R209 On 05-February-26			Bond Future	11.1034	11.1074	73.1769	73.1576	0
21/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	2042.6000	2038.3100	2.0426	2.0383	0
21/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	2877.5200	2892.5800	2.8775	2.8926	0
21/05/2025	R209 On 07-May-26			Bond Future	11.2361	11.2404	71.3868	71.3664	0
21/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2424.4100	2418.6800	2.4244	2.4187	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3207.4500	3222.1300	3.2075	3.2221	0
21/05/2025	R209 On 06-August-26			Bond Future	11.3842	11.3890	72.6930	72.6713	0
21/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3216.7000	3208.9900	3.2167	3.2090	0
21/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3190.2400	3204.1900	3.1902	3.2042	0
21/05/2025	R210 On 07-August-25			Bond Future	251.0405	251.3681	251.0405	251.3681	967
21/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	2600.5200	2928.1200	2.6005	2.9281	0
21/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	R210 On 06-November-25			Bond Future	252.4974	252.8303	252.4974	252.8303	300
21/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	357.4300	690.2600	0.3574	0.6903	0
21/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	R210 On 05-February-26			Bond Future	257.3291	257.6659	257.3291	257.6659	0
21/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	4229.0900	4565.9300	4.2291	4.5659	0
21/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	R210 On 07-May-26			Bond Future	258.6797	259.0291	258.6797	259.0291	0
21/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	3279.6500	3629.1300	3.2797	3.6291	0
21/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	R210 On 06-August-26			Bond Future	263.4821	263.8351	263.4821	263.8351	0
21/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	3642.0600	3995.1400	3.6421	3.9951	0
21/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
21/05/2025	R213 On 07-August-25			Bond Future	9.3383	9.3410	93.1776	93.1666	15,458
21/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8711.7100	8700.8400	8.7117	8.7008	0
21/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	1.2300	1.3400	0.0012	0.0013	0
21/05/2025	R213 On 06-November-25			Bond Future	9.4300	9.4330	91.4150	91.4034	77,772
21/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2970.4100	2965.5300	2.9704	2.9655	0
21/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	624.9900	631.7600	0.6250	0.6318	0
21/05/2025	R213 On 05-February-26			Bond Future	9.5421	9.5456	93.1425	93.1298	0
21/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2503.4800	2498.9100	2.5035	2.4989	0
21/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1231.1500	1239.3100	1.2312	1.2393	0
21/05/2025	R213 On 07-May-26			Bond Future	9.6642	9.6682	91.3232	91.3093	0
21/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2187.5500	2182.6800	2.1876	2.1827	0
21/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1709.1100	1718.1000	1.7091	1.7181	0
21/05/2025	R213 On 06-August-26			Bond Future	9.8142	9.8187	92.9958	92.9806	0
21/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1884.7400	1879.8300	1.8847	1.8798	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2305.1000	2315.3700	2.3051	2.3154	0
21/05/2025	R214 On 07-August-25			Bond Future	11.3955	11.3939	67.6116	67.6200	8,567
21/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7575.9800	7586.0000	7.5760	7.5860	0
21/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	51.4400	53.0800	0.0514	0.0531	0
21/05/2025	R214 On 06-November-25			Bond Future	11.5074	11.5058	65.6115	65.6197	31,342
21/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2409.5900	2420.2600	2.4096	2.4203	0
21/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1730.4600	1732.9200	1.7305	1.7329	0
21/05/2025	R214 On 05-February-26			Bond Future	11.6310	11.6295	66.8511	66.8588	0
21/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1656.9400	1664.5900	1.6569	1.6646	0
21/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	3580.9500	3580.8800	3.5810	3.5809	0
21/05/2025	R214 On 07-May-26			Bond Future	11.7570	11.7556	64.7956	64.8028	0
21/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2396.9600	2404.4200	2.3970	2.4044	0
21/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3544.8300	3545.0500	3.5448	3.5451	0
21/05/2025	R214 On 06-August-26			Bond Future	11.8971	11.8958	65.9813	65.9878	0
21/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3588.8300	3596.2400	3.5888	3.5962	0
21/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3233.4000	3234.2500	3.2334	3.2343	0
21/05/2025	R248 On 07-August-25			Bond Future	11.7589	11.7731	80.2684	80.1795	209,598
21/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	8324.3200	8242.2900	8.3243	8.2423	0
21/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	89.9300	96.8000	0.0899	0.0968	0
21/05/2025	R248 On 06-November-25			Bond Future	11.8805	11.8953	77.3694	77.2784	18,439
21/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	2076.3300	2041.9600	2.0763	2.0420	0
21/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	2949.2000	3005.8400	2.9492	3.0058	0
21/05/2025	R248 On 05-February-26			Bond Future	12.0145	12.0301	78.8310	78.7375	0
21/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1560.1200	1533.8400	1.5601	1.5338	0
21/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5036.6200	5103.9000	5.0366	5.1039	0
21/05/2025	R248 On 07-May-26			Bond Future	12.1507	12.1669	75.8559	75.7599	260
21/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2431.8600	2397.7600	2.4319	2.3978	0
21/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5056.2700	5118.2000	5.0563	5.1182	0
21/05/2025	R248 On 06-August-26			Bond Future	12.3017	12.3187	77.2431	77.1444	0
21/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	4316.2800	4267.6300	4.3163	4.2676	0
21/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	3922.4200	3972.4700	3.9224	3.9725	0
21/05/2025	X038 On 31-January-38			Bond Future	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
21/05/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
21/05/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0