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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
27/05/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	2029 On 07-August-25			Bond Future	138.1546	138.1013	138.1546	138.1013	5,425
27/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	744.5900	691.3000	0.7446	0.6913	0
27/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2029 On 06-November-25			Bond Future	139.4081	139.3535	139.4081	139.3535	0
27/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	381.9100	436.5300	0.3819	0.4365	0
27/05/2025	2029 On 05-February-26			Bond Future	142.0846	142.0285	142.0846	142.0285	0
27/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	1974.5600	1918.4700	1.9746	1.9185	0
27/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2029 On 07-May-26			Bond Future	143.3009	143.2429	143.3009	143.2429	0
27/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	1480.8500	1422.8600	1.4809	1.4229	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2029 On 06-August-26			Bond Future	145.9667	145.9071	145.9667	145.9071	0
27/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	1866.7200	1807.0900	1.8667	1.8071	0
27/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2030 On 07-August-25			Bond Future	8.8882	8.9420	97.0385	96.8479	117,193
27/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	514.8900	450.3500	0.5149	0.4504	300
27/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1114.3700	1240.4700	1.1144	1.2405	0
27/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1543.2700	1414.8400	1.5433	1.4148	300
27/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	374.0300	436.2400	0.3740	0.4362	0
27/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3283.5900	3110.9900	3.2836	3.1110	0
27/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	77.7400	95.7800	0.0777	0.0958	300
27/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5464.7400	5277.2800	5.4647	5.2773	1,054
27/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	10.4800	13.6600	0.0105	0.0137	0
27/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7508.5800	7318.2000	7.5086	7.3182	0
27/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.6100	0.8700	0.0006	0.0009	0
27/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10682.8000	10492.1600	10.6828	10.4922	0
27/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
27/05/2025	2030 On 06-November-25			Bond Future	8.9596	9.0171	98.9061	98.7117	0
27/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	741.1800	671.2800	0.7412	0.6713	300
27/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1555.8000	1680.2900	1.5558	1.6803	0
27/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1651.1900	1535.8400	1.6512	1.5358	300
27/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	775.2900	854.3300	0.7753	0.8543	0
27/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2415.5400	2276.0000	2.4155	2.2760	0
27/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	476.5700	531.4200	0.4766	0.5314	0
27/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3899.9700	3732.5900	3.9000	3.7326	0
27/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	199.7200	226.7300	0.1997	0.2267	300
27/05/2025	2030 On 05-February-26			Bond Future	9.0512	9.1132	96.7731	96.5747	0
27/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2253.6100	2128.1200	2.2536	2.1281	0
27/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	859.3800	932.2600	0.8594	0.9323	0
27/05/2025	2030 On 07-May-26			Bond Future	9.1754	9.2424	98.5741	98.3717	0
27/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1957.1900	1845.8300	1.9572	1.8458	0
27/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1310.6400	1401.6500	1.3106	1.4017	0
27/05/2025	2030 On 06-August-26			Bond Future	9.3364	9.4093	96.3730	96.1665	0
27/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1478.9200	1384.4800	1.4789	1.3845	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	1809.6100	1921.6600	1.8096	1.9217	0
27/05/2025	2032 On 07-August-25			Bond Future	9.6436	9.7071	96.2870	95.9945	124,656
27/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	608.2800	520.1400	0.6083	0.5201	300
27/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	1740.6100	1945.0200	1.7406	1.9450	0
27/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1845.0900	1664.6200	1.8451	1.6646	300
27/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	671.5700	783.6500	0.6716	0.7837	0
27/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	4378.9900	4119.1300	4.3790	4.1191	0
27/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	138.6400	171.3300	0.1386	0.1713	300
27/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	10157.0300	9865.0600	10.1570	9.8651	0
27/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	1.3600	1.9400	0.0014	0.0019	0
27/05/2025	2032 On 06-November-25			Bond Future	9.7386	9.8055	93.9786	93.6803	0
27/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	942.9000	844.4400	0.9429	0.8444	300
27/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	2471.0400	2670.9000	2.4710	2.6709	0
27/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	2054.3900	1891.5700	2.0544	1.8916	300
27/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1336.7400	1472.2400	1.3367	1.4722	0
27/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3638.7100	3420.1900	3.6387	3.4202	0
27/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	656.0100	735.8100	0.6560	0.7358	0
27/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	5300.9600	5048.4000	5.3010	5.0484	0
27/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	330.8800	376.6400	0.3309	0.3766	300
27/05/2025	2032 On 05-February-26			Bond Future	9.8493	9.9199	95.7599	95.4557	0
27/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2829.3400	2651.0700	2.8293	2.6511	0
27/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1499.8800	1625.8000	1.4999	1.6258	0
27/05/2025	2032 On 07-May-26			Bond Future	9.9762	10.0509	93.3823	93.0721	0
27/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2662.3100	2495.5200	2.6623	2.4955	0
27/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	1983.5400	2126.9400	1.9835	2.1269	0
27/05/2025	2032 On 06-August-26			Bond Future	10.1259	10.2050	95.0939	94.7777	0
27/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2512.8100	2356.9800	2.5128	2.3570	0
27/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2536.2900	2696.7300	2.5363	2.6967	0
27/05/2025	2033 On 07-August-25			Bond Future	130.0835	130.0103	130.0835	130.0103	1,648
27/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1433.5200	1360.2800	1.4335	1.3603	0
27/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2033 On 06-November-25			Bond Future	131.0789	131.0040	131.0789	131.0040	5,288
27/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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27/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	2061.0800	2136.0500	2.0611	2.1361	0
27/05/2025	2033 On 05-February-26			Bond Future	133.5955	133.5188	133.5955	133.5188	0
27/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	715.4600	638.7800	0.7155	0.6388	0
27/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2033 On 07-May-26			Bond Future	134.5492	134.4701	134.5492	134.4701	0
27/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	610.8300	689.8900	0.6108	0.6899	0
27/05/2025	2033 On 06-August-26			Bond Future	137.0523	136.9712	137.0523	136.9712	0
27/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	2802.2700	2721.1700	2.8023	2.7212	0
27/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2037 On 07-August-25			Bond Future	11.0792	11.1684	83.7509	83.2490	143,466
27/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	135.8700	98.0300	0.1359	0.0980	2,541
27/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	4461.0100	4925.0600	4.4610	4.9251	0
27/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	259.9100	194.5400	0.2599	0.1945	300
27/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	3622.8900	4059.4100	3.6229	4.0594	0
27/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	313.4900	237.3200	0.3135	0.2373	2,341
27/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	3378.7900	3804.5100	3.3788	3.8045	0
27/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	429.3400	331.4400	0.4293	0.3314	200
27/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	2962.3700	3366.3600	2.9624	3.3664	0
27/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	1175.2600	969.5000	1.1753	0.9695	300
27/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	1624.0600	1920.1900	1.6241	1.9202	0
27/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1375.0400	1146.7000	1.3750	1.1467	0
27/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	1426.7500	1700.3000	1.4268	1.7003	2,541
27/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	2600.8700	2268.4000	2.6009	2.2684	0
27/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	706.0100	875.4300	0.7060	0.8754	2,541
27/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2720.8300	2380.5800	2.7208	2.3806	7,500
27/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	662.0800	823.7200	0.6621	0.8237	7,500
27/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	4331.1000	3914.2900	4.3311	3.9143	0
27/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	288.5800	373.6600	0.2886	0.3737	2,541
27/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	4377.1100	3958.7000	4.3771	3.9587	0
27/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	281.9200	365.4000	0.2819	0.3654	300
27/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	5981.3300	5521.8800	5.9813	5.5219	0
27/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	124.3900	166.8300	0.1244	0.1668	2,541
27/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	9992.8900	9497.4500	9.9929	9.4975	0

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27/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	14.5400	20.9900	0.0145	0.0210	0
27/05/2025	2037 On 06-November-25			Bond Future	11.1961	11.2889	85.3627	84.8510	0
27/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	613.5000	511.3700	0.6135	0.5114	300
27/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	4597.3200	5006.8500	4.5973	5.0069	0
27/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1606.0800	1402.0000	1.6061	1.4020	300
27/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	2702.4200	3010.0000	2.7024	3.0100	0
27/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	3625.2700	3295.3800	3.6253	3.2954	0
27/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1269.2800	1451.0500	1.2693	1.4511	0
27/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	5752.9900	5347.4900	5.7530	5.3475	0
27/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	644.1000	750.2600	0.6441	0.7503	300
27/05/2025	2037 On 05-February-26			Bond Future	11.3268	11.4234	82.7222	82.2006	0
27/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	1085.0300	945.5800	1.0850	0.9456	1,930
27/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	4870.1900	5252.3900	4.8702	5.2524	0
27/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1570.3700	1388.8200	1.5704	1.3888	1,970
27/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	3929.9700	4270.0700	3.9300	4.2701	0
27/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	2309.6900	2075.5900	2.3097	2.0756	0
27/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3001.1400	3288.6900	3.0011	3.2887	0
27/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2768.0300	2506.5100	2.7680	2.5065	0
27/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	2588.3000	2848.4300	2.5883	2.8484	1,930
27/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2888.7300	2620.5300	2.8887	2.6205	1,030
27/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	2493.1800	2746.6300	2.4932	2.7466	0
27/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	4430.1400	4091.7100	4.4301	4.0917	0
27/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	1608.2500	1791.4700	1.6083	1.7915	1,930
27/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5979.6300	5591.2400	5.9796	5.5912	0
27/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1078.6400	1211.9000	1.0786	1.2119	1,970
27/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	7830.0400	7399.6200	7.8300	7.3996	0
27/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	685.9200	777.1500	0.6859	0.7772	1,030
27/05/2025	2037 On 07-May-26			Bond Future	11.4738	11.5745	84.2608	83.7292	0
27/05/2025	2037 On 07-May-26	10.95	Call	Bond Future	1864.9800	1677.5500	1.8650	1.6776	142
27/05/2025	2037 On 07-May-26	10.95	Put	Bond Future	4708.0600	5052.2500	4.7081	5.0523	0
27/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2757.0200	2514.9900	2.7570	2.5150	0
27/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	3578.0600	3867.6500	3.5781	3.8677	0
27/05/2025	2037 On 07-May-26	12.40	Call	Bond Future	6259.9600	5882.9400	6.2600	5.8829	0
27/05/2025	2037 On 07-May-26	12.40	Put	Bond Future	1546.7600	1701.3600	1.5468	1.7014	142

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27/05/2025	2037 On 06-August-26			Bond Future	11.6405	11.7457	81.5455	81.0037	0
27/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	3750.7800	3470.0000	3.7508	3.4700	0
27/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	3392.2400	3653.1900	3.3922	3.6532	0
27/05/2025	2038 On 07-August-25			Bond Future	139.4958	139.1710	139.4958	139.1710	2,397
27/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	64.2000	388.9700	0.0642	0.3890	0
27/05/2025	2038 On 06-November-25			Bond Future	142.2145	141.8832	142.2145	141.8832	440
27/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	1665.5300	1996.8000	1.6655	1.9968	0
27/05/2025	2038 On 05-February-26			Bond Future	142.7743	142.4356	142.7743	142.4356	0
27/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	425.6900	764.4200	0.4257	0.7644	0
27/05/2025	2038 On 07-May-26			Bond Future	145.4671	145.1216	145.4671	145.1216	0
27/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	937.0500	591.6100	0.9371	0.5916	0
27/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2038 On 06-August-26			Bond Future	145.9643	145.6124	145.9643	145.6124	0
27/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	1244.3100	892.3700	1.2443	0.8924	0
27/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2040 On 07-August-25			Bond Future	11.5241	11.6133	82.7133	82.1780	53,315
27/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	152.8000	110.5100	0.1528	0.1105	400
27/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	4697.9500	5190.9700	4.6980	5.1910	0
27/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	337.2400	255.2300	0.3372	0.2552	250
27/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	3590.4700	4043.7700	3.5905	4.0438	0
27/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	478.0500	369.7800	0.4781	0.3698	250
27/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	3095.9700	3523.0100	3.0960	3.5230	0
27/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1123.6300	919.4400	1.1236	0.9194	400
27/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	1877.1400	2208.2600	1.8771	2.2083	0
27/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	2106.8800	1801.3200	2.1069	1.8013	0
27/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1056.4100	1286.1600	1.0564	1.2862	0
27/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	3355.4400	2965.0400	3.3554	2.9650	0
27/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	559.1600	704.0700	0.5592	0.7041	400
27/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	5261.3400	4796.1000	5.2613	4.7961	0
27/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	224.0200	294.0900	0.2240	0.2941	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	6260.7600	5772.4100	6.2608	5.7724	0
27/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	138.6900	185.6500	0.1387	0.1857	0
27/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	9716.0400	9191.2500	9.7160	9.1913	0
27/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	24.9600	35.4800	0.0250	0.0355	0
27/05/2025	2040 On 06-November-25			Bond Future	11.6469	11.7395	84.3051	83.7594	1,568
27/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2955.5700	2650.6000	2.9556	2.6506	0
27/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	1823.9800	2064.7200	1.8240	2.0647	0
27/05/2025	2040 On 05-February-26			Bond Future	11.7829	11.8792	81.3940	80.8377	0
27/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	2017.9400	1798.5400	2.0179	1.7985	0
27/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	3744.3700	4081.2500	3.7444	4.0813	0
27/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2978.0900	2697.7000	2.9781	2.6977	475
27/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	2763.0400	3038.9300	2.7630	3.0389	0
27/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	8501.7100	8039.8700	8.5017	8.0399	0
27/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	714.4500	808.8900	0.7145	0.8089	475
27/05/2025	2040 On 07-May-26			Bond Future	11.9335	12.0338	82.9076	82.3407	0
27/05/2025	2040 On 07-May-26	11.12	Call	Bond Future	1417.0600	1260.4200	1.4171	1.2604	820
27/05/2025	2040 On 07-May-26	11.12	Put	Bond Future	6244.5300	6654.8000	6.2445	6.6548	0
27/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2659.7300	2417.7900	2.6597	2.4178	0
27/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	4178.2700	4503.2400	4.1783	4.5032	0
27/05/2025	2040 On 07-May-26	12.03	Call	Bond Future	3724.1400	3427.0000	3.7241	3.4270	0
27/05/2025	2040 On 07-May-26	12.03	Put	Bond Future	3178.6100	3448.3800	3.1786	3.4484	820
27/05/2025	2040 On 07-May-26	12.53	Call	Bond Future	5445.6300	5080.7600	5.4456	5.0808	0
27/05/2025	2040 On 07-May-26	12.53	Put	Bond Future	2159.4400	2361.4800	2.1594	2.3615	820
27/05/2025	2040 On 06-August-26			Bond Future	12.1027	12.2073	79.9164	79.3387	0
27/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	4092.2200	3789.2100	4.0922	3.7892	0
27/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	3609.7000	3884.3600	3.6097	3.8844	0
27/05/2025	2044 On 07-August-25			Bond Future	11.7940	11.8780	77.5780	77.0703	41,426
27/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	16.3800	10.9800	0.0164	0.0110	9,000
27/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	7642.9700	8145.2000	7.6430	8.1452	0
27/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	388.0600	301.8700	0.3881	0.3019	9,000
27/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	3485.5700	3907.0100	3.4856	3.9070	0
27/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1705.6100	1452.8100	1.7056	1.4528	0
27/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	1366.2900	1621.1200	1.3663	1.6211	9,000
27/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	3076.3900	2723.7800	3.0764	2.7238	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	671.6800	826.7000	0.6717	0.8267	5,600
27/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	8588.4800	8098.4500	8.5885	8.0985	0
27/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	48.5100	66.1100	0.0485	0.0661	0
27/05/2025	2044 On 06-November-25			Bond Future	11.9164	12.0035	79.0709	78.5535	71,530
27/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2227.4800	1985.0200	2.2275	1.9850	0
27/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	2445.3300	2720.3100	2.4453	2.7203	0
27/05/2025	2044 On 06-November-25	12.00	Call	Bond Future	2620.0900	2352.5600	2.6201	2.3526	0
27/05/2025	2044 On 06-November-25	12.00	Put	Bond Future	2123.5100	2373.4200	2.1235	2.3734	5,800
27/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	3333.4000	3026.5700	3.3334	3.0266	0
27/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1669.6800	1880.2900	1.6697	1.8803	5,600
27/05/2025	2044 On 06-November-25	12.25	Call	Bond Future	3521.9800	3205.9200	3.5220	3.2059	0
27/05/2025	2044 On 06-November-25	12.25	Put	Bond Future	1571.0000	1772.3800	1.5710	1.7724	5,800
27/05/2025	2044 On 05-February-26			Bond Future	12.0512	12.1418	76.1858	75.6583	0
27/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1573.1100	1398.8500	1.5731	1.3989	0
27/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	4539.9900	4893.2700	4.5400	4.8933	0
27/05/2025	2044 On 07-May-26			Bond Future	12.1993	12.2935	77.6023	77.0647	0
27/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2356.6200	2146.1600	2.3566	2.1462	0
27/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	4706.0300	5033.1800	4.7060	5.0332	0
27/05/2025	2044 On 06-August-26			Bond Future	12.3647	12.4629	74.6390	74.0912	0
27/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	4064.0500	3779.4200	4.0641	3.7794	0
27/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	3754.6100	4017.8200	3.7546	4.0178	0
27/05/2025	2046 On 07-August-25			Bond Future	120.2938	119.7404	120.2938	119.7404	11,914
27/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1603.7700	1050.3700	1.6038	1.0504	0
27/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2046 On 06-November-25			Bond Future	120.3771	119.8125	120.3771	119.8125	7,518
27/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5032.9500	5597.4900	5.0330	5.5975	0
27/05/2025	2046 On 05-February-26			Bond Future	122.6878	122.1120	122.6878	122.1120	0
27/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	1037.7800	461.9800	1.0378	0.4620	0
27/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2046 On 07-May-26			Bond Future	122.7006	122.1128	122.7006	122.1128	0
27/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2249.4300	2837.1900	2.2494	2.8372	0
27/05/2025	2046 On 06-August-26			Bond Future	124.9814	124.3824	124.9814	124.3824	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2601.3700	2002.3800	2.6014	2.0024	0
27/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2050 On 07-August-25			Bond Future	119.0464	119.0197	119.0464	119.0197	10,256
27/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	843.6300	870.3000	0.8436	0.8703	0
27/05/2025	2050 On 06-November-25			Bond Future	121.3665	121.3393	121.3665	121.3393	4,109
27/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3053.5500	3080.6800	3.0536	3.0807	0
27/05/2025	2050 On 05-February-26			Bond Future	121.2785	121.2498	121.2785	121.2498	0
27/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1541.4800	1570.1700	1.5415	1.5702	0
27/05/2025	2050 On 07-May-26			Bond Future	123.5658	123.5362	123.5658	123.5362	0
27/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	504.2300	533.7900	0.5042	0.5338	0
27/05/2025	2050 On 06-August-26			Bond Future	123.4030	123.3728	123.4030	123.3728	0
27/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	132.9600	102.7900	0.1330	0.1028	0
27/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	AL37 On 07-August-25			Index Future	1133.8580	1131.0750	1133.8580	1,131.0750	0
27/05/2025	AL37 On 06-November-25			Index Future	1155.6850	1152.8470	1155.6850	1,152.8470	0
27/05/2025	AL37 On 05-February-26			Index Future	1177.6140	1174.7200	1177.6140	1,174.7200	0
27/05/2025	AL37 On 07-May-26			Index Future	1199.5870	1196.6340	1199.5870	1,196.6340	0
27/05/2025	AL37 On 06-August-26			Index Future	1221.4300	1218.4200	1221.4300	1,218.4200	0
27/05/2025	AL7T On 07-August-25			Index Future	1347.5930	1340.7960	1347.5930	1,340.7960	0
27/05/2025	AL7T On 06-November-25			Index Future	1373.5350	1366.6060	1373.5350	1,366.6060	0
27/05/2025	AL7T On 05-February-26			Index Future	1399.5980	1392.5340	1399.5980	1,392.5340	0
27/05/2025	AL7T On 07-May-26			Index Future	1425.7120	1418.5120	1425.7120	1,418.5120	0
27/05/2025	AL7T On 06-August-26			Index Future	1451.6740	1444.3370	1451.6740	1,444.3370	0
27/05/2025	ALBI On 07-August-25			Index Future	1150.9970	1146.2750	1150.9970	1,146.2750	77

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2025	ALBI On 06-November-25			Index Future	1173.1540	1168.3400	1173.1540	1,168.3400	0
27/05/2025	ALBI On 05-February-26			Index Future	1195.4150	1190.5060	1195.4150	1,190.5060	0
27/05/2025	ALBI On 07-May-26			Index Future	1217.7200	1212.7160	1217.7200	1,212.7160	0
27/05/2025	ALBI On 06-August-26			Index Future	1239.8930	1234.7940	1239.8930	1,234.7940	0
27/05/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/05/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
27/05/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
27/05/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	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
27/05/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	ES33 On 07-August-25			Bond Future	11.2856	11.3650	83.2944	82.9361	0
27/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9489.8400	9131.5200	9.4898	9.1315	0
27/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	ES33 On 06-November-25			Bond Future	11.4376	11.5208	81.1219	80.7565	0
27/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2471.6500	2106.2300	2.4717	2.1062	0
27/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	ES33 On 05-February-26			Bond Future	11.6103	11.6976	82.6784	82.3058	0
27/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	517.0600	889.7100	0.5171	0.8897	0
27/05/2025	ES33 On 07-May-26			Bond Future	11.7955	11.8872	80.4405	80.0605	0
27/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	440.0500	820.0500	0.4401	0.8201	0
27/05/2025	ES33 On 06-August-26			Bond Future	12.0041	12.1006	81.9325	81.5451	0
27/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	63.8500	0.0000	0.0639	0.0000	0
27/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	323.5500	0.0000	0.3236	0
27/05/2025	ES42 On 07-August-25			Bond Future	12.0055	12.0843	77.4681	77.0199	0
27/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9195.9200	8747.7600	9.1959	8.7478	0
27/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	ES42 On 06-November-25			Bond Future	12.1405	12.2224	74.7124	74.2554	0
27/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1378.5200	921.5000	1.3785	0.9215	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	ES42 On 05-February-26			Bond Future	12.2850	12.3702	76.1453	75.6793	0
27/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2454.4700	2920.4700	2.4545	2.9205	0
27/05/2025	ES42 On 07-May-26			Bond Future	12.4430	12.5316	73.3148	72.8397	0
27/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1326.6500	1801.7500	1.3267	1.8018	0
27/05/2025	ES42 On 06-August-26			Bond Future	12.6124	12.7048	74.6719	74.1877	0
27/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	197.5700	0.0000	0.1976	0.0000	0
27/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	286.5900	0.0000	0.2866	0
27/05/2025	GOVI On 07-August-25			GOVI	1134.0470	1129.5220	1134.0470	1,129.5220	657
27/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1230470.0000	1185220.0000	123.0470	118.5220	0
27/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	GOVI On 06-November-25			GOVI	1155.8780	1151.2640	1155.8780	1,151.2640	0
27/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	438780.0000	392640.0000	43.8780	39.2640	0
27/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	GOVI On 05-February-26			GOVI	1177.8110	1173.1060	1177.8110	1,173.1060	0
27/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	278110.0000	231060.0000	27.8110	23.1060	0
27/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	GOVI On 07-May-26			GOVI	1199.7870	1194.9910	1199.7870	1,194.9910	0
27/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	227870.0000	179910.0000	22.7870	17.9910	0
27/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	GOVI On 06-August-26			GOVI	1221.6350	1216.7470	1221.6350	1,216.7470	0
27/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	326350.0000	277470.0000	32.6350	27.7470	0
27/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
27/05/2025	IGOV On 07-August-25			Index Future	381.5550	381.1510	381.5550	381.1510	713
27/05/2025	IGOV On 06-November-25			Index Future	388.9920	388.5800	388.9920	388.5800	8
27/05/2025	IGOV On 05-February-26			Index Future	396.4640	396.0430	396.4640	396.0430	0
27/05/2025	IGOV On 07-May-26			Index Future	403.9510	403.5200	403.9510	403.5200	0
27/05/2025	IGOV On 06-August-26			Index Future	411.3930	410.9540	411.3930	410.9540	0
27/05/2025	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
27/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
27/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
27/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
27/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
27/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
27/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
27/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
27/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
27/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
27/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
27/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
27/05/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
27/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
27/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
27/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
27/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
27/05/2025	R033 On 07-August-25			Bond Future	9.8469	9.9104	104.4458	104.1095	7,021
27/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2949.9400	2699.6200	2.9499	2.6996	0
27/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	426.7500	512.7300	0.4268	0.5127	0
27/05/2025	R033 On 06-November-25			Bond Future	9.9457	10.0124	101.4116	101.0688	0
27/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	3072.3700	2854.3500	3.0724	2.8544	0
27/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1116.2100	1241.0300	1.1162	1.2410	0
27/05/2025	R033 On 05-February-26			Bond Future	10.0591	10.1292	103.3336	102.9840	0
27/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3568.2500	3348.8100	3.5683	3.3488	0
27/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1444.3800	1574.5800	1.4444	1.5746	0
27/05/2025	R033 On 07-May-26			Bond Future	10.1877	10.2615	100.2130	99.8564	0
27/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3177.5300	2982.6500	3.1775	2.9827	0
27/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2252.7900	2414.4400	2.2528	2.4144	0
27/05/2025	R033 On 06-August-26			Bond Future	10.3366	10.4146	102.0489	101.6855	0
27/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	2681.3800	2509.6000	2.6814	2.5096	0
27/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	3086.7200	3278.4100	3.0867	3.2784	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2025	R035 On 07-August-25			Bond Future	10.4748	10.5536	94.4558	94.0190	89,750
27/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	472.8700	378.7400	0.4729	0.3787	300
27/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	2704.6300	3047.3700	2.7046	3.0474	0
27/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1702.5700	1472.3500	1.7026	1.4724	300
27/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	1119.6900	1326.3400	1.1197	1.3263	0
27/05/2025	R035 On 07-August-25	10.90	Call	Bond Future	2901.3100	2593.3100	2.9013	2.5933	0
27/05/2025	R035 On 07-August-25	10.90	Put	Bond Future	576.9400	705.8100	0.5769	0.7058	8,500
27/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	4671.1100	4297.3800	4.6711	4.2974	0
27/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	233.1400	296.2800	0.2331	0.2963	17,500
27/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	4857.5000	4479.0300	4.8575	4.4790	0
27/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	211.9500	270.3500	0.2120	0.2704	300
27/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	11089.2400	10654.7000	11.0892	10.6547	0
27/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	5.1400	7.4700	0.0051	0.0075	0
27/05/2025	R035 On 06-November-25			Bond Future	10.5857	10.6679	91.7686	91.3232	10,866
27/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	608.0100	517.4000	0.6080	0.5174	2,000
27/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	4382.7300	4737.4700	4.3827	4.7375	0
27/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	877.0000	757.7900	0.8770	0.7578	300
27/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	3682.5500	4008.6900	3.6826	4.0087	0
27/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1591.9100	1411.3100	1.5919	1.4113	2,000
27/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	2553.7800	2818.5300	2.5538	2.8185	0
27/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1669.1800	1482.8800	1.6692	1.4829	2,000
27/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	2465.8600	2724.9100	2.4659	2.7249	0
27/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	2057.5200	1844.8000	2.0575	1.8448	300
27/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	2088.6200	2321.2500	2.0886	2.3213	0
27/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	3234.0900	2958.4100	3.2341	2.9584	2,000
27/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	1335.7000	1505.3700	1.3357	1.5054	0
27/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	3269.9700	2992.7000	3.2700	2.9927	250
27/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	1318.7800	1486.8600	1.3188	1.4869	0
27/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	4210.7100	3896.5900	4.2107	3.8966	0
27/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	953.1000	1084.3300	0.9531	1.0843	0
27/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	5136.8400	4794.2600	5.1368	4.7943	0
27/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	700.1900	802.9600	0.7002	0.8030	2,000
27/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	5219.6600	4874.8600	5.2197	4.8749	0
27/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	681.5100	782.0600	0.6815	0.7821	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	6148.3000	5781.5100	6.1483	5.7815	0
27/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	504.2300	582.7900	0.5042	0.5828	300
27/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	7366.0400	6977.3500	7.3660	6.9774	0
27/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	342.1800	398.8400	0.3422	0.3988	250
27/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	7542.1100	7150.7800	7.5421	7.1508	0
27/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	323.6300	377.6500	0.3236	0.3777	2,000
27/05/2025	R035 On 05-February-26			Bond Future	10.7117	10.7977	93.5083	93.0542	0
27/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1819.1500	1639.4900	1.8192	1.6395	2,000
27/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	3274.7500	3549.1100	3.2748	3.5491	0
27/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2770.2400	2536.7700	2.7702	2.5368	0
27/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	2356.5100	2577.0600	2.3565	2.5771	0
27/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	3237.2200	2982.0000	3.2372	2.9820	2,000
27/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2037.9900	2236.7900	2.0380	2.2368	0
27/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	9011.6800	8615.2400	9.0117	8.6152	0
27/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	444.3400	501.9200	0.4443	0.5019	2,000
27/05/2025	R035 On 07-May-26			Bond Future	10.8438	10.9336	90.7441	90.2813	0
27/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	3026.9600	2795.8800	3.0270	2.7959	0
27/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	2943.1200	3174.8700	2.9431	3.1749	0
27/05/2025	R035 On 06-August-26			Bond Future	10.9948	11.0889	92.4078	91.9361	0
27/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	3467.0800	3224.5000	3.4671	3.2245	0
27/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	3140.0500	3369.1600	3.1401	3.3692	0
27/05/2025	R038 On 07-August-25			Bond Future	11.1484	11.2272	102.1231	101.6042	6,513
27/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1936.5200	1666.6700	1.9365	1.6667	0
27/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	1334.0800	1583.0900	1.3341	1.5831	0
27/05/2025	R038 On 06-November-25			Bond Future	11.2735	11.3556	98.6027	98.0738	0
27/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1550.0800	1361.8300	1.5501	1.3618	1,770
27/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	3474.6800	3815.4100	3.4747	3.8154	0
27/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	2347.5600	2100.4400	2.3476	2.1004	0
27/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	2564.2500	2846.1100	2.5643	2.8461	0
27/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	7132.8200	6701.0900	7.1328	6.7011	0
27/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	637.0800	734.3300	0.6371	0.7343	1,770
27/05/2025	R038 On 05-February-26			Bond Future	11.4105	11.4962	100.4713	99.9321	0
27/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	3168.8400	2899.3100	3.1688	2.8993	0
27/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	2982.7800	3252.5100	2.9828	3.2525	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2025	R038 On 07-May-26			Bond Future	11.5597	11.6491	96.8556	96.3059	0
27/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	3073.3600	2824.8200	3.0734	2.8248	0
27/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	4067.0300	4368.1500	4.0670	4.3682	0
27/05/2025	R038 On 06-August-26			Bond Future	11.7247	11.8181	98.6290	98.0689	0
27/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	4248.8900	3962.0100	4.2489	3.9620	0
27/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	3976.7800	4250.0200	3.9768	4.2500	0
27/05/2025	R053 On 07-August-25			Bond Future	11.6582	11.7419	103.9518	103.2701	22,570
27/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	11208.1000	10556.7200	11.2081	10.5567	0
27/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	90.3900	120.6700	0.0904	0.1207	0
27/05/2025	R053 On 06-November-25			Bond Future	11.7757	11.8627	100.0883	99.3935	0
27/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	3089.3600	2757.1900	3.0894	2.7572	0
27/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	3215.3300	3578.0100	3.2153	3.5780	0
27/05/2025	R053 On 05-February-26			Bond Future	11.9024	11.9929	101.9850	101.2767	0
27/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2457.6500	2202.4800	2.4577	2.2025	0
27/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	5806.4100	6259.5700	5.8064	6.2596	0
27/05/2025	R053 On 07-May-26			Bond Future	12.0382	12.1324	98.0200	97.2982	0
27/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	3320.8400	3027.6200	3.3208	3.0276	0
27/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	6075.9700	6504.5900	6.0760	6.5046	0
27/05/2025	R053 On 06-August-26			Bond Future	12.1862	12.2844	99.8143	99.0788	0
27/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	5717.6200	5328.8400	5.7176	5.3288	0
27/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	5014.5900	5361.3700	5.0146	5.3614	0
27/05/2025	R186 On 07-August-25			Bond Future	8.0365	8.0489	104.5813	104.5652	180,330
27/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1516.5700	1500.8600	1.5166	1.5009	1,983
27/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	2.5200	2.8500	0.0025	0.0029	0
27/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2094.6400	2078.6800	2.0946	2.0787	0
27/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.5200	0.6000	0.0005	0.0006	0
27/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2806.5600	2790.5400	2.8066	2.7905	0
27/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0900	0.1100	0.0001	0.0001	1,983
27/05/2025	R186 On 06-November-25			Bond Future	8.0893	8.1048	106.5941	106.5777	3,171
27/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	275.6400	267.8100	0.2756	0.2678	0
27/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	232.4100	241.0300	0.2324	0.2410	0
27/05/2025	R186 On 05-February-26			Bond Future	8.2170	8.2376	103.3087	103.2916	0
27/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	405.3000	395.8600	0.4053	0.3959	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	228.9700	236.6100	0.2290	0.2366	0
27/05/2025	R186 On 07-May-26			Bond Future	8.5176	8.5476	105.2317	105.2140	0
27/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	327.2100	317.7500	0.3272	0.3178	0
27/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	225.4600	233.7500	0.2255	0.2338	0
27/05/2025	R186 On 06-August-26			Bond Future	9.2868	9.3390	101.8551	101.8366	0
27/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	78.9200	73.9500	0.0789	0.0740	0
27/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	333.1200	346.6400	0.3331	0.3466	0
27/05/2025	R202 On 07-August-25			Bond Future	268.5759	268.8071	268.5759	268.8071	955
27/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	3024.1000	2792.9400	3.0241	2.7929	0
27/05/2025	R202 On 06-November-25			Bond Future	273.8105	274.0459	273.8105	274.0459	460
27/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1829.5500	1594.1300	1.8296	1.5941	0
27/05/2025	R202 On 05-February-26			Bond Future	273.7215	273.9594	273.7215	273.9594	0
27/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	4098.5500	3860.5700	4.0986	3.8606	0
27/05/2025	R202 On 07-May-26			Bond Future	278.8848	279.1264	278.8848	279.1264	0
27/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1334.8000	1576.4400	1.3348	1.5764	0
27/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	R202 On 06-August-26			Bond Future	278.6307	278.8756	278.6307	278.8756	0
27/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	0.0000	15.6000	0.0000	0.0156	0
27/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	229.2900	0.0000	0.2293	0.0000	0
27/05/2025	R209 On 07-August-25			Bond Future	10.8254	10.9039	73.7819	73.3919	10,920
27/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	8517.4500	8132.8600	8.5175	8.1329	0
27/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	13.8100	19.2700	0.0138	0.0193	0
27/05/2025	R209 On 06-November-25			Bond Future	10.9340	11.0155	72.0492	71.6516	6,367
27/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2898.1400	2655.1900	2.8981	2.6552	0
27/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1278.2000	1432.8100	1.2782	1.4328	0
27/05/2025	R209 On 05-February-26			Bond Future	11.0537	11.1384	73.4149	73.0095	0
27/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	2053.5600	1871.0100	2.0536	1.8710	0
27/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	2650.5200	2873.3200	2.6505	2.8733	0
27/05/2025	R209 On 07-May-26			Bond Future	11.1843	11.2725	71.6298	71.2167	0
27/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2514.7900	2321.8900	2.5148	2.3219	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3054.8000	3275.0600	3.0548	3.2751	0
27/05/2025	R209 On 06-August-26			Bond Future	11.3298	11.4217	72.9429	72.5218	0
27/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	3252.4500	3035.0700	3.2525	3.0351	0
27/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	2976.0900	3179.7400	2.9761	3.1797	0
27/05/2025	R210 On 07-August-25			Bond Future	250.4099	250.5616	250.4099	250.5616	967
27/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	1969.9100	2121.5900	1.9699	2.1216	0
27/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	R210 On 06-November-25			Bond Future	251.8623	252.0164	251.8623	252.0164	300
27/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	277.6800	123.6500	0.2777	0.1237	0
27/05/2025	R210 On 05-February-26			Bond Future	256.6975	256.8537	256.6975	256.8537	0
27/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	3597.4700	3753.7200	3.5975	3.7537	0
27/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	R210 On 07-May-26			Bond Future	258.0516	258.2090	258.0516	258.2090	0
27/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	2651.6300	2809.0300	2.6516	2.8090	0
27/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	R210 On 06-August-26			Bond Future	262.8508	263.0102	262.8508	263.0102	0
27/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	3010.8100	3170.1600	3.0108	3.1702	0
27/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
27/05/2025	R213 On 07-August-25			Bond Future	9.2894	9.3479	93.3729	93.1393	17,142
27/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8906.4500	8673.1700	8.9065	8.6732	0
27/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.6700	0.9600	0.0007	0.0010	0
27/05/2025	R213 On 06-November-25			Bond Future	9.3776	9.4395	91.6166	91.3785	77,772
27/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	3083.9600	2908.7800	3.0840	2.9088	0
27/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	536.9800	599.9500	0.5370	0.6000	0
27/05/2025	R213 On 05-February-26			Bond Future	9.4850	9.5507	93.3537	93.1107	0
27/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2596.2200	2446.3200	2.5962	2.4463	0
27/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1112.7600	1205.8200	1.1128	1.2058	0
27/05/2025	R213 On 07-May-26			Bond Future	9.6033	9.6733	91.5391	91.2913	0
27/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2264.0000	2128.4500	2.2640	2.1285	0
27/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1569.6700	1681.8900	1.5697	1.6819	0
27/05/2025	R213 On 06-August-26			Bond Future	9.7483	9.8231	93.2187	92.9660	0
27/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	1950.7800	1830.3500	1.9508	1.8304	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	2148.2400	2280.5000	2.1482	2.2805	0
27/05/2025	R214 On 07-August-25			Bond Future	11.3918	11.4701	67.6310	67.2221	8,597
27/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	7577.8300	7180.9600	7.5778	7.1810	0
27/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	33.8400	45.8500	0.0338	0.0459	0
27/05/2025	R214 On 06-November-25			Bond Future	11.5032	11.5843	65.6331	65.2163	31,342
27/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	2382.0500	2157.1900	2.3821	2.1572	0
27/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1681.2900	1873.2300	1.6813	1.8732	0
27/05/2025	R214 On 05-February-26			Bond Future	11.6259	11.7100	66.8773	66.4524	0
27/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1564.2500	1407.5000	1.5643	1.4075	0
27/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	3462.0700	3730.2200	3.4621	3.7302	0
27/05/2025	R214 On 07-May-26			Bond Future	11.7516	11.8387	64.8229	64.3898	0
27/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2374.6500	2184.3600	2.3747	2.1844	0
27/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	3495.2200	3737.9700	3.4952	3.7380	0
27/05/2025	R214 On 06-August-26			Bond Future	11.8910	11.9815	66.0112	65.5700	0
27/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	3499.8500	3268.4100	3.4999	3.2684	0
27/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	3114.4400	3324.2800	3.1144	3.3243	0
27/05/2025	R248 On 07-August-25			Bond Future	11.7496	11.8334	80.3267	79.8045	209,598
27/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	8363.4300	7865.2300	8.3634	7.8652	0
27/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	70.7000	94.7100	0.0707	0.0947	0
27/05/2025	R248 On 06-November-25			Bond Future	11.8705	11.9574	77.4310	76.8987	18,439
27/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1966.1100	1737.7000	1.9661	1.7377	0
27/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	2777.3500	3081.2500	2.7774	3.0813	0
27/05/2025	R248 On 05-February-26			Bond Future	12.0033	12.0937	78.8987	78.3561	0
27/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1535.1000	1364.1800	1.5351	1.3642	0
27/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	4943.9300	5315.6400	4.9439	5.3156	0
27/05/2025	R248 On 07-May-26			Bond Future	12.1389	12.2328	75.9256	75.3726	260
27/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2333.9200	2121.0300	2.3339	2.1210	0
27/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	4888.6500	5228.7700	4.8887	5.2288	0
27/05/2025	R248 On 06-August-26			Bond Future	12.2890	12.3868	77.3167	76.7531	0
27/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	4311.5300	4015.4500	4.3115	4.0155	0
27/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	3844.0800	4111.5300	3.8441	4.1115	0
27/05/2025	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
27/05/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
27/05/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0