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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
26/05/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	2029 On 07-August-25			Bond Future	138.1013	138.0730	138.1013	138.0730	5,425
26/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	691.3000	662.9700	0.6913	0.6630	0
26/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2029 On 06-November-25			Bond Future	139.3535	139.3244	139.3535	139.3244	0
26/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	436.5300	465.6400	0.4365	0.4656	0
26/05/2025	2029 On 05-February-26			Bond Future	142.0285	141.9984	142.0285	141.9984	0
26/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	1918.4700	1888.4200	1.9185	1.8884	0
26/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2029 On 07-May-26			Bond Future	143.2429	143.2114	143.2429	143.2114	0
26/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	1422.8600	1391.3700	1.4229	1.3914	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2029 On 06-August-26			Bond Future	145.9071	145.8745	145.9071	145.8745	0
26/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	1807.0900	1774.5000	1.8071	1.7745	0
26/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2030 On 07-August-25			Bond Future	8.9420	8.9218	96.8479	96.9194	117,227
26/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	450.3500	490.5900	0.4504	0.4906	300
26/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1240.4700	1209.1700	1.2405	1.2092	0
26/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1414.8400	1479.2200	1.4148	1.4792	300
26/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	436.2400	429.0800	0.4362	0.4291	0
26/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3110.9900	3183.6900	3.1110	3.1837	0
26/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	95.7800	96.9400	0.0958	0.0969	300
26/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5277.2800	5349.7000	5.2773	5.3497	1,054
26/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	13.6600	14.5400	0.0137	0.0145	0
26/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7318.2000	7389.8600	7.3182	7.3899	0
26/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.8700	0.9900	0.0009	0.0010	0
26/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10492.1600	10563.7000	10.4922	10.5637	0
26/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
26/05/2025	2030 On 06-November-25			Bond Future	9.0171	8.9956	98.7117	98.7845	0
26/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	671.2800	707.5600	0.6713	0.7076	300
26/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1680.2900	1643.7600	1.6803	1.6438	0
26/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1535.8400	1589.9900	1.5358	1.5900	300
26/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	854.3300	835.6700	0.8543	0.8357	0
26/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2276.0000	2338.1300	2.2760	2.3381	0
26/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	531.4200	520.7400	0.5314	0.5207	0
26/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3732.5900	3802.1300	3.7326	3.8021	0
26/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	226.7300	223.4600	0.2267	0.2235	300
26/05/2025	2030 On 05-February-26			Bond Future	9.1132	9.0901	96.5747	96.6486	0
26/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2128.1200	2183.4200	2.1281	2.1834	0
26/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	932.2600	913.6500	0.9323	0.9137	0
26/05/2025	2030 On 07-May-26			Bond Future	9.2424	9.2176	98.3717	98.4466	0
26/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1845.8300	1894.3800	1.8458	1.8944	0
26/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1401.6500	1375.2600	1.4017	1.3753	0
26/05/2025	2030 On 06-August-26			Bond Future	9.4093	9.3825	96.1665	96.2425	0
26/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1384.4800	1425.0200	1.3845	1.4250	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	1921.6600	1886.2300	1.9217	1.8862	0
26/05/2025	2032 On 07-August-25			Bond Future	9.7071	9.7030	95.9945	96.0135	124,656
26/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	520.1400	545.4000	0.5201	0.5454	300
26/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	1945.0200	1951.2100	1.9450	1.9512	0
26/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1664.6200	1699.3100	1.6646	1.6993	300
26/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	783.6500	799.2700	0.7837	0.7993	0
26/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	4119.1300	4148.6000	4.1191	4.1486	0
26/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	171.3300	181.7300	0.1713	0.1817	300
26/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9865.0600	9884.5600	9.8651	9.8846	0
26/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	1.9400	2.3700	0.0019	0.0024	0
26/05/2025	2032 On 06-November-25			Bond Future	9.8055	9.8011	93.6803	93.6996	0
26/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	844.4400	863.9900	0.8444	0.8640	300
26/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	2670.9000	2671.0900	2.6709	2.6711	0
26/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1891.5700	1917.3600	1.8916	1.9174	300
26/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1472.2400	1478.6700	1.4722	1.4787	0
26/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3420.1900	3447.7800	3.4202	3.4478	0
26/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	735.8100	744.0400	0.7358	0.7440	0
26/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	5048.4000	5074.9300	5.0484	5.0749	0
26/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	376.6400	383.8100	0.3766	0.3838	300
26/05/2025	2032 On 05-February-26			Bond Future	9.9199	9.9154	95.4557	95.4751	0
26/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2651.0700	2674.5700	2.6511	2.6746	0
26/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1625.8000	1629.8700	1.6258	1.6299	0
26/05/2025	2032 On 07-May-26			Bond Future	10.0509	10.0462	93.0721	93.0916	0
26/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2495.5200	2515.9700	2.4955	2.5160	0
26/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2126.9400	2127.9000	2.1269	2.1279	0
26/05/2025	2032 On 06-August-26			Bond Future	10.2050	10.2001	94.7777	94.7972	0
26/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2356.9800	2375.2200	2.3570	2.3752	0
26/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2696.7300	2695.4600	2.6967	2.6955	0
26/05/2025	2033 On 07-August-25			Bond Future	130.0103	129.7563	130.0103	129.7563	1,648
26/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1360.2800	1106.2700	1.3603	1.1063	0
26/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2033 On 06-November-25			Bond Future	131.0040	130.7449	131.0040	130.7449	5,288
26/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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26/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2136.0500	2395.1400	2.1361	2.3951	0
26/05/2025	2033 On 05-February-26			Bond Future	133.5188	133.2544	133.5188	133.2544	0
26/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	638.7800	374.3600	0.6388	0.3744	0
26/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2033 On 07-May-26			Bond Future	134.4701	134.1998	134.4701	134.1998	0
26/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	689.8900	960.2000	0.6899	0.9602	0
26/05/2025	2033 On 06-August-26			Bond Future	136.9712	136.6954	136.9712	136.6954	0
26/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2721.1700	2445.4400	2.7212	2.4454	0
26/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2037 On 07-August-25			Bond Future	11.1684	11.1698	83.2490	83.2410	143,466
26/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	98.0300	106.3400	0.0980	0.1063	2,541
26/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	4925.0600	4941.3800	4.9251	4.9414	0
26/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	194.5400	207.0900	0.1945	0.2071	300
26/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	4059.4100	4079.9700	4.0594	4.0800	0
26/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	237.3200	251.3300	0.2373	0.2513	2,341
26/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	3804.5100	3826.5300	3.8045	3.8265	0
26/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	331.4400	348.0300	0.3314	0.3480	200
26/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	3366.3600	3390.9600	3.3664	3.3910	0
26/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	969.5000	993.6000	0.9695	0.9936	300
26/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	1920.1900	1952.3000	1.9202	1.9523	0
26/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1146.7000	1171.3800	1.1467	1.1714	0
26/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	1700.3000	1732.9900	1.7003	1.7330	2,541
26/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2268.4000	2291.0100	2.2684	2.2910	0
26/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	875.4300	906.0500	0.8754	0.9061	2,541
26/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2380.5800	2402.6900	2.3806	2.4027	7,500
26/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	823.7200	853.8400	0.8237	0.8538	7,500
26/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3914.2900	3928.3700	3.9143	3.9284	0
26/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	373.6600	395.7500	0.3737	0.3958	2,541
26/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3958.7000	3972.5400	3.9587	3.9725	0
26/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	365.4000	387.2500	0.3654	0.3873	300
26/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5521.8800	5528.0400	5.5219	5.5280	0
26/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	166.8300	181.0000	0.1668	0.1810	2,541
26/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9497.4500	9492.8100	9.4975	9.4928	0

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26/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	20.9900	24.3600	0.0210	0.0244	0
26/05/2025	2037 On 06-November-25			Bond Future	11.2889	11.2904	84.8510	84.8428	0
26/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	511.3700	522.0600	0.5114	0.5221	300
26/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5006.8500	5025.7800	5.0069	5.0258	0
26/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1402.0000	1417.1000	1.4020	1.4171	300
26/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3010.0000	3033.3400	3.0100	3.0333	0
26/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3295.3800	3309.5800	3.2954	3.3096	0
26/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1451.0500	1473.4900	1.4511	1.4735	0
26/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5347.4900	5357.0600	5.3475	5.3571	0
26/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	750.2600	768.0700	0.7503	0.7681	300
26/05/2025	2037 On 05-February-26			Bond Future	11.4234	11.4250	82.2006	82.1920	0
26/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	945.5800	955.1800	0.9456	0.9552	1,930
26/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	5252.3900	5270.5900	5.2524	5.2706	0
26/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1388.8200	1399.5600	1.3888	1.3996	1,970
26/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	4270.0700	4289.4100	4.2701	4.2894	0
26/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2075.5900	2086.9900	2.0756	2.0870	0
26/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3288.6900	3308.6900	3.2887	3.3087	0
26/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2506.5100	2517.9000	2.5065	2.5179	0
26/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	2848.4300	2868.4200	2.8484	2.8684	1,930
26/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2620.5300	2631.8800	2.6205	2.6319	1,030
26/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	2746.6300	2766.5800	2.7466	2.7666	0
26/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4091.7100	4101.6800	4.0917	4.1017	0
26/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	1791.4700	1810.0400	1.7915	1.8100	1,930
26/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5591.2400	5598.9800	5.5912	5.5990	0
26/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1211.9000	1228.2400	1.2119	1.2282	1,970
26/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7399.6200	7404.4500	7.3996	7.4045	0
26/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	777.1500	790.5800	0.7772	0.7906	1,030
26/05/2025	2037 On 07-May-26			Bond Future	11.5745	11.5763	83.7292	83.7201	0
26/05/2025	2037 On 07-May-26	10.95	Call	Bond Future	1677.5500	1686.4700	1.6776	1.6865	142
26/05/2025	2037 On 07-May-26	10.95	Put	Bond Future	5052.2500	5070.2600	5.0523	5.0703	0
26/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2514.9900	2524.2900	2.5150	2.5243	0
26/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	3867.6500	3886.0400	3.8677	3.8860	0
26/05/2025	2037 On 07-May-26	12.40	Call	Bond Future	5882.9400	5889.5100	5.8829	5.8895	0
26/05/2025	2037 On 07-May-26	12.40	Put	Bond Future	1701.3600	1717.0200	1.7014	1.7170	142

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26/05/2025	2037 On 06-August-26			Bond Future	11.7457	11.7476	81.0037	80.9942	0
26/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3470.0000	3477.2600	3.4700	3.4773	0
26/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3653.1900	3670.0300	3.6532	3.6700	0
26/05/2025	2038 On 07-August-25			Bond Future	139.1710	139.1402	139.1710	139.1402	2,397
26/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	388.9700	419.7600	0.3890	0.4198	0
26/05/2025	2038 On 06-November-25			Bond Future	141.8832	141.8515	141.8832	141.8515	440
26/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	1996.8000	2028.4600	1.9968	2.0285	0
26/05/2025	2038 On 05-February-26			Bond Future	142.4356	142.4025	142.4356	142.4025	0
26/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	764.4200	797.4600	0.7644	0.7975	0
26/05/2025	2038 On 07-May-26			Bond Future	145.1216	145.0874	145.1216	145.0874	0
26/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	591.6100	557.3900	0.5916	0.5574	0
26/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2038 On 06-August-26			Bond Future	145.6124	145.5763	145.6124	145.5763	0
26/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	892.3700	856.2600	0.8924	0.8563	0
26/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2040 On 07-August-25			Bond Future	11.6133	11.6200	82.1780	82.1383	53,175
26/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	110.5100	117.2700	0.1105	0.1173	400
26/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	5190.9700	5237.4900	5.1910	5.2375	0
26/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	255.2300	265.5500	0.2552	0.2656	250
26/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	4043.7700	4093.8500	4.0438	4.0939	0
26/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	369.7800	381.6800	0.3698	0.3817	250
26/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3523.0100	3574.6700	3.5230	3.5747	0
26/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	919.4400	932.8800	0.9194	0.9329	400
26/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	2208.2600	2261.4600	2.2083	2.2615	0
26/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1801.3200	1809.9100	1.8013	1.8099	0
26/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1286.1600	1334.5100	1.2862	1.3345	0
26/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	2965.0400	2963.9800	2.9650	2.9640	0
26/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	704.0700	742.7700	0.7041	0.7428	400
26/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	4796.1000	4780.8100	4.7961	4.7808	0
26/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	294.0900	318.5600	0.2941	0.3186	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	5772.4100	5751.0800	5.7724	5.7511	0
26/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	185.6500	204.0800	0.1857	0.2041	0
26/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	9191.2500	9157.2400	9.1913	9.1572	0
26/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	35.4800	41.2300	0.0355	0.0412	0
26/05/2025	2040 On 06-November-25			Bond Future	11.7395	11.7465	83.7594	83.7188	1,568
26/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2650.6000	2649.4200	2.6506	2.6494	0
26/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	2064.7200	2104.1500	2.0647	2.1042	0
26/05/2025	2040 On 05-February-26			Bond Future	11.8792	11.8865	80.8377	80.7961	0
26/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1798.5400	1797.9100	1.7985	1.7979	0
26/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	4081.2500	4122.2500	4.0813	4.1223	0
26/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2697.7000	2693.7500	2.6977	2.6938	475
26/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3038.9300	3076.6100	3.0389	3.0766	0
26/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	8039.8700	8018.0000	8.0399	8.0180	0
26/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	808.8900	828.6500	0.8089	0.8287	475
26/05/2025	2040 On 07-May-26			Bond Future	12.0338	12.0414	82.3407	82.2980	0
26/05/2025	2040 On 07-May-26	11.12	Call	Bond Future	1260.4200	1260.2500	1.2604	1.2603	820
26/05/2025	2040 On 07-May-26	11.12	Put	Bond Future	6654.8000	6697.2900	6.6548	6.6973	0
26/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2417.7900	2413.9000	2.4178	2.4139	0
26/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4503.2400	4542.0100	4.5032	4.5420	0
26/05/2025	2040 On 07-May-26	12.03	Call	Bond Future	3427.0000	3419.7100	3.4270	3.4197	0
26/05/2025	2040 On 07-May-26	12.03	Put	Bond Future	3448.3800	3483.7500	3.4484	3.4838	820
26/05/2025	2040 On 07-May-26	12.53	Call	Bond Future	5080.7600	5068.1700	5.0808	5.0682	0
26/05/2025	2040 On 07-May-26	12.53	Put	Bond Future	2361.4800	2391.5500	2.3615	2.3916	820
26/05/2025	2040 On 06-August-26			Bond Future	12.2073	12.2153	79.3387	79.2949	0
26/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	3789.2100	3779.5900	3.7892	3.7796	0
26/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	3884.3600	3918.5500	3.8844	3.9186	0
26/05/2025	2044 On 07-August-25			Bond Future	11.8780	11.8691	77.0703	77.1235	41,373
26/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	10.9800	13.4800	0.0110	0.0135	9,000
26/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	8145.2000	8094.5400	8.1452	8.0945	0
26/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	301.8700	328.9800	0.3019	0.3290	9,000
26/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	3907.0100	3880.9600	3.9070	3.8810	0
26/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1452.8100	1510.3700	1.4528	1.5104	0
26/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1621.1200	1625.5200	1.6211	1.6255	9,000
26/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2723.7800	2789.6300	2.7238	2.7896	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	826.7000	839.3900	0.8267	0.8394	5,600
26/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	8098.4500	8157.2600	8.0985	8.1573	0
26/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	66.1100	71.7600	0.0661	0.0718	0
26/05/2025	2044 On 06-November-25			Bond Future	12.0035	11.9944	78.5535	78.6075	71,530
26/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	1985.0200	2031.3600	1.9850	2.0314	0
26/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2720.3100	2712.5700	2.7203	2.7126	0
26/05/2025	2044 On 06-November-25	12.00	Call	Bond Future	2352.5600	2401.9500	2.3526	2.4020	0
26/05/2025	2044 On 06-November-25	12.00	Put	Bond Future	2373.4200	2368.7300	2.3734	2.3687	5,800
26/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3026.5700	3080.1000	3.0266	3.0801	0
26/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1880.2900	1879.7400	1.8803	1.8797	5,600
26/05/2025	2044 On 06-November-25	12.25	Call	Bond Future	3205.9200	3260.3100	3.2059	3.2603	0
26/05/2025	2044 On 06-November-25	12.25	Put	Bond Future	1772.3800	1772.6900	1.7724	1.7727	5,800
26/05/2025	2044 On 05-February-26			Bond Future	12.1418	12.1323	75.6583	75.7131	0
26/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1398.8500	1431.4300	1.3989	1.4314	0
26/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	4893.2700	4870.9700	4.8933	4.8710	0
26/05/2025	2044 On 07-May-26			Bond Future	12.2935	12.2837	77.0647	77.1204	0
26/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2146.1600	2181.7100	2.1462	2.1817	0
26/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	5033.1800	5013.0900	5.0332	5.0131	0
26/05/2025	2044 On 06-August-26			Bond Future	12.4629	12.4527	74.0912	74.1476	0
26/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	3779.4200	3821.9500	3.7794	3.8220	0
26/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	4017.8200	4003.9700	4.0178	4.0040	0
26/05/2025	2046 On 07-August-25			Bond Future	119.7404	119.1899	119.7404	119.1899	11,914
26/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1050.3700	499.9200	1.0504	0.4999	0
26/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2046 On 06-November-25			Bond Future	119.8125	119.2510	119.8125	119.2510	7,518
26/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5597.4900	6159.0400	5.5975	6.1590	0
26/05/2025	2046 On 05-February-26			Bond Future	122.1120	121.5394	122.1120	121.5394	0
26/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	461.9800	0.0000	0.4620	0.0000	0
26/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	110.6400	0.0000	0.1106	0
26/05/2025	2046 On 07-May-26			Bond Future	122.1128	121.5285	122.1128	121.5285	0
26/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2837.1900	3421.4800	2.8372	3.4215	0
26/05/2025	2046 On 06-August-26			Bond Future	124.3824	123.7867	124.3824	123.7867	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2002.3800	1406.6700	2.0024	1.4067	0
26/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2050 On 07-August-25			Bond Future	119.0197	118.5985	119.0197	118.5985	10,256
26/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	870.3000	1291.5300	0.8703	1.2915	0
26/05/2025	2050 On 06-November-25			Bond Future	121.3393	120.9096	121.3393	120.9096	5,780
26/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3080.6800	3510.4200	3.0807	3.5104	0
26/05/2025	2050 On 05-February-26			Bond Future	121.2498	120.8113	121.2498	120.8113	0
26/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1570.1700	2008.7100	1.5702	2.0087	0
26/05/2025	2050 On 07-May-26			Bond Future	123.5362	123.0889	123.5362	123.0889	0
26/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	533.7900	981.1500	0.5338	0.9812	0
26/05/2025	2050 On 06-August-26			Bond Future	123.3728	122.9157	123.3728	122.9157	0
26/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	102.7900	0.0000	0.1028	0.0000	0
26/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	354.3100	0.0000	0.3543	0
26/05/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	AL37 On 07-August-25			Index Future	1131.0750	1131.4940	1131.0750	1,131.4940	0
26/05/2025	AL37 On 06-November-25			Index Future	1152.8470	1153.2710	1152.8470	1,153.2710	0
26/05/2025	AL37 On 05-February-26			Index Future	1174.7200	1175.1420	1174.7200	1,175.1420	0
26/05/2025	AL37 On 07-May-26			Index Future	1196.6340	1197.0540	1196.6340	1,197.0540	0
26/05/2025	AL37 On 06-August-26			Index Future	1218.4200	1218.8350	1218.4200	1,218.8350	0
26/05/2025	AL7T On 07-August-25			Index Future	1340.7960	1340.3060	1340.7960	1,340.3060	0
26/05/2025	AL7T On 06-November-25			Index Future	1366.6060	1366.1020	1366.6060	1,366.1020	0
26/05/2025	AL7T On 05-February-26			Index Future	1392.5340	1392.0100	1392.5340	1,392.0100	0
26/05/2025	AL7T On 07-May-26			Index Future	1418.5120	1417.9650	1418.5120	1,417.9650	0
26/05/2025	AL7T On 06-August-26			Index Future	1444.3370	1443.7650	1444.3370	1,443.7650	0
26/05/2025	ALBI On 07-August-25			Index Future	1146.2750	1146.1770	1146.2750	1,146.1770	77

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2025	ALBI On 06-November-25			Index Future	1168.3400	1168.2370	1168.3400	1,168.2370	0
26/05/2025	ALBI On 05-February-26			Index Future	1190.5060	1190.3920	1190.5060	1,190.3920	0
26/05/2025	ALBI On 07-May-26			Index Future	1212.7160	1212.5880	1212.7160	1,212.5880	0
26/05/2025	ALBI On 06-August-26			Index Future	1234.7940	1234.6510	1234.7940	1,234.6510	0
26/05/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/05/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
26/05/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
26/05/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	ES33 On 07-August-25			Bond Future	11.3650	11.3666	82.9361	82.9287	0
26/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9131.5200	9124.1400	9.1315	9.1241	0
26/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	ES33 On 06-November-25			Bond Future	11.5208	11.5225	80.7565	80.7489	0
26/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2106.2300	2098.6500	2.1062	2.0987	0
26/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	ES33 On 05-February-26			Bond Future	11.6976	11.6995	82.3058	82.2978	0
26/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	889.7100	897.7100	0.8897	0.8977	0
26/05/2025	ES33 On 07-May-26			Bond Future	11.8872	11.8892	80.0605	80.0521	0
26/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	820.0500	828.4400	0.8201	0.8284	0
26/05/2025	ES33 On 06-August-26			Bond Future	12.1006	12.1028	81.5451	81.5362	0
26/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	323.5500	332.4000	0.3236	0.3324	0
26/05/2025	ES42 On 07-August-25			Bond Future	12.0843	12.0909	77.0199	76.9824	0
26/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8747.7600	8710.1800	8.7478	8.7102	0
26/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	ES42 On 06-November-25			Bond Future	12.2224	12.2293	74.2554	74.2170	0
26/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	921.5000	883.0800	0.9215	0.8831	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	ES42 On 05-February-26			Bond Future	12.3702	12.3774	75.6793	75.6398	0
26/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2920.4700	2959.8800	2.9205	2.9599	0
26/05/2025	ES42 On 07-May-26			Bond Future	12.5316	12.5392	72.8397	72.7993	0
26/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1801.7500	1842.0800	1.8018	1.8421	0
26/05/2025	ES42 On 06-August-26			Bond Future	12.7048	12.7128	74.1877	74.1463	0
26/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	286.5900	328.0200	0.2866	0.3280	0
26/05/2025	GOVI On 07-August-25			GOVI	1129.5220	1129.4370	1129.5220	1,129.4370	657
26/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1185220.0000	1184370.0000	118.5220	118.4370	0
26/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	GOVI On 06-November-25			GOVI	1151.2640	1151.1750	1151.2640	1,151.1750	0
26/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	392640.0000	391750.0000	39.2640	39.1750	0
26/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	GOVI On 05-February-26			GOVI	1173.1060	1173.0060	1173.1060	1,173.0060	0
26/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	231060.0000	230060.0000	23.1060	23.0060	0
26/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	GOVI On 07-May-26			GOVI	1194.9910	1194.8780	1194.9910	1,194.8780	0
26/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	179910.0000	178780.0000	17.9910	17.8780	0
26/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	GOVI On 06-August-26			GOVI	1216.7470	1216.6190	1216.7470	1,216.6190	0
26/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	277470.0000	276190.0000	27.7470	27.6190	0
26/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
26/05/2025	IGOV On 07-August-25			Index Future	381.1510	380.4790	381.1510	380.4790	713
26/05/2025	IGOV On 06-November-25			Index Future	388.5800	387.8940	388.5800	387.8940	8
26/05/2025	IGOV On 05-February-26			Index Future	396.0430	395.3400	396.0430	395.3400	0
26/05/2025	IGOV On 07-May-26			Index Future	403.5200	402.8000	403.5200	402.8000	0
26/05/2025	IGOV On 06-August-26			Index Future	410.9540	410.2160	410.9540	410.2160	0
26/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
26/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
26/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
26/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
26/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
26/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
26/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
26/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
26/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
26/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
26/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
26/05/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
26/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
26/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
26/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
26/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
26/05/2025	R033 On 07-August-25			Bond Future	9.9104	9.9063	104.1095	104.1312	6,781
26/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2699.6200	2737.7000	2.6996	2.7377	0
26/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	512.7300	529.1300	0.5127	0.5291	0
26/05/2025	R033 On 06-November-25			Bond Future	10.0124	10.0081	101.0688	101.0907	0
26/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	2854.3500	2885.1200	2.8544	2.8851	0
26/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1241.0300	1249.8300	1.2410	1.2498	0
26/05/2025	R033 On 05-February-26			Bond Future	10.1292	10.1248	102.9840	103.0061	0
26/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3348.8100	3375.9200	3.3488	3.3759	0
26/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1574.5800	1579.5900	1.5746	1.5796	0
26/05/2025	R033 On 07-May-26			Bond Future	10.2615	10.2569	99.8564	99.8786	0
26/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	2982.6500	3006.4000	2.9827	3.0064	0
26/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2414.4400	2415.9900	2.4144	2.4160	0
26/05/2025	R033 On 06-August-26			Bond Future	10.4146	10.4098	101.6855	101.7076	0
26/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2509.6000	2529.8800	2.5096	2.5299	0
26/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3278.4100	3276.5100	3.2784	3.2765	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2025	R035 On 07-August-25			Bond Future	10.5536	10.5599	94.0190	93.9837	89,602
26/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	378.7400	390.2000	0.3787	0.3902	300
26/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3047.3700	3094.1300	3.0474	3.0941	0
26/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1472.3500	1482.3400	1.4724	1.4823	300
26/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1326.3400	1371.6300	1.3263	1.3716	0
26/05/2025	R035 On 07-August-25	10.90	Call	Bond Future	2593.3100	2594.6900	2.5933	2.5947	0
26/05/2025	R035 On 07-August-25	10.90	Put	Bond Future	705.8100	742.4900	0.7058	0.7425	8,500
26/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	4297.3800	4285.7200	4.2974	4.2857	0
26/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	296.2800	319.9200	0.2963	0.3199	17,500
26/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4479.0300	4466.1400	4.4790	4.4661	0
26/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	270.3500	292.7600	0.2704	0.2928	300
26/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	10654.7000	10621.0600	10.6547	10.6211	0
26/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	7.4700	9.1300	0.0075	0.0091	0
26/05/2025	R035 On 06-November-25			Bond Future	10.6679	10.6746	91.3232	91.2872	10,866
26/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	517.4000	522.3000	0.5174	0.5223	2,000
26/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	4737.4700	4778.4300	4.7375	4.7784	0
26/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	757.7900	762.7300	0.7578	0.7627	300
26/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4008.6900	4049.6900	4.0087	4.0497	0
26/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1411.3100	1414.6900	1.4113	1.4147	2,000
26/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	2818.5300	2857.9700	2.8185	2.8580	0
26/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1482.8800	1486.0000	1.4829	1.4860	2,000
26/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	2724.9100	2764.0900	2.7249	2.7641	0
26/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1844.8000	1846.5100	1.8448	1.8465	300
26/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2321.2500	2359.0200	2.3213	2.3590	0
26/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2958.4100	2955.1400	2.9584	2.9551	2,000
26/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1505.3700	1538.1600	1.5054	1.5382	0
26/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2992.7000	2989.2700	2.9927	2.9893	250
26/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1486.8600	1519.4900	1.4869	1.5195	0
26/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3896.5900	3888.9900	3.8966	3.8890	0
26/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1084.3300	1112.7900	1.0843	1.1128	0
26/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4794.2600	4782.7100	4.7943	4.7827	0
26/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	802.9600	827.4700	0.8030	0.8275	2,000
26/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4874.8600	4862.9600	4.8749	4.8630	0
26/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	782.0600	806.2200	0.7821	0.8062	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5781.5100	5765.9800	5.7815	5.7660	0
26/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	582.7900	603.3200	0.5828	0.6033	300
26/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6977.3500	6957.6300	6.9774	6.9576	0
26/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	398.8400	415.1800	0.3988	0.4152	250
26/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	7150.7800	7130.5100	7.1508	7.1305	0
26/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	377.6500	393.4400	0.3777	0.3934	2,000
26/05/2025	R035 On 05-February-26			Bond Future	10.7977	10.8047	93.0542	93.0172	0
26/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1639.4900	1638.8500	1.6395	1.6389	2,000
26/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3549.1100	3585.5200	3.5491	3.5855	0
26/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2536.7700	2532.8500	2.5368	2.5329	0
26/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2577.0600	2610.1900	2.5771	2.6102	0
26/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2982.0000	2976.4200	2.9820	2.9764	2,000
26/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2236.7900	2268.2600	2.2368	2.2683	0
26/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	8615.2400	8592.3300	8.6152	8.5923	0
26/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	501.9200	516.0600	0.5019	0.5161	2,000
26/05/2025	R035 On 07-May-26			Bond Future	10.9336	10.9410	90.2813	90.2433	0
26/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2795.8800	2789.9400	2.7959	2.7899	0
26/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3174.8700	3206.9100	3.1749	3.2069	0
26/05/2025	R035 On 06-August-26			Bond Future	11.0889	11.0968	91.9361	91.8970	0
26/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3224.5000	3215.8500	3.2245	3.2159	0
26/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3369.1600	3399.6000	3.3692	3.3996	0
26/05/2025	R038 On 07-August-25			Bond Future	11.2272	11.2235	101.6042	101.6289	6,386
26/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1666.6700	1712.4800	1.6667	1.7125	0
26/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1583.0900	1604.1900	1.5831	1.6042	0
26/05/2025	R038 On 06-November-25			Bond Future	11.3556	11.3517	98.0738	98.0989	0
26/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1361.8300	1390.7700	1.3618	1.3908	1,770
26/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	3815.4100	3819.2000	3.8154	3.8192	0
26/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2100.4400	2134.3400	2.1004	2.1343	0
26/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	2846.1100	2854.8600	2.8461	2.8549	0
26/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6701.0900	6738.8100	6.7011	6.7388	0
26/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	734.3300	746.9000	0.7343	0.7469	1,770
26/05/2025	R038 On 05-February-26			Bond Future	11.4962	11.4921	99.9321	99.9574	0
26/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2899.3100	2929.9200	2.8993	2.9299	0
26/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3252.5100	3257.7800	3.2525	3.2578	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2025	R038 On 07-May-26			Bond Future	11.6491	11.6449	96.3059	96.3314	0
26/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2824.8200	2851.3800	2.8248	2.8514	0
26/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4368.1500	4369.2300	4.3682	4.3692	0
26/05/2025	R038 On 06-August-26			Bond Future	11.8181	11.8139	98.0689	98.0944	0
26/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	3962.0100	3989.0700	3.9620	3.9891	0
26/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	4250.0200	4251.5700	4.2500	4.2516	0
26/05/2025	R053 On 07-August-25			Bond Future	11.7419	11.7381	103.2701	103.3012	22,570
26/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	10556.7200	10599.0700	10.5567	10.5991	0
26/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	120.6700	131.9700	0.1207	0.1320	0
26/05/2025	R053 On 06-November-25			Bond Future	11.8627	11.8587	99.3935	99.4250	0
26/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2757.1900	2800.7300	2.7572	2.8007	0
26/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3578.0100	3589.9700	3.5780	3.5900	0
26/05/2025	R053 On 05-February-26			Bond Future	11.9929	11.9888	101.2767	101.3085	0
26/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2202.4800	2234.8600	2.2025	2.2349	0
26/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	6259.5700	6260.1400	6.2596	6.2601	0
26/05/2025	R053 On 07-May-26			Bond Future	12.1324	12.1282	97.2982	97.3303	0
26/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	3027.6200	3059.4000	3.0276	3.0594	0
26/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	6504.5900	6504.2300	6.5046	6.5042	0
26/05/2025	R053 On 06-August-26			Bond Future	12.2844	12.2800	99.0788	99.1111	0
26/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5328.8400	5364.1800	5.3288	5.3642	0
26/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5361.3700	5364.3300	5.3614	5.3643	0
26/05/2025	R186 On 07-August-25			Bond Future	8.0489	8.0672	104.5652	104.5416	180,414
26/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1500.8600	1478.0300	1.5009	1.4780	1,983
26/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	2.8500	3.6400	0.0029	0.0036	0
26/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2078.6800	2055.2800	2.0787	2.0553	0
26/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.6000	0.8200	0.0006	0.0008	0
26/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2790.5400	2766.9600	2.7905	2.7670	0
26/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.1100	0.1500	0.0001	0.0002	1,983
26/05/2025	R186 On 06-November-25			Bond Future	8.1048	8.1276	106.5777	106.5535	3,171
26/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	267.8100	257.7800	0.2678	0.2578	0
26/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	241.0300	255.1900	0.2410	0.2552	0
26/05/2025	R186 On 05-February-26			Bond Future	8.2376	8.2677	103.2916	103.2667	0
26/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	395.8600	383.2700	0.3959	0.3833	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	236.6100	248.9700	0.2366	0.2490	0
26/05/2025	R186 On 07-May-26			Bond Future	8.5476	8.5913	105.2140	105.1882	0
26/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	317.7500	304.9500	0.3178	0.3050	0
26/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	233.7500	246.7200	0.2338	0.2467	0
26/05/2025	R186 On 06-August-26			Bond Future	9.3390	9.4144	101.8366	101.8100	0
26/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	73.9500	67.4600	0.0740	0.0675	0
26/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	346.6400	366.8100	0.3466	0.3668	0
26/05/2025	R202 On 07-August-25			Bond Future	268.8071	269.3293	268.8071	269.3293	955
26/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2792.9400	2270.6600	2.7929	2.2707	0
26/05/2025	R202 On 06-November-25			Bond Future	274.0459	274.5780	274.0459	274.5780	460
26/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1594.1300	1061.9700	1.5941	1.0620	0
26/05/2025	R202 On 05-February-26			Bond Future	273.9594	274.5003	273.9594	274.5003	0
26/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3860.5700	3319.7100	3.8606	3.3197	0
26/05/2025	R202 On 07-May-26			Bond Future	279.1264	279.6766	279.1264	279.6766	0
26/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1576.4400	2126.5500	1.5764	2.1266	0
26/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	R202 On 06-August-26			Bond Future	278.8756	279.4332	278.8756	279.4332	0
26/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	15.6000	573.1800	0.0156	0.5732	0
26/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	R209 On 07-August-25			Bond Future	10.9039	10.9051	73.3919	73.3859	10,920
26/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	8132.8600	8129.9100	8.1329	8.1299	0
26/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	19.2700	22.3100	0.0193	0.0223	0
26/05/2025	R209 On 06-November-25			Bond Future	11.0155	11.0168	71.6516	71.6454	6,367
26/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2655.1900	2668.9200	2.6552	2.6689	0
26/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1432.8100	1452.7600	1.4328	1.4528	0
26/05/2025	R209 On 05-February-26			Bond Future	11.1384	11.1398	73.0095	73.0030	0
26/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1871.0100	1881.6000	1.8710	1.8816	0
26/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	2873.3200	2890.4300	2.8733	2.8904	0
26/05/2025	R209 On 07-May-26			Bond Future	11.2725	11.2739	71.2167	71.2098	0
26/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2321.8900	2330.5700	2.3219	2.3306	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3275.0600	3290.6000	3.2751	3.2906	0
26/05/2025	R209 On 06-August-26			Bond Future	11.4217	11.4232	72.5218	72.5146	0
26/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3035.0700	3041.9800	3.0351	3.0420	0
26/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	3179.7400	3193.9000	3.1797	3.1939	0
26/05/2025	R210 On 07-August-25			Bond Future	250.5616	250.7138	250.5616	250.7138	967
26/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	2121.5900	2273.7700	2.1216	2.2738	0
26/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	R210 On 06-November-25			Bond Future	252.0164	252.1710	252.0164	252.1710	300
26/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	31.0200	0.0000	0.0310	0
26/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	123.6500	0.0000	0.1237	0.0000	0
26/05/2025	R210 On 05-February-26			Bond Future	256.8537	257.0107	256.8537	257.0107	0
26/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	3753.7200	3910.6800	3.7537	3.9107	0
26/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	R210 On 07-May-26			Bond Future	258.2090	258.3672	258.2090	258.3672	0
26/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	2809.0300	2967.1900	2.8090	2.9672	0
26/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	R210 On 06-August-26			Bond Future	263.0102	263.1703	263.0102	263.1703	0
26/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	3170.1600	3330.3300	3.1702	3.3303	0
26/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
26/05/2025	R213 On 07-August-25			Bond Future	9.3479	9.3383	93.1393	93.1773	16,229
26/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8673.1700	8711.4000	8.6732	8.7114	0
26/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.9600	1.1600	0.0010	0.0012	0
26/05/2025	R213 On 06-November-25			Bond Future	9.4395	9.4295	91.3785	91.4171	77,772
26/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2908.7800	2948.4500	2.9088	2.9485	0
26/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	599.9500	600.9900	0.6000	0.6010	0
26/05/2025	R213 On 05-February-26			Bond Future	9.5507	9.5401	93.1107	93.1498	0
26/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2446.3200	2480.5300	2.4463	2.4805	0
26/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1205.8200	1200.9000	1.2058	1.2009	0
26/05/2025	R213 On 07-May-26			Bond Future	9.6733	9.6621	91.2913	91.3309	0
26/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2128.4500	2158.3500	2.1285	2.1584	0
26/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1681.8900	1672.2400	1.6819	1.6722	0
26/05/2025	R213 On 06-August-26			Bond Future	9.8231	9.8112	92.9660	93.0059	0
26/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1830.3500	1856.4200	1.8304	1.8564	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2280.5000	2266.6300	2.2805	2.2666	0
26/05/2025	R214 On 07-August-25			Bond Future	11.4701	11.4765	67.2221	67.1891	8,597
26/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7180.9600	7154.5300	7.1810	7.1545	0
26/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	45.8500	52.5000	0.0459	0.0525	0
26/05/2025	R214 On 06-November-25			Bond Future	11.5843	11.5909	65.2163	65.1825	31,342
26/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2157.1900	2157.3400	2.1572	2.1573	0
26/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1873.2300	1907.1700	1.8732	1.9072	0
26/05/2025	R214 On 05-February-26			Bond Future	11.7100	11.7169	66.4524	66.4178	0
26/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1407.5000	1407.8500	1.4075	1.4079	0
26/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	3730.2200	3765.1900	3.7302	3.7652	0
26/05/2025	R214 On 07-May-26			Bond Future	11.8387	11.8459	64.3898	64.3544	0
26/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2184.3600	2181.1000	2.1844	2.1811	0
26/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3737.9700	3770.1800	3.7380	3.7702	0
26/05/2025	R214 On 06-August-26			Bond Future	11.9815	11.9890	65.5700	65.5336	0
26/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3268.4100	3260.7200	3.2684	3.2607	0
26/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3324.2800	3352.9600	3.3243	3.3530	0
26/05/2025	R248 On 07-August-25			Bond Future	11.8334	11.8347	79.8045	79.7963	209,598
26/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	7865.2300	7867.2600	7.8652	7.8673	0
26/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	94.7100	104.9800	0.0947	0.1050	0
26/05/2025	R248 On 06-November-25			Bond Future	11.9574	11.9588	76.8987	76.8902	18,439
26/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1737.7000	1754.9000	1.7377	1.7549	0
26/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3081.2500	3106.9700	3.0813	3.1070	0
26/05/2025	R248 On 05-February-26			Bond Future	12.0937	12.0952	78.3561	78.3472	0
26/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1364.1800	1376.2500	1.3642	1.3763	0
26/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5315.6400	5336.6000	5.3156	5.3366	0
26/05/2025	R248 On 07-May-26			Bond Future	12.2328	12.2344	75.3726	75.3632	260
26/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2121.0300	2131.4600	2.1210	2.1315	0
26/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5228.7700	5248.5600	5.2288	5.2486	0
26/05/2025	R248 On 06-August-26			Bond Future	12.3868	12.3885	76.7531	76.7433	0
26/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	4015.4500	4024.2300	4.0155	4.0242	0
26/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	4111.5300	4130.1000	4.1115	4.1301	0
26/05/2025	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
26/05/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
26/05/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0