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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
29/05/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	2029 On 07-August-25			Bond Future	137.9264	138.0188	137.9264	138.0188	5,425
29/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	516.3500	608.7800	0.5164	0.6088	0
29/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2029 On 06-November-25			Bond Future	139.1764	139.2701	139.1764	139.2701	0
29/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	613.6300	519.9300	0.6136	0.5199	0
29/05/2025	2029 On 05-February-26			Bond Future	141.8500	141.9450	141.8500	141.9450	0
29/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	1739.9900	1835.0400	1.7400	1.8350	0
29/05/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2029 On 07-May-26			Bond Future	143.0654	143.1601	143.0654	143.1601	0
29/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	1245.4100	1340.0500	1.2454	1.3401	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2029 On 06-August-26			Bond Future	145.7290	145.8248	145.7290	145.8248	0
29/05/2025	2029 On 06-August-26	144.10	Call	Bond Future	1628.9800	1724.8300	1.6290	1.7248	0
29/05/2025	2029 On 06-August-26	144.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2030 On 07-August-25			Bond Future	8.7056	8.8275	97.6897	97.2543	116,158
29/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	795.9500	596.8600	0.7960	0.5969	300
29/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	744.3100	980.5400	0.7443	0.9805	0
29/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	2033.7700	1696.9000	2.0338	1.6969	300
29/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	213.4100	311.8600	0.2134	0.3119	0
29/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3894.3300	3482.5900	3.8943	3.4826	0
29/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	37.3600	60.9400	0.0374	0.0609	300
29/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	6109.6500	5677.7800	6.1097	5.6778	1,054
29/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	4.2700	7.7200	0.0043	0.0077	0
29/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	8159.2800	7724.1800	8.1593	7.7242	0
29/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	0.1900	0.4100	0.0002	0.0004	0
29/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	11333.9200	10898.6000	11.3339	10.8986	0
29/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,054
29/05/2025	2030 On 06-November-25			Bond Future	8.7641	8.8946	99.5702	99.1264	0
29/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	1024.1300	827.0200	1.0241	0.8270	300
29/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1174.6600	1421.3400	1.1747	1.4213	0
29/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	2087.0600	1788.4300	2.0871	1.7884	300
29/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	547.0700	692.2300	0.5471	0.6922	0
29/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2926.7200	2579.1500	2.9267	2.5792	0
29/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	323.6600	419.8800	0.3237	0.4199	0
29/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	4492.6200	4093.0500	4.4926	4.0931	0
29/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	128.2800	172.5000	0.1283	0.1725	300
29/05/2025	2030 On 05-February-26			Bond Future	8.8407	8.9811	97.4509	96.9984	0
29/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2715.9000	2401.3900	2.7159	2.4014	0
29/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	643.8800	781.8600	0.6439	0.7819	0
29/05/2025	2030 On 07-May-26			Bond Future	8.9478	9.0994	99.2658	98.8046	0
29/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	2370.9700	2089.2200	2.3710	2.0892	0
29/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1032.6400	1212.1600	1.0326	1.2122	0
29/05/2025	2030 On 06-August-26			Bond Future	9.0885	9.2533	97.0790	96.6089	0
29/05/2025	2030 On 06-August-26	9.22	Call	Bond Future	1835.6700	1592.1300	1.8357	1.5921	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2025	2030 On 06-August-26	9.22	Put	Bond Future	1460.3300	1686.9300	1.4603	1.6869	0
29/05/2025	2032 On 07-August-25			Bond Future	9.4629	9.5885	97.1256	96.5415	124,691
29/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	930.4500	692.9200	0.9305	0.6929	300
29/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	1224.2500	1570.8000	1.2243	1.5708	0
29/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	2428.6600	2010.2000	2.4287	2.0102	300
29/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	416.6100	582.2300	0.4166	0.5822	0
29/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	5152.4500	4608.7700	5.1525	4.6088	0
29/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	73.5700	113.9700	0.0736	0.1140	300
29/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	10994.6900	10411.0900	10.9947	10.4111	0
29/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	0.4900	0.9700	0.0005	0.0010	0
29/05/2025	2032 On 06-November-25			Bond Future	9.5483	9.6806	94.8337	94.2382	0
29/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	1275.0800	1034.5700	1.2751	1.0346	300
29/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	1948.1700	2303.1000	1.9482	2.3031	0
29/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	2571.3300	2202.2500	2.5713	2.2023	300
29/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	998.6300	1224.9900	0.9986	1.2250	0
29/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	4303.6300	3833.6800	4.3036	3.8337	0
29/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	465.8800	591.3700	0.4659	0.5914	0
29/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	6050.9700	5524.0300	6.0510	5.5240	0
29/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	225.8400	294.3400	0.2258	0.2943	300
29/05/2025	2032 On 05-February-26			Bond Future	9.6484	9.7879	96.6323	96.0253	0
29/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	3381.2400	2989.9300	3.3812	2.9899	0
29/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1179.4100	1395.0700	1.1794	1.3951	0
29/05/2025	2032 On 07-May-26			Bond Future	9.7638	9.9112	94.2722	93.6536	0
29/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	3179.8500	2813.1400	3.1799	2.8131	0
29/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	1611.1800	1863.0900	1.6112	1.8631	0
29/05/2025	2032 On 06-August-26			Bond Future	9.9006	10.0568	96.0016	95.3713	0
29/05/2025	2032 On 06-August-26	10.12	Call	Bond Future	2997.3800	2654.2700	2.9974	2.6543	0
29/05/2025	2032 On 06-August-26	10.12	Put	Bond Future	2113.1500	2400.4100	2.1132	2.4004	0
29/05/2025	2033 On 07-August-25			Bond Future	130.3360	129.9215	130.3360	129.9215	1,648
29/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1686.0200	1271.5000	1.6860	1.2715	0
29/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2033 On 06-November-25			Bond Future	131.3371	130.9141	131.3371	130.9141	5,288
29/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

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29/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	1802.9000	2225.8900	1.8029	2.2259	0
29/05/2025	2033 On 05-February-26			Bond Future	133.8602	133.4287	133.8602	133.4287	0
29/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	980.1900	548.7300	0.9802	0.5487	0
29/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2033 On 07-May-26			Bond Future	134.8221	134.3804	134.8221	134.3804	0
29/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	337.8900	779.5600	0.3379	0.7796	0
29/05/2025	2033 On 06-August-26			Bond Future	137.3323	136.8818	137.3323	136.8818	0
29/05/2025	2033 On 06-August-26	134.25	Call	Bond Future	3082.2900	2631.8400	3.0823	2.6318	0
29/05/2025	2033 On 06-August-26	134.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2037 On 07-August-25			Bond Future	10.8365	11.0079	85.1374	84.1545	143,732
29/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	314.5600	173.9200	0.3146	0.1739	2,541
29/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	3253.1800	4095.4300	3.2532	4.0954	0
29/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	543.8800	323.5700	0.5439	0.3236	300
29/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	2520.3400	3282.9200	2.5203	3.2829	0
29/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	636.0700	386.9200	0.6361	0.3869	2,341
29/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	2314.8500	3048.5900	2.3149	3.0486	0
29/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	826.5100	522.1300	0.8265	0.5221	200
29/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	1973.0200	2651.5300	1.9730	2.6515	0
29/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	1899.2600	1359.3200	1.8993	1.3593	300
29/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	961.5400	1404.4900	0.9615	1.4045	0
29/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	2160.5500	1577.3400	2.1606	1.5773	0
29/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	825.7400	1225.4200	0.8257	1.2254	2,541
29/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	3647.0500	2884.4900	3.6471	2.8845	0
29/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	365.6700	586.0000	0.3657	0.5860	2,541
29/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	3785.0300	3010.3200	3.7850	3.0103	7,500
29/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	339.7600	547.9400	0.3398	0.5479	7,500
29/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	5562.0700	4676.8900	5.5621	4.6769	0
29/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	133.0300	230.7400	0.1330	0.2307	2,541
29/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	5611.3100	4724.0300	5.6113	4.7240	0
29/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	129.6000	225.2100	0.1296	0.2252	300
29/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	7295.7500	6357.0200	7.2958	6.3570	0
29/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	52.2900	96.4500	0.0523	0.0965	2,541
29/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	11369.9400	10392.5400	11.3699	10.3925	0

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29/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	5.0700	10.5600	0.0051	0.0106	0
29/05/2025	2037 On 06-November-25			Bond Future	10.9439	11.1221	86.7762	85.7743	0
29/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	981.8300	705.6200	0.9818	0.7056	300
29/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	3552.1100	4277.8100	3.5521	4.2778	0
29/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	2275.7500	1782.9600	2.2758	1.7830	300
29/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	1958.5500	2467.6700	1.9586	2.4677	0
29/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	4626.4800	3901.7400	4.6265	3.9017	0
29/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	856.9500	1134.1200	0.8570	1.1341	0
29/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	6936.4600	6087.1000	6.9365	6.0871	0
29/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	414.0300	566.5800	0.4140	0.5666	300
29/05/2025	2037 On 05-February-26			Bond Future	11.0641	11.2496	84.1636	83.1424	0
29/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	1551.0000	1206.9700	1.5510	1.2070	1,930
29/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	3894.8100	4572.0000	3.8948	4.5720	0
29/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	2159.1000	1727.1100	2.1591	1.7271	1,970
29/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	3077.3500	3666.5800	3.0774	3.6666	0
29/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	3045.2300	2509.0700	3.0452	2.5091	0
29/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	2295.3300	2780.3900	2.2953	2.7804	0
29/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	3577.7300	2989.3200	3.5777	2.9893	0
29/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	1956.6500	2389.4600	1.9567	2.3895	1,930
29/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	3716.3200	3115.3500	3.7163	3.1154	1,030
29/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	1879.4200	2299.6700	1.8794	2.2997	0
29/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	5440.2100	4711.9600	5.4402	4.7120	0
29/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	1176.9700	1469.9400	1.1770	1.4699	1,930
29/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	7114.1900	6300.0400	7.1142	6.3000	0
29/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	771.8500	978.9200	0.7719	0.9789	1,970
29/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	9065.8400	8182.4500	9.0658	8.1825	0
29/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	480.3700	618.2000	0.4804	0.6182	1,030
29/05/2025	2037 On 07-May-26			Bond Future	11.2000	11.3932	85.7302	84.6897	0
29/05/2025	2037 On 07-May-26	10.95	Call	Bond Future	2459.1200	2025.4300	2.4591	2.0254	142
29/05/2025	2037 On 07-May-26	10.95	Put	Bond Future	3832.8100	4439.6200	3.8328	4.4396	0
29/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	3503.3900	2961.7600	3.5034	2.9618	0
29/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	2855.0400	3353.9100	2.8550	3.3539	0
29/05/2025	2037 On 07-May-26	12.40	Call	Bond Future	7360.6400	6571.3400	7.3606	6.5713	0
29/05/2025	2037 On 07-May-26	12.40	Put	Bond Future	1178.0500	1429.2500	1.1781	1.4293	142

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29/05/2025	2037 On 06-August-26			Bond Future	11.3544	11.5561	83.0433	81.9833	0
29/05/2025	2037 On 06-August-26	11.71	Call	Bond Future	4597.2700	3986.3800	4.5973	3.9864	0
29/05/2025	2037 On 06-August-26	11.71	Put	Bond Future	2740.9500	3190.0600	2.7410	3.1901	0
29/05/2025	2038 On 07-August-25			Bond Future	139.1349	139.1259	139.1349	139.1259	2,397
29/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	425.1100	434.0800	0.4251	0.4341	0
29/05/2025	2038 On 06-November-25			Bond Future	141.8471	141.8378	141.8471	141.8378	440
29/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2032.9100	2042.1600	2.0329	2.0422	0
29/05/2025	2038 On 05-February-26			Bond Future	142.4033	142.3915	142.4033	142.3915	0
29/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	796.7000	808.5000	0.7967	0.8085	0
29/05/2025	2038 On 07-May-26			Bond Future	145.0910	145.0785	145.0910	145.0785	0
29/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	561.0200	548.4500	0.5610	0.5485	0
29/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2038 On 06-August-26			Bond Future	145.5873	145.5700	145.5873	145.5700	0
29/05/2025	2038 On 06-August-26	144.72	Call	Bond Future	867.2700	849.9600	0.8673	0.8500	0
29/05/2025	2038 On 06-August-26	144.72	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2040 On 07-August-25			Bond Future	11.3175	11.4837	83.9736	82.9577	57,973
29/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	311.0700	173.8600	0.3111	0.1739	400
29/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	3595.9400	4474.6700	3.5959	4.4747	0
29/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	618.1200	377.5000	0.6181	0.3775	250
29/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	2611.0700	3386.3900	2.6111	3.3864	0
29/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	833.8500	530.8200	0.8339	0.5308	250
29/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	2191.4900	2904.4000	2.1915	2.9044	0
29/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	1727.5500	1221.1700	1.7276	1.2212	400
29/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	1220.7800	1730.3400	1.2208	1.7303	0
29/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	2942.1100	2250.5900	2.9421	2.2506	0
29/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	631.3600	955.7800	0.6314	0.9558	0
29/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	4364.8500	3537.0200	4.3649	3.5370	0
29/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	308.2900	496.4000	0.3083	0.4964	400
29/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	6409.6500	5475.7300	6.4097	5.4757	0
29/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	112.0500	194.0700	0.1121	0.1941	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	7448.6700	6485.1300	7.4487	6.4851	0
29/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	66.3200	118.7200	0.0663	0.1187	0
29/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	10961.7800	9955.9800	10.9618	9.9560	0
29/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	10.4200	20.5600	0.0104	0.0206	0
29/05/2025	2040 On 06-November-25			Bond Future	11.4324	11.6049	85.5900	84.5544	1,568
29/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	3753.0700	3097.6700	3.7531	3.0977	0
29/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	1336.6100	1716.7600	1.3366	1.7168	0
29/05/2025	2040 On 05-February-26			Bond Future	11.5598	11.7391	82.7043	81.6487	0
29/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	2604.8700	2121.2100	2.6049	2.1212	0
29/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	3021.0100	3592.8700	3.0210	3.5929	0
29/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	3707.6100	3109.1400	3.7076	3.1091	475
29/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	2182.2700	2639.3200	2.1823	2.6393	0
29/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	9625.8200	8714.2400	9.6258	8.7142	0
29/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	528.2700	672.2100	0.5283	0.6722	475
29/05/2025	2040 On 07-May-26			Bond Future	11.7013	11.8878	84.2434	83.1680	0
29/05/2025	2040 On 07-May-26	11.12	Call	Bond Future	1841.9000	1491.3000	1.8419	1.4913	820
29/05/2025	2040 On 07-May-26	11.12	Put	Bond Future	5333.5300	6058.3700	5.3335	6.0584	0
29/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	3291.1700	2773.2800	3.2912	2.7733	0
29/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	3473.8700	4031.4200	3.4739	4.0314	0
29/05/2025	2040 On 07-May-26	12.03	Call	Bond Future	4483.8600	3862.8700	4.4839	3.8629	0
29/05/2025	2040 On 07-May-26	12.03	Put	Bond Future	2602.4900	3056.9400	2.6025	3.0569	820
29/05/2025	2040 On 07-May-26	12.53	Call	Bond Future	6357.8600	5615.0400	6.3579	5.6150	0
29/05/2025	2040 On 07-May-26	12.53	Put	Bond Future	1735.8300	2068.4500	1.7358	2.0685	820
29/05/2025	2040 On 06-August-26			Bond Future	11.8605	12.0549	81.2781	80.1825	0
29/05/2025	2040 On 06-August-26	12.19	Call	Bond Future	4861.8100	4234.0300	4.8618	4.2340	0
29/05/2025	2040 On 06-August-26	12.19	Put	Bond Future	3017.5400	3485.3800	3.0175	3.4854	0
29/05/2025	2044 On 07-August-25			Bond Future	11.5875	11.7639	78.8492	77.7612	41,426
29/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	42.7900	18.2600	0.0428	0.0183	9,000
29/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	6398.1600	7461.6200	6.3982	7.4616	0
29/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	695.8400	419.0400	0.6958	0.4190	9,000
29/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	2522.1300	3333.3200	2.5221	3.3333	0
29/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	2459.9100	1796.6300	2.4599	1.7966	0
29/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	849.3700	1274.0800	0.8494	1.2741	9,000
29/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	4056.3900	3203.4000	4.0564	3.2034	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	380.4600	615.4600	0.3805	0.6155	5,600
29/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	9832.6700	8765.2500	9.8327	8.7653	0
29/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	21.4800	42.0500	0.0215	0.0421	0
29/05/2025	2044 On 06-November-25			Bond Future	11.7023	11.8851	80.3669	79.2579	71,530
29/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	2917.9000	2314.9900	2.9179	2.3150	0
29/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	1839.7100	2345.8100	1.8397	2.3458	0
29/05/2025	2044 On 06-November-25	12.00	Call	Bond Future	3371.6700	2716.5900	3.3717	2.7166	0
29/05/2025	2044 On 06-November-25	12.00	Put	Bond Future	1579.0500	2032.9800	1.5791	2.0330	5,800
29/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	4178.4400	3443.9700	4.1784	3.4440	0
29/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	1218.6800	1593.2200	1.2187	1.5932	5,600
29/05/2025	2044 On 06-November-25	12.25	Call	Bond Future	4388.5500	3635.8500	4.3886	3.6359	0
29/05/2025	2044 On 06-November-25	12.25	Put	Bond Future	1141.5300	1497.8400	1.1415	1.4978	5,800
29/05/2025	2044 On 05-February-26			Bond Future	11.8287	12.0186	77.5073	76.3770	0
29/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	2077.2100	1636.5800	2.0772	1.6366	0
29/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	3722.5800	4412.2600	3.7226	4.4123	0
29/05/2025	2044 On 07-May-26			Bond Future	11.9679	12.1653	78.9496	77.7980	0
29/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2944.6600	2433.4200	2.9447	2.4334	0
29/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	3946.8000	4587.2000	3.9468	4.5872	0
29/05/2025	2044 On 06-August-26			Bond Future	12.1235	12.3291	76.0123	74.8392	0
29/05/2025	2044 On 06-August-26	12.42	Call	Bond Future	4832.6700	4168.2100	4.8327	4.1682	0
29/05/2025	2044 On 06-August-26	12.42	Put	Bond Future	3149.9600	3658.6300	3.1500	3.6586	0
29/05/2025	2046 On 07-August-25			Bond Future	120.0089	120.0015	120.0089	120.0015	12,424
29/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1318.9400	1311.4600	1.3189	1.3115	0
29/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2046 On 06-November-25			Bond Future	120.0878	120.0794	120.0878	120.0794	7,518
29/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5322.2400	5330.5900	5.3222	5.3306	0
29/05/2025	2046 On 05-February-26			Bond Future	122.3943	122.3853	122.3943	122.3853	0
29/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	744.3200	735.3400	0.7443	0.7353	0
29/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2046 On 07-May-26			Bond Future	122.4058	122.3935	122.4058	122.3935	0
29/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2544.2000	2556.4700	2.5442	2.5565	0
29/05/2025	2046 On 06-August-26			Bond Future	124.6831	124.6702	124.6831	124.6702	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2025	2046 On 06-August-26	122.38	Call	Bond Future	2303.0900	2290.1800	2.3031	2.2902	0
29/05/2025	2046 On 06-August-26	122.38	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2050 On 07-August-25			Bond Future	119.5113	119.0081	119.5113	119.0081	10,256
29/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	378.7500	881.9500	0.3788	0.8820	0
29/05/2025	2050 On 06-November-25			Bond Future	121.8409	121.3278	121.8409	121.3278	4,109
29/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	2579.0900	3092.1700	2.5791	3.0922	0
29/05/2025	2050 On 05-February-26			Bond Future	121.7653	121.2402	121.7653	121.2402	0
29/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1054.6900	1579.8200	1.0547	1.5798	0
29/05/2025	2050 On 07-May-26			Bond Future	124.0634	123.5280	124.0634	123.5280	0
29/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	6.5700	541.9600	0.0066	0.5420	0
29/05/2025	2050 On 06-August-26			Bond Future	123.9155	123.3657	123.9155	123.3657	0
29/05/2025	2050 On 06-August-26	123.27	Call	Bond Future	645.5100	95.6700	0.6455	0.0957	0
29/05/2025	2050 On 06-August-26	123.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	AL37 On 07-August-25			Index Future	1142.2700	1136.4030	1142.2700	1,136.4030	0
29/05/2025	AL37 On 06-November-25			Index Future	1164.2620	1158.2800	1164.2620	1,158.2800	0
29/05/2025	AL37 On 05-February-26			Index Future	1186.3600	1180.2620	1186.3600	1,180.2620	0
29/05/2025	AL37 On 07-May-26			Index Future	1208.5030	1202.2880	1208.5030	1,202.2880	0
29/05/2025	AL37 On 06-August-26			Index Future	1230.5180	1224.1850	1230.5180	1,224.1850	0
29/05/2025	AL7T On 07-August-25			Index Future	1367.1950	1353.4670	1367.1950	1,353.4670	0
29/05/2025	AL7T On 06-November-25			Index Future	1393.5160	1379.5230	1393.5160	1,379.5230	0
29/05/2025	AL7T On 05-February-26			Index Future	1419.9660	1405.7040	1419.9660	1,405.7040	0
29/05/2025	AL7T On 07-May-26			Index Future	1446.4700	1431.9370	1446.4700	1,431.9370	0
29/05/2025	AL7T On 06-August-26			Index Future	1472.8190	1458.0160	1472.8190	1,458.0160	0
29/05/2025	ALBI On 07-August-25			Index Future	1163.6620	1153.8980	1163.6620	1,153.8980	77

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2025	ALBI On 06-November-25			Index Future	1186.0650	1176.1120	1186.0650	1,176.1120	0
29/05/2025	ALBI On 05-February-26			Index Future	1208.5770	1198.4320	1208.5770	1,198.4320	0
29/05/2025	ALBI On 07-May-26			Index Future	1231.1350	1220.7970	1231.1350	1,220.7970	0
29/05/2025	ALBI On 06-August-26			Index Future	1253.5620	1243.0310	1253.5620	1,243.0310	0
29/05/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/05/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C044 On 31-January-44			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/05/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/05/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	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
29/05/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	ES33 On 07-August-25			Bond Future	11.0360	11.2083	84.4342	83.6451	0
29/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	10629.5600	9840.4600	10.6296	9.8405	0
29/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	ES33 On 06-November-25			Bond Future	11.1763	11.3567	82.2842	81.4796	0
29/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	3633.9700	2829.3500	3.6340	2.8294	0
29/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	ES33 On 05-February-26			Bond Future	11.3360	11.5252	83.8640	83.0437	0
29/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	668.5500	0.0000	0.6686	0.0000	0
29/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0.0000	151.7300	0.0000	0.1517	0
29/05/2025	ES33 On 07-May-26			Bond Future	11.5074	11.7060	81.6496	80.8136	0
29/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	769.0500	0.0000	0.7691	0.0000	0
29/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0.0000	66.9900	0.0000	0.0670	0
29/05/2025	ES33 On 06-August-26			Bond Future	11.7010	11.9098	83.1654	82.3135	0
29/05/2025	ES33 On 06-August-26	12.02	Call	Bond Future	1296.7800	444.8100	1.2968	0.4448	0
29/05/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	ES42 On 07-August-25			Bond Future	11.8093	11.9754	78.6022	77.6404	0
29/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10330.0400	9368.1900	10.3300	9.3682	0
29/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	ES42 On 06-November-25			Bond Future	11.9367	12.1092	75.8690	74.8883	0
29/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2535.0800	1554.3600	2.5351	1.5544	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	ES42 On 05-February-26			Bond Future	12.0732	12.2524	77.3249	76.3251	0
29/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1274.8100	2274.6100	1.2748	2.2746	0
29/05/2025	ES42 On 07-May-26			Bond Future	12.2224	12.4088	74.5178	73.4988	0
29/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	123.6600	1142.5700	0.1237	1.1426	0
29/05/2025	ES42 On 06-August-26			Bond Future	12.3826	12.5767	75.8985	74.8603	0
29/05/2025	ES42 On 06-August-26	12.65	Call	Bond Future	1424.1800	385.9900	1.4242	0.3860	0
29/05/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	GOVI On 07-August-25			GOVI	1146.2610	1136.9360	1146.2610	1,136.9360	662
29/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1352610.0000	1259360.0000	135.2610	125.9360	0
29/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	GOVI On 06-November-25			GOVI	1168.3290	1158.8230	1168.3290	1,158.8230	0
29/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	563290.0000	468230.0000	56.3290	46.8230	0
29/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	GOVI On 05-February-26			GOVI	1190.5050	1180.8160	1190.5050	1,180.8160	0
29/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	405050.0000	308160.0000	40.5050	30.8160	0
29/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	GOVI On 07-May-26			GOVI	1212.7260	1202.8520	1212.7260	1,202.8520	0
29/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	357260.0000	258520.0000	35.7260	25.8520	0
29/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	GOVI On 06-August-26			GOVI	1234.8170	1224.7590	1234.8170	1,224.7590	0
29/05/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	458170.0000	357590.0000	45.8170	35.7590	0
29/05/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/05/2025	IGOV On 07-August-25			Index Future	381.4530	381.2570	381.4530	381.2570	718
29/05/2025	IGOV On 06-November-25			Index Future	388.8890	388.6890	388.8890	388.6890	8
29/05/2025	IGOV On 05-February-26			Index Future	396.3610	396.1560	396.3610	396.1560	0
29/05/2025	IGOV On 07-May-26			Index Future	403.8480	403.6380	403.8480	403.6380	0
29/05/2025	IGOV On 06-August-26			Index Future	411.2920	411.0760	411.2920	411.0760	0
29/05/2025	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
29/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/05/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
29/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
29/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
29/05/2025	R033 On 07-August-25			Bond Future	9.6715	9.7970	105.3828	104.7112	7,021
29/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	3706.9700	3153.9100	3.7070	3.1539	0
29/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	246.8200	365.3000	0.2468	0.3653	0
29/05/2025	R033 On 06-November-25			Bond Future	9.7616	9.8933	102.3670	101.6825	0
29/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	3730.5800	3249.8600	3.7306	3.2499	0
29/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	819.0100	1022.8400	0.8190	1.0228	0
29/05/2025	R033 On 05-February-26			Bond Future	9.8654	10.0038	104.3083	103.6106	0
29/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	4223.5100	3746.6500	4.2235	3.7467	0
29/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1124.9400	1345.8700	1.1249	1.3459	0
29/05/2025	R033 On 07-May-26			Bond Future	9.9834	10.1293	101.2072	100.4960	0
29/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3762.8900	3336.7300	3.7629	3.3367	0
29/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	1843.9100	2128.9500	1.8439	2.1290	0
29/05/2025	R033 On 06-August-26			Bond Future	10.1209	10.2747	103.0631	102.3384	0
29/05/2025	R033 On 06-August-26	10.25	Call	Bond Future	3201.7500	2822.7100	3.2018	2.8227	0
29/05/2025	R033 On 06-August-26	10.25	Put	Bond Future	2592.9600	2938.6100	2.5930	2.9386	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2025	R035 On 07-August-25			Bond Future	10.2429	10.3989	95.7576	94.8789	89,782
29/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	872.8400	580.5000	0.8728	0.5805	300
29/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	1802.8000	2389.1700	1.8028	2.3892	0
29/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	2523.7400	1945.8700	2.5237	1.9459	300
29/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	639.0600	939.9000	0.6391	0.9399	0
29/05/2025	R035 On 07-August-25	10.90	Call	Bond Future	3925.7300	3216.3200	3.9257	3.2163	0
29/05/2025	R035 On 07-August-25	10.90	Put	Bond Future	299.5600	468.8600	0.2996	0.4689	8,500
29/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	5848.4900	5043.4700	5.8485	5.0435	0
29/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	108.7200	182.4100	0.1087	0.1824	17,500
29/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	6045.1700	5233.8500	6.0452	5.2339	0
29/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	97.8200	165.2100	0.0978	0.1652	300
29/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	12387.5600	11510.7000	12.3876	11.5107	0
29/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	1.6600	3.5100	0.0017	0.0035	0
29/05/2025	R035 On 06-November-25			Bond Future	10.3439	10.5066	93.0958	92.2001	10,866
29/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	956.8700	706.9700	0.9569	0.7070	2,000
29/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	3404.3600	4050.1800	3.4044	4.0502	0
29/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	1320.4300	1005.1700	1.3204	1.0052	300
29/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	2798.7500	3379.2100	2.7988	3.3792	0
29/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	2226.7400	1781.1200	2.2267	1.7811	2,000
29/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	1861.3800	2311.4800	1.8614	2.3115	0
29/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	2321.1200	1863.9600	2.3211	1.8640	2,000
29/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	1790.5700	2229.1300	1.7906	2.2291	0
29/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	2787.2900	2277.8700	2.7873	2.2779	300
29/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	1491.1600	1877.4600	1.4912	1.8775	0
29/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	4141.2400	3514.1600	4.1412	3.5142	2,000
29/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	915.6200	1184.2600	0.9156	1.1843	0
29/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	4181.4900	3551.5400	4.1815	3.5515	250
29/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	903.0700	1168.8400	0.9031	1.1688	0
29/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	5220.9400	4526.4200	5.2209	4.5264	0
29/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	636.1000	837.3000	0.6361	0.8373	0
29/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	6220.8400	5478.5100	6.2208	5.4785	0
29/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	456.9600	610.3500	0.4570	0.6104	2,000
29/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	6309.3300	5563.3400	6.3093	5.5633	0
29/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	443.9500	593.6800	0.4440	0.5937	250

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	7293.3100	6511.7700	7.2933	6.5118	0
29/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	322.0100	436.1900	0.3220	0.4362	300
29/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	8564.6400	7748.9600	8.5646	7.7490	0
29/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	213.5500	293.5900	0.2136	0.2936	250
29/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	8747.0600	7927.3500	8.7471	7.9274	0
29/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	201.3500	277.3600	0.2014	0.2774	2,000
29/05/2025	R035 On 05-February-26			Bond Future	10.4589	10.6289	94.8618	93.9488	0
29/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	2436.5600	2005.6200	2.4366	2.0056	2,000
29/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	2538.6600	3020.7200	2.5387	3.0207	0
29/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	3546.2300	3008.8000	3.5462	3.0088	0
29/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	1779.0000	2154.5700	1.7790	2.1546	0
29/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	4075.2200	3496.4900	4.0752	3.4965	2,000
29/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	1522.4900	1856.7600	1.5225	1.8568	0
29/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	10227.2200	9401.5400	10.2272	9.4015	0
29/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	306.3800	393.7000	0.3064	0.3937	2,000
29/05/2025	R035 On 07-May-26			Bond Future	10.5795	10.7571	92.1241	91.1938	0
29/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	3787.3600	3262.2200	3.7874	3.2622	0
29/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	2323.5300	2728.7400	2.3235	2.7287	0
29/05/2025	R035 On 06-August-26			Bond Future	10.7180	10.9039	93.8146	92.8668	0
29/05/2025	R035 On 06-August-26	11.06	Call	Bond Future	4257.1800	3713.2500	4.2572	3.7133	0
29/05/2025	R035 On 06-August-26	11.06	Put	Bond Future	2523.3300	2927.2300	2.5233	2.9272	0
29/05/2025	R038 On 07-August-25			Bond Future	10.9265	11.0876	103.6049	102.5259	6,513
29/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	2859.0600	2161.7000	2.8591	2.1617	0
29/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	774.8100	1156.4800	0.7748	1.1565	0
29/05/2025	R038 On 06-November-25			Bond Future	11.0424	11.2101	100.1135	99.0136	0
29/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	2192.2700	1706.8000	2.1923	1.7068	1,770
29/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	2606.1000	3220.5500	2.6061	3.2206	0
29/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	3158.9700	2550.2400	3.1590	2.5502	0
29/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	1864.8900	2356.0800	1.8649	2.3561	0
29/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	8424.4400	7474.2300	8.4244	7.4742	0
29/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	417.9300	567.6400	0.4179	0.5676	1,770
29/05/2025	R038 On 05-February-26			Bond Future	11.1696	11.3444	102.0120	100.8908	0
29/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	4026.1000	3387.5100	4.0261	3.3875	0
29/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	2299.4200	2781.9600	2.2994	2.7820	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2025	R038 On 07-May-26			Bond Future	11.3083	11.4906	98.4263	97.2839	0
29/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	3862.2900	3275.2500	3.8623	3.2753	0
29/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	3285.2600	3840.5700	3.2853	3.8406	0
29/05/2025	R038 On 06-August-26			Bond Future	11.4621	11.6524	100.2302	99.0664	0
29/05/2025	R038 On 06-August-26	11.77	Call	Bond Future	5139.1700	4480.2500	5.1392	4.4803	0
29/05/2025	R038 On 06-August-26	11.77	Put	Bond Future	3265.8700	3770.7700	3.2659	3.7708	0
29/05/2025	R053 On 07-August-25			Bond Future	11.4627	11.6337	105.5750	104.1521	22,570
29/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	12784.6900	11398.5800	12.7847	11.3986	0
29/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	43.7600	80.5300	0.0438	0.0805	0
29/05/2025	R053 On 06-November-25			Bond Future	11.5728	11.7503	101.7432	100.2929	0
29/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	3981.5600	3184.9300	3.9816	3.1849	0
29/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	2452.6100	3106.3500	2.4526	3.1064	0
29/05/2025	R053 On 05-February-26			Bond Future	11.6915	11.8759	103.6724	102.1943	0
29/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	3147.4500	2531.5900	3.1475	2.5316	0
29/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	4808.8200	5671.0900	4.8088	5.6711	0
29/05/2025	R053 On 07-May-26			Bond Future	11.8187	12.0105	99.7404	98.2343	0
29/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	4094.3200	3406.7300	4.0943	3.4067	0
29/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	5129.1200	5947.6400	5.1291	5.9476	0
29/05/2025	R053 On 06-August-26			Bond Future	11.9576	12.1572	101.5679	100.0336	0
29/05/2025	R053 On 06-August-26	12.28	Call	Bond Future	6710.4500	5832.3200	6.7105	5.8323	0
29/05/2025	R053 On 06-August-26	12.28	Put	Bond Future	4253.8400	4909.9600	4.2538	4.9100	0
29/05/2025	R186 On 07-August-25			Bond Future	7.9298	8.0226	104.7193	104.5992	180,330
29/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1653.3100	1534.1800	1.6533	1.5342	1,983
29/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	1.2000	2.2100	0.0012	0.0022	0
29/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2232.4100	2112.4900	2.2324	2.1125	0
29/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	0.2300	0.4500	0.0002	0.0005	0
29/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2944.5700	2824.4600	2.9446	2.8245	0
29/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.0400	0.0700	0.0000	0.0001	1,983
29/05/2025	R186 On 06-November-25			Bond Future	7.9566	8.0718	106.7353	106.6127	3,171
29/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	354.9000	284.8000	0.3549	0.2848	0
29/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	170.5000	222.9700	0.1705	0.2230	0
29/05/2025	R186 On 05-February-26			Bond Future	8.0421	8.1930	103.4538	103.3286	0
29/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	495.1500	416.5500	0.4952	0.4166	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	173.7600	220.3600	0.1738	0.2204	0
29/05/2025	R186 On 07-May-26			Bond Future	8.2653	8.4815	105.3809	105.2530	0
29/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	416.3700	338.8900	0.4164	0.3389	0
29/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	165.4200	215.8300	0.1654	0.2158	0
29/05/2025	R186 On 06-August-26			Bond Future	8.8533	9.2220	102.0087	101.8780	0
29/05/2025	R186 On 06-August-26	8.57	Call	Bond Future	131.8100	85.4800	0.1318	0.0855	0
29/05/2025	R186 On 06-August-26	8.57	Put	Bond Future	232.4100	316.7500	0.2324	0.3168	0
29/05/2025	R202 On 07-August-25			Bond Future	269.0170	269.5804	269.0170	269.5804	955
29/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2583.0300	2019.6300	2.5830	2.0196	0
29/05/2025	R202 On 06-November-25			Bond Future	274.2611	274.8353	274.2611	274.8353	460
29/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1378.8900	804.6900	1.3789	0.8047	0
29/05/2025	R202 On 05-February-26			Bond Future	274.1872	274.7682	274.1872	274.7682	0
29/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3632.8300	3051.8200	3.6328	3.0518	0
29/05/2025	R202 On 07-May-26			Bond Future	279.3630	279.9540	279.3630	279.9540	0
29/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1813.0000	2404.0400	1.8130	2.4040	0
29/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	R202 On 06-August-26			Bond Future	279.1298	279.7225	279.1298	279.7225	0
29/05/2025	R202 On 06-August-26	278.86	Call	Bond Future	269.7500	862.5000	0.2698	0.8625	0
29/05/2025	R202 On 06-August-26	278.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	R209 On 07-August-25			Bond Future	10.5790	10.7498	75.0248	74.1601	10,920
29/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	9751.2500	8891.6400	9.7513	8.8916	0
29/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	4.6900	9.8400	0.0047	0.0098	0
29/05/2025	R209 On 06-November-25			Bond Future	10.6781	10.8555	73.3163	72.4348	6,367
29/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	3757.0100	3145.1000	3.7570	3.1451	0
29/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	869.9000	1139.5000	0.8699	1.1395	0
29/05/2025	R209 On 05-February-26			Bond Future	10.7877	10.9720	74.7069	73.8085	0
29/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	2715.0100	2241.3000	2.7150	2.2413	0
29/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	2019.9200	2444.6600	2.0199	2.4447	0
29/05/2025	R209 On 07-May-26			Bond Future	10.9075	11.0992	72.9469	72.0315	0
29/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	3199.4600	2711.5500	3.1995	2.7116	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	2422.3700	2849.9100	2.4224	2.8499	0
29/05/2025	R209 On 06-August-26			Bond Future	11.0415	11.2410	74.2853	73.3528	0
29/05/2025	R209 On 06-August-26	11.39	Call	Bond Future	4009.3900	3472.6200	4.0094	3.4726	0
29/05/2025	R209 On 06-August-26	11.39	Put	Bond Future	2390.5700	2786.3500	2.3906	2.7864	0
29/05/2025	R210 On 07-August-25			Bond Future	249.3314	250.5871	249.3314	250.5871	967
29/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	891.4000	2147.1300	0.8914	2.1471	0
29/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	R210 On 06-November-25			Bond Future	250.7650	252.0438	250.7650	252.0438	300
29/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	1375.0500	96.1600	1.3751	0.0962	0
29/05/2025	R210 On 05-February-26			Bond Future	255.5819	256.8846	255.5819	256.8846	0
29/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	2481.8600	3784.6200	2.4819	3.7846	0
29/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	R210 On 07-May-26			Bond Future	256.9223	258.2446	256.9223	258.2446	0
29/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	1522.3400	2844.6300	1.5223	2.8446	0
29/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	R210 On 06-August-26			Bond Future	261.7043	263.0502	261.7043	263.0502	0
29/05/2025	R210 On 06-August-26	259.84	Call	Bond Future	1864.3200	3210.2300	1.8643	3.2102	0
29/05/2025	R210 On 06-August-26	259.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/05/2025	R213 On 07-August-25			Bond Future	9.1137	9.2345	94.0796	93.5930	17,175
29/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	9612.7300	9126.3500	9.6127	9.1264	0
29/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	0.2300	0.4700	0.0002	0.0005	0
29/05/2025	R213 On 06-November-25			Bond Future	9.1916	9.3195	92.3373	91.8412	77,772
29/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	3646.8000	3253.5300	3.6468	3.2535	0
29/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	379.1300	481.9700	0.3791	0.4820	0
29/05/2025	R213 On 05-February-26			Bond Future	9.2872	9.4230	94.0891	93.5833	0
29/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	3083.6200	2742.3700	3.0836	2.7424	0
29/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	864.7700	1029.2900	0.8648	1.0293	0
29/05/2025	R213 On 07-May-26			Bond Future	9.3927	9.5372	92.2894	91.7739	0
29/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2708.0100	2397.0200	2.7080	2.3970	0
29/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1263.3600	1467.8600	1.2634	1.4679	0
29/05/2025	R213 On 06-August-26			Bond Future	9.5232	9.6774	93.9842	93.4589	0
29/05/2025	R213 On 06-August-26	9.69	Call	Bond Future	2348.2200	2069.7200	2.3482	2.0697	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/05/2025	R213 On 06-August-26	9.69	Put	Bond Future	1780.1200	2026.9900	1.7801	2.0270	0
29/05/2025	R214 On 07-August-25			Bond Future	11.1971	11.3625	68.6639	67.7847	8,673
29/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	8592.0300	7726.9100	8.5920	7.7269	0
29/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	15.1800	29.2400	0.0152	0.0292	0
29/05/2025	R214 On 06-November-25			Bond Future	11.3017	11.4729	66.6861	65.7900	31,342
29/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	3013.0200	2466.4000	3.0130	2.4664	0
29/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	1259.2600	1608.7500	1.2593	1.6088	0
29/05/2025	R214 On 05-February-26			Bond Future	11.4169	11.5943	67.9511	67.0377	0
29/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	2014.4300	1623.5800	2.0144	1.6236	0
29/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	2838.4800	3360.9800	2.8385	3.3610	0
29/05/2025	R214 On 07-May-26			Bond Future	11.5351	11.7188	65.9175	64.9870	0
29/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2903.5000	2446.8300	2.9035	2.4468	0
29/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	2929.4200	3403.3200	2.9294	3.4033	0
29/05/2025	R214 On 06-August-26			Bond Future	11.6663	11.8568	67.1270	66.1790	0
29/05/2025	R214 On 06-August-26	11.97	Call	Bond Future	4128.2000	3587.9400	4.1282	3.5879	0
29/05/2025	R214 On 06-August-26	11.97	Put	Bond Future	2626.9800	3034.7300	2.6270	3.0347	0
29/05/2025	R248 On 07-August-25			Bond Future	11.5542	11.7200	81.5693	80.5129	207,096
29/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	9569.2400	8540.8100	9.5692	8.5408	0
29/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	33.9100	61.9000	0.0339	0.0619	0
29/05/2025	R248 On 06-November-25			Bond Future	11.6678	11.8397	78.6978	77.6210	18,439
29/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	2588.8500	2047.6100	2.5889	2.0476	0
29/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	2133.2700	2668.8200	2.1333	2.6688	0
29/05/2025	R248 On 05-February-26			Bond Future	11.7926	11.9712	80.1905	79.0930	0
29/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	2003.4100	1596.4400	2.0034	1.5964	0
29/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	4120.4400	4811.0000	4.1204	4.8110	0
29/05/2025	R248 On 07-May-26			Bond Future	11.9200	12.1054	77.2425	76.1243	260
29/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2898.0500	2410.6400	2.8981	2.4106	0
29/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	4135.8700	4766.6600	4.1359	4.7667	0
29/05/2025	R248 On 06-August-26			Bond Future	12.0610	12.2540	78.6590	77.5199	0
29/05/2025	R248 On 06-August-26	12.37	Call	Bond Future	5067.7100	4418.3300	5.0677	4.4183	0
29/05/2025	R248 On 06-August-26	12.37	Put	Bond Future	3257.9200	3747.6700	3.2579	3.7477	0
29/05/2025	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
29/05/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/05/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0