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INTEREST RATE DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	2029 On 08-May-25			Bond Future	135.9710	135.9699	135.9710	135.9699	5,933
14/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	1878.9900	1880.0800	1.8790	1.8801	0
14/04/2025	2029 On 07-August-25			Bond Future	138.6541	138.6530	138.6541	138.6530	0
14/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1244.1400	1242.9600	1.2441	1.2430	0
14/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2029 On 06-November-25			Bond Future	139.9208	139.9192	139.9208	139.9192	68
14/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	130.8000	129.1700	0.1308	0.1292	0
14/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2029 On 05-February-26			Bond Future	142.6468	142.6448	142.6468	142.6448	0
14/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	2536.8200	2534.8400	2.5368	2.5348	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2029 On 07-May-26			Bond Future	143.9624	143.9600	143.9624	143.9600	0
14/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	2142.4000	2139.9800	2.1424	2.1400	0
14/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2030 On 08-May-25			Bond Future	9.2374	9.3149	97.5845	97.3021	66,744
14/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	15.6000	11.7100	0.0156	0.0117	800
14/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	2076.8600	2355.3700	2.0769	2.3554	0
14/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	22.3900	16.7800	0.0224	0.0168	300
14/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	1933.9200	2210.7100	1.9339	2.2107	0
14/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	122.0100	92.9400	0.1220	0.0929	1,320
14/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	1178.0800	1431.4100	1.1781	1.4314	0
14/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	394.7500	312.1100	0.3948	0.3121	800
14/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	604.5900	804.3500	0.6046	0.8044	0
14/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	464.5500	370.0500	0.4646	0.3701	300
14/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	528.1500	716.0500	0.5282	0.7161	0
14/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	989.9600	824.2900	0.9900	0.8243	680
14/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	218.0000	334.7300	0.2180	0.3347	0
14/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	1243.3700	1052.4800	1.2434	1.0525	0
14/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	146.9100	238.4200	0.1469	0.2384	300
14/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	2506.9500	2247.2800	2.5070	2.2473	0
14/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	20.0200	42.7500	0.0200	0.0428	0
14/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	2712.8100	2447.9800	2.7128	2.4480	0
14/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	14.2100	31.7800	0.0142	0.0318	800
14/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	3819.5300	3540.9500	3.8195	3.5410	1,640
14/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	2.0100	5.8300	0.0020	0.0058	0
14/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	5124.8600	4842.9400	5.1249	4.8429	2,280
14/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.1600	0.6400	0.0002	0.0006	0
14/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	9007.2500	8724.8500	9.0073	8.7249	0
14/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
14/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	10350.4000	10068.0000	10.3504	10.0680	0
14/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
14/04/2025	2030 On 07-August-25			Bond Future	9.3328	9.4157	95.4757	95.1879	78,934
14/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	240.8300	198.8600	0.2408	0.1989	300
14/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	2403.1100	2649.0300	2.4031	2.6490	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	818.7300	710.2000	0.8187	0.7102	300
14/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	1212.2900	1391.6500	1.2123	1.3917	0
14/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	2088.4600	1894.4800	2.0885	1.8945	0
14/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	445.4100	539.3200	0.4454	0.5393	300
14/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	4011.4100	3757.8200	4.0114	3.7578	1,054
14/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	119.9500	154.2500	0.1200	0.1543	0
14/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	5969.6500	5691.1700	5.9697	5.6912	0
14/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	24.4800	33.8900	0.0245	0.0339	0
14/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	9120.6800	8833.2100	9.1207	8.8332	0
14/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.6800	1.1000	0.0007	0.0011	1,054
14/04/2025	2030 On 06-November-25			Bond Future	9.4348	9.5235	97.3151	97.0214	0
14/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	394.8200	339.0200	0.3948	0.3390	300
14/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	2800.4000	3038.2800	2.8004	3.0383	0
14/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	988.4600	879.1000	0.9885	0.8791	300
14/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	1703.5200	1887.8400	1.7035	1.8878	0
14/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	1548.1600	1402.3000	1.5482	1.4023	0
14/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	1200.1500	1347.9700	1.2002	1.3480	0
14/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	2745.7200	2546.1000	2.7457	2.5461	0
14/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	636.4300	730.4900	0.6364	0.7305	300
14/04/2025	2030 On 05-February-26			Bond Future	9.5534	9.6489	95.1796	94.8800	0
14/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	1472.3200	1338.4800	1.4723	1.3385	0
14/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	1671.5700	1837.3200	1.6716	1.8373	0
14/04/2025	2030 On 07-May-26			Bond Future	9.6967	9.7999	97.0127	96.7071	0
14/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	1235.9400	1117.8200	1.2359	1.1178	0
14/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	2150.7500	2338.2100	2.1508	2.3382	0
14/04/2025	2032 On 08-May-25			Bond Future	10.1515	10.2339	91.6950	91.3188	125,144
14/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	4.3500	3.3200	0.0044	0.0033	300
14/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	3528.9600	3904.1100	3.5290	3.9041	0
14/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	5.6300	4.2900	0.0056	0.0043	800
14/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	3434.2200	3809.0600	3.4342	3.8091	0
14/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	271.6700	216.5800	0.2717	0.2166	300
14/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	1432.3000	1753.3900	1.4323	1.7534	0
14/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	299.7300	239.6700	0.2997	0.2397	800
14/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	1367.3700	1683.4900	1.3674	1.6835	0

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14/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	1105.3800	932.1100	1.1054	0.9321	0
14/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	519.3300	722.2400	0.5193	0.7222	300
14/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	3449.2600	3121.9000	3.4493	3.1219	0
14/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	59.0700	107.8900	0.0591	0.1079	0
14/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	3698.4000	3363.4800	3.6984	3.3635	0
14/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	46.9600	88.2200	0.0470	0.0882	800
14/04/2025	2032 On 07-August-25			Bond Future	10.2634	10.3501	93.4818	93.0983	27,670
14/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	191.8900	157.1100	0.1919	0.1571	300
14/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	4129.4500	4478.1600	4.1295	4.4782	0
14/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	721.3500	619.0600	0.7214	0.6191	300
14/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	2353.0600	2634.2600	2.3531	2.6343	0
14/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	2318.0600	2091.9900	2.3181	2.0920	0
14/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	882.9400	1040.3600	0.8829	1.0404	300
14/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	7405.3700	7040.5700	7.4054	7.0406	0
14/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	54.9300	73.6200	0.0549	0.0736	0
14/04/2025	2032 On 06-November-25			Bond Future	10.3907	10.4820	91.1216	90.7304	0
14/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	361.7800	309.0600	0.3618	0.3091	300
14/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	4746.9500	5085.3600	4.7470	5.0854	0
14/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	949.8400	838.6100	0.9498	0.8386	300
14/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	3089.2200	3369.1200	3.0892	3.3691	0
14/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	1982.6500	1799.1000	1.9827	1.7991	0
14/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	1856.9800	2064.5600	1.8570	2.0646	0
14/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	3237.6300	2993.6200	3.2376	2.9936	0
14/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	1124.5800	1271.7000	1.1246	1.2717	300
14/04/2025	2032 On 05-February-26			Bond Future	10.5308	10.6272	92.8748	92.4759	0
14/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	1440.0200	1297.7300	1.4400	1.2977	0
14/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	2995.6400	3252.2500	2.9956	3.2523	0
14/04/2025	2032 On 07-May-26			Bond Future	10.6816	10.7836	90.5024	90.0956	0
14/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	1424.4800	1288.6200	1.4245	1.2886	0
14/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	3625.5700	3896.5200	3.6256	3.8965	0
14/04/2025	2033 On 08-May-25			Bond Future	127.2305	127.1374	127.2305	127.1374	9,939
14/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	3389.5100	3482.6300	3.3895	3.4826	0
14/04/2025	2033 On 07-August-25			Bond Future	129.7411	129.6462	129.7411	129.6462	0

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14/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	1091.0500	996.2000	1.0911	0.9962	0
14/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2033 On 06-November-25			Bond Future	130.7341	130.6370	130.7341	130.6370	0
14/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	2405.8900	2503.0000	2.4059	2.5030	0
14/04/2025	2033 On 05-February-26			Bond Future	133.2812	133.1819	133.2812	133.1819	0
14/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	401.2400	301.8800	0.4012	0.3019	0
14/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2033 On 07-May-26			Bond Future	134.3113	134.2097	134.3113	134.2097	0
14/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	848.6600	950.3200	0.8487	0.9503	0
14/04/2025	2037 On 08-May-25			Bond Future	11.5141	11.6168	83.2383	82.6794	62,241
14/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	0.4200	0.2900	0.0004	0.0003	300
14/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	5824.3300	6383.1200	5.8243	6.3831	0
14/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	63.3000	43.1400	0.0633	0.0431	300
14/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	2944.9600	3483.7200	2.9450	3.4837	0
14/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	695.6800	520.7100	0.6957	0.5207	0
14/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	992.4500	1376.4000	0.9925	1.3764	300
14/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	3928.7600	3421.5400	3.9288	3.4215	0
14/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	42.2100	93.9100	0.0422	0.0939	0
14/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	5403.9800	4860.9200	5.4040	4.8609	15,000
14/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	8.9400	24.8000	0.0089	0.0248	0
14/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	8985.7700	8427.1400	8.9858	8.4271	7,500
14/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.0700	0.3600	0.0001	0.0004	0
14/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	9216.3000	8657.5900	9.2163	8.6576	7,500
14/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.0400	0.2500	0.0000	0.0003	0
14/04/2025	2037 On 07-August-25			Bond Future	11.6522	11.7592	80.5994	80.0296	88,246
14/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	43.1700	31.2100	0.0432	0.0312	2,541
14/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	7519.8400	8077.6400	7.5198	8.0776	0
14/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	84.9800	63.0400	0.0850	0.0630	300
14/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	6599.4900	7147.3100	6.5995	7.1473	0
14/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	103.2600	77.1800	0.1033	0.0772	2,341
14/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	6320.0900	6863.7700	6.3201	6.8638	0
14/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	143.9200	109.0200	0.1439	0.1090	200

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14/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	5828.4800	6363.3400	5.8285	6.3633	0
14/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	450.4100	359.4100	0.4504	0.3594	300
14/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	4050.7400	4529.5000	4.0507	4.5295	0
14/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	543.5000	437.8100	0.5435	0.4378	0
14/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	3746.7400	4210.8100	3.7467	4.2108	2,541
14/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	1196.4100	1004.7000	1.1964	1.0047	0
14/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	2453.0800	2831.1300	2.4531	2.8311	2,541
14/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	1267.1300	1067.4400	1.2671	1.0674	7,500
14/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	2359.9100	2729.9800	2.3599	2.7300	7,500
14/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	2316.7500	2019.2200	2.3168	2.0192	0
14/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	1425.7600	1697.9900	1.4258	1.6980	2,541
14/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	2349.2800	2049.2200	2.3493	2.0492	0
14/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	1405.6200	1675.3200	1.4056	1.6753	300
14/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	3558.9100	3180.0000	3.5589	3.1800	0
14/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	853.5000	1044.3500	0.8535	1.0444	2,541
14/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	7052.7200	6551.0300	7.0527	6.5510	0
14/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	225.9000	293.9700	0.2259	0.2940	0
14/04/2025	2037 On 06-November-25			Bond Future	11.7918	11.9032	82.1519	81.5709	0
14/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	246.2000	198.7500	0.2462	0.1988	300
14/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	7440.8000	7974.3400	7.4408	7.9743	0
14/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	741.6400	625.3700	0.7416	0.6254	300
14/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	5048.7600	5513.4800	5.0488	5.5135	0
14/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	2015.8000	1777.4900	2.0158	1.7775	0
14/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	2870.5900	3213.2700	2.8706	3.2133	0
14/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	3606.4800	3267.3600	3.6065	3.2674	0
14/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	1708.3700	1950.2400	1.7084	1.9502	300
14/04/2025	2037 On 05-February-26			Bond Future	11.9429	12.0591	79.4738	78.8814	0
14/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	512.1400	432.3900	0.5121	0.4324	1,930
14/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	7545.7600	8058.4300	7.5458	8.0584	0
14/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	777.7200	666.2700	0.7777	0.6663	1,970
14/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	6385.7800	6866.7500	6.3858	6.8668	0
14/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1219.0300	1062.2000	1.2190	1.0622	0
14/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	5158.9400	5594.5300	5.1589	5.5945	0
14/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	1513.5000	1330.1700	1.5135	1.3302	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	4582.2300	4991.3200	4.5822	4.9913	1,930
14/04/2025	2037 On 05-February-26	11.40	Call	Bond Future	1593.2700	1403.1700	1.5933	1.4032	1,030
14/04/2025	2037 On 05-February-26	11.40	Put	Bond Future	4446.1800	4848.5000	4.4462	4.8485	0
14/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	2685.0600	2416.0300	2.6851	2.4160	0
14/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	3111.6300	3435.0200	3.1116	3.4350	1,930
14/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	3888.4300	3553.4500	3.8884	3.5535	0
14/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	2235.9000	2493.3400	2.2359	2.4933	1,970
14/04/2025	2037 On 05-February-26	12.73	Call	Bond Future	5425.8900	5027.4300	5.4259	5.0274	0
14/04/2025	2037 On 05-February-26	12.73	Put	Bond Future	1530.2300	1724.1900	1.5302	1.7242	1,030
14/04/2025	2037 On 07-May-26			Bond Future	12.1057	12.2269	81.0036	80.3995	0
14/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	1579.2800	1402.4100	1.5793	1.4024	0
14/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	5657.5700	6084.7500	5.6576	6.0848	0
14/04/2025	2038 On 08-May-25			Bond Future	138.7474	138.5978	138.7474	138.5978	2,918
14/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	932.5700	1082.2300	0.9326	1.0822	0
14/04/2025	2038 On 07-August-25			Bond Future	139.3535	139.2009	139.3535	139.2009	0
14/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	206.5000	359.1000	0.2065	0.3591	0
14/04/2025	2038 On 06-November-25			Bond Future	142.0722	141.9163	142.0722	141.9163	0
14/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	1807.7700	1963.6700	1.8078	1.9637	0
14/04/2025	2038 On 05-February-26			Bond Future	142.6670	142.5075	142.6670	142.5075	0
14/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	533.0200	692.4600	0.5330	0.6925	0
14/04/2025	2038 On 07-May-26			Bond Future	145.4491	145.2862	145.4491	145.2862	0
14/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	919.0800	756.2300	0.9191	0.7562	0
14/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2040 On 08-May-25			Bond Future	11.8547	11.9625	82.8443	82.2181	27,952
14/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	4379.5400	3801.3900	4.3795	3.8014	0
14/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	34.8100	82.8400	0.0348	0.0828	0
14/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	5003.8200	4407.8000	5.0038	4.4078	15,000
14/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	18.8100	48.9700	0.0188	0.0490	0
14/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	8461.2900	7836.5100	8.4613	7.8365	7,500

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	0.4100	1.8100	0.0004	0.0018	0
14/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	8804.7900	8179.6000	8.8048	8.1796	7,500
14/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	0.2700	1.2600	0.0003	0.0013	0
14/04/2025	2040 On 07-August-25			Bond Future	11.9948	12.1069	79.9471	79.3087	43,292
14/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	81.8700	59.7100	0.0819	0.0597	400
14/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	7393.2900	8009.4800	7.3933	8.0095	0
14/04/2025	2040 On 07-August-25	11.00	Call	Bond Future	173.4300	130.5200	0.1734	0.1305	250
14/04/2025	2040 On 07-August-25	11.00	Put	Bond Future	6192.9300	6788.3700	6.1929	6.7884	0
14/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	588.4300	470.2400	0.5884	0.4702	180
14/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	4108.2100	4628.3700	4.1082	4.6284	0
14/04/2025	2040 On 07-August-25	11.70	Call	Bond Future	1165.5700	966.8600	1.1656	0.9669	250
14/04/2025	2040 On 07-August-25	11.70	Put	Bond Future	2881.3700	3321.0100	2.8814	3.3210	0
14/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	1983.6500	1696.7700	1.9837	1.6968	220
14/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	1953.6400	2305.1100	1.9536	2.3051	400
14/04/2025	2040 On 07-August-25	12.40	Call	Bond Future	3387.0700	2991.0800	3.3871	2.9911	0
14/04/2025	2040 On 07-August-25	12.40	Put	Bond Future	1116.0200	1358.3800	1.1160	1.3584	250
14/04/2025	2040 On 07-August-25	12.60	Call	Bond Future	4187.6500	3745.4700	4.1877	3.7455	0
14/04/2025	2040 On 07-August-25	12.60	Put	Bond Future	831.8500	1028.0200	0.8319	1.0280	220
14/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	7214.4700	6662.5200	7.2145	6.6625	0
14/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	289.6600	376.0600	0.2897	0.3761	0
14/04/2025	2040 On 06-November-25			Bond Future	12.1355	12.2521	81.4869	80.8360	292
14/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	1772.2500	1535.5700	1.7723	1.5356	0
14/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	3458.9000	3873.0600	3.4589	3.8731	0
14/04/2025	2040 On 05-February-26			Bond Future	12.2870	12.4084	78.5453	77.8817	0
14/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	1249.0900	1080.5300	1.2491	1.0805	0
14/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	5824.1500	6319.1900	5.8242	6.3192	0
14/04/2025	2040 On 05-February-26	11.82	Call	Bond Future	1930.4000	1700.4000	1.9304	1.7004	475
14/04/2025	2040 On 05-February-26	11.82	Put	Bond Future	4563.9800	4997.5800	4.5640	4.9976	0
14/04/2025	2040 On 05-February-26	13.23	Call	Bond Future	6432.8200	5967.1800	6.4328	5.9672	0
14/04/2025	2040 On 05-February-26	13.23	Put	Bond Future	1494.1900	1692.1500	1.4942	1.6922	475
14/04/2025	2040 On 07-May-26			Bond Future	12.4488	12.5752	80.0570	79.3804	0
14/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	1690.7200	1491.5900	1.6907	1.4916	0
14/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	6059.8100	6537.2700	6.0598	6.5373	0
14/04/2025	2044 On 08-May-25		Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2025	2044 On 08-May-25			Bond Future	12.0236	12.1363	78.2684	77.6062	86,056
14/04/2025	2044 On 08-May-25		Put	Bond Future	21731.6200	22393.8000	21.7316	22.3938	0
14/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0300	0.0200	0.0000	0.0000	9,000
14/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	7492.1500	8154.3200	7.4922	8.1543	0
14/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.0900	0.0500	0.0001	0.0001	2,490
14/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	7012.6500	7674.7900	7.0127	7.6748	0
14/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	15.9500	9.7000	0.0160	0.0097	9,000
14/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	4176.7800	4832.7100	4.1768	4.8327	0
14/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	155.9000	101.2200	0.1559	0.1012	0
14/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	2419.1200	3026.6200	2.4191	3.0266	2,490
14/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	288.9100	193.5100	0.2889	0.1935	0
14/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	1874.4800	2441.2600	1.8745	2.4413	9,000
14/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	2394.2000	1917.1900	2.3942	1.9172	0
14/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	219.8400	405.0100	0.2198	0.4050	2,490
14/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	3995.4500	3400.8200	3.9955	3.4008	0
14/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	51.8900	119.4400	0.0519	0.1194	0
14/04/2025	2044 On 07-August-25			Bond Future	12.1596	12.2768	75.4073	74.7322	470
14/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	18.0400	12.2100	0.0180	0.0122	9,000
14/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	9815.2700	10484.5600	9.8153	10.4846	0
14/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	270.5600	204.5800	0.2706	0.2046	9,000
14/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	5538.7100	6147.8500	5.5387	6.1479	0
14/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	1134.6400	928.9000	1.1346	0.9289	0
14/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	2965.9600	3435.3400	2.9660	3.4353	9,000
14/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	6720.5400	6150.8100	6.7205	6.1508	0
14/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	351.2100	456.6000	0.3512	0.4566	0
14/04/2025	2044 On 06-November-25			Bond Future	12.2956	12.4173	76.8597	76.1714	0
14/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	1568.7000	1344.1100	1.5687	1.3441	0
14/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	3997.7300	4461.4600	3.9977	4.4615	0
14/04/2025	2044 On 05-February-26			Bond Future	12.4415	12.5682	73.9544	73.2526	0
14/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	1111.4000	949.0600	1.1114	0.9491	0
14/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	6309.7300	6849.1400	6.3097	6.8491	0
14/04/2025	2044 On 07-May-26			Bond Future	12.5964	12.7283	75.3776	74.6621	0
14/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	1674.9800	1467.2000	1.6750	1.4672	0
14/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	6249.1700	6756.8900	6.2492	6.7569	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2025	2046 On 08-May-25			Bond Future	118.4523	118.6248	118.4523	118.6248	19,602
14/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	3517.6800	3345.1700	3.5177	3.3452	0
14/04/2025	2046 On 07-August-25			Bond Future	120.7896	120.9657	120.7896	120.9657	0
14/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	2099.6200	2275.7100	2.0996	2.2757	0
14/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2046 On 06-November-25			Bond Future	120.8855	121.0646	120.8855	121.0646	0
14/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	4524.5000	4345.3900	4.5245	4.3454	0
14/04/2025	2046 On 05-February-26			Bond Future	123.2404	123.4225	123.2404	123.4225	0
14/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	1590.3800	1772.4700	1.5904	1.7725	0
14/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2046 On 07-May-26			Bond Future	123.3385	123.5238	123.3385	123.5238	0
14/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	1611.5300	1426.2400	1.6115	1.4262	0
14/04/2025	2050 On 08-May-25			Bond Future	119.3028	118.7123	119.3028	118.7123	16,080
14/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	1857.2500	2447.7500	1.8573	2.4478	0
14/04/2025	2050 On 07-August-25			Bond Future	119.2811	118.6790	119.2811	118.6790	0
14/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	608.9000	1210.9600	0.6089	1.2110	0
14/04/2025	2050 On 06-November-25			Bond Future	121.6083	120.9943	121.6083	120.9943	0
14/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	2811.7300	3425.7500	2.8117	3.4258	0
14/04/2025	2050 On 05-February-26			Bond Future	121.5564	120.9298	121.5564	120.9298	0
14/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	1263.6200	1890.2100	1.2636	1.8902	0
14/04/2025	2050 On 07-May-26			Bond Future	123.9266	123.2876	123.9266	123.2876	0
14/04/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	143.3700	782.4500	0.1434	0.7825	0
14/04/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	8608 On 21-December-26			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
14/04/2025	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
14/04/2025	AL37 On 08-May-25			Index Future	1087.3130		1083.4280	1087.3130	1,083.4280	0
14/04/2025	AL37 On 07-August-25			Index Future	1108.5000		1104.5400	1108.5000	1,104.5400	0
14/04/2025	AL37 On 06-November-25			Index Future	1129.8750		1125.8300	1129.8750	1,125.8300	0
14/04/2025	AL37 On 05-February-26			Index Future	1151.6410		1147.5090	1151.6410	1,147.5090	0
14/04/2025	AL37 On 07-May-26			Index Future	1173.8670		1169.6480	1173.8670	1,169.6480	0
14/04/2025	AL7T On 08-May-25			Index Future	1275.2070		1266.7220	1275.2070	1,266.7220	0
14/04/2025	AL7T On 07-August-25			Index Future	1300.0560		1291.4060	1300.0560	1,291.4060	0
14/04/2025	AL7T On 06-November-25			Index Future	1325.1250		1316.2980	1325.1250	1,316.2980	0
14/04/2025	AL7T On 05-February-26			Index Future	1350.6510		1341.6450	1350.6510	1,341.6450	0
14/04/2025	AL7T On 07-May-26			Index Future	1376.7180		1367.5300	1376.7180	1,367.5300	0
14/04/2025	ALBI On 08-May-25			Index Future	1100.5700		1094.3470	1100.5700	1,094.3470	92
14/04/2025	ALBI On 07-August-25			Index Future	1122.0150		1115.6720	1122.0150	1,115.6720	0
14/04/2025	ALBI On 06-November-25			Index Future	1143.6510		1137.1760	1143.6510	1,137.1760	0
14/04/2025	ALBI On 05-February-26			Index Future	1165.6820		1159.0740	1165.6820	1,159.0740	0
14/04/2025	ALBI On 07-May-26			Index Future	1188.1790		1181.4370	1188.1790	1,181.4370	0
14/04/2025	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
14/04/2025	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
14/04/2025	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
14/04/2025	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
14/04/2025	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
14/04/2025	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
14/04/2025	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
14/04/2025	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
14/04/2025	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
14/04/2025	C050 On 31-December-50			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
14/04/2025	C186 On 21-December-26			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
14/04/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
14/04/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
14/04/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	ES33 On 08-May-25			Bond Future	11.6942	11.7972	79.2147	78.7574	0
14/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	4442.7500	3985.4200	4.4428	3.9854	0
14/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	ES33 On 07-August-25			Bond Future	11.8533	11.9611	80.7779	80.3115	0
14/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	6973.2600	6506.9100	6.9733	6.5069	0
14/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	ES33 On 06-November-25			Bond Future	12.0319	12.1450	78.5576	78.0819	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	92.6300	568.3200	0.0926	0.5683	0
14/04/2025	ES33 On 05-February-26			Bond Future	12.2285	12.3472	80.0870	79.6019	0
14/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	3108.4500	3593.6200	3.1085	3.5936	0
14/04/2025	ES33 On 07-May-26			Bond Future	12.4319	12.5566	77.8503	77.3555	0
14/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	3030.2400	3525.0100	3.0302	3.5250	0
14/04/2025	ES42 On 08-May-25			Bond Future	12.3044	12.4121	73.5731	72.9818	0
14/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	4942.2200	4350.8600	4.9422	4.3509	0
14/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	ES42 On 07-August-25			Bond Future	12.4443	12.5562	75.0249	74.4219	0
14/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	6752.7200	6149.7200	6.7527	6.1497	0
14/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	ES42 On 06-November-25			Bond Future	12.5965	12.7130	72.2232	71.6082	0
14/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	1110.6700	1725.6700	1.1107	1.7257	0
14/04/2025	ES42 On 05-February-26			Bond Future	12.7552	12.8765	73.6286	73.0014	0
14/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	4971.1300	5598.3100	4.9711	5.5983	0
14/04/2025	ES42 On 07-May-26			Bond Future	12.9235	13.0499	70.7975	70.1580	0
14/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	3843.8900	4483.4500	3.8439	4.4835	0
14/04/2025	GOVI On 08-May-25			GOVI	1084.6770	1078.7190	1084.6770	1,078.7190	637
14/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	626770.0000	567190.0000	62.6770	56.7190	0
14/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	GOVI On 07-August-25			GOVI	1105.8130	1099.7390	1105.8130	1,099.7390	0
14/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	948130.0000	887390.0000	94.8130	88.7390	0
14/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	GOVI On 06-November-25			GOVI	1127.1370	1120.9360	1127.1370	1,120.9360	0
14/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	151370.0000	89360.0000	15.1370	8.9360	0
14/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	GOVI On 05-February-26			GOVI	1148.8490	1142.5220	1148.8490	1,142.5220	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	11510.0000	74780.0000	1.1510	7.4780	0
14/04/2025	GOVI On 07-May-26			GOVI	1171.0210	1164.5650	1171.0210	1,164.5650	0
14/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	59790.0000	124350.0000	5.9790	12.4350	0
14/04/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
14/04/2025	IGOV On 08-May-25			Index Future	374.7670	374.5640	374.7670	374.5640	889
14/04/2025	IGOV On 07-August-25			Index Future	382.1620	381.9550	382.1620	381.9550	0
14/04/2025	IGOV On 06-November-25			Index Future	389.6220	389.4080	389.6220	389.4080	0
14/04/2025	IGOV On 05-February-26			Index Future	397.2170	396.9950	397.2170	396.9950	0
14/04/2025	IGOV On 07-May-26			Index Future	404.9700	404.7420	404.9700	404.7420	0
14/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
14/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
14/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
14/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
14/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
14/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
14/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
14/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
14/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
14/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
14/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
14/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
14/04/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
14/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
14/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
14/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
14/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
14/04/2025	R033 On 08-May-25			Bond Future	10.2308	10.3029	99.9243	99.5441	10,439
14/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	1043.9600	871.4900	1.0440	0.8715	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	521.5500	729.2600	0.5216	0.7293	0
14/04/2025	R033 On 07-August-25			Bond Future	10.3400	10.4157	101.8715	101.4839	0
14/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	1577.1800	1410.3700	1.5772	1.4104	0
14/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	1628.3300	1849.1000	1.6283	1.8491	0
14/04/2025	R033 On 06-November-25			Bond Future	10.4630	10.5426	98.7901	98.3947	0
14/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	1758.8100	1597.8500	1.7588	1.5979	0
14/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	2424.1900	2658.5500	2.4242	2.6586	0
14/04/2025	R033 On 05-February-26			Bond Future	10.5972	10.6809	100.6907	100.2875	0
14/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	2238.2700	2062.6400	2.2383	2.0626	0
14/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	2757.3500	2984.9200	2.7574	2.9849	0
14/04/2025	R033 On 07-May-26			Bond Future	10.7406	10.8288	97.5846	97.1734	0
14/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	1954.0600	1798.3100	1.9541	1.7983	0
14/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	3657.7000	3913.1500	3.6577	3.9132	0
14/04/2025	R035 On 08-May-25			Bond Future	10.9744	11.0770	89.3412	88.7889	75,564
14/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	1.0400	0.6700	0.0010	0.0007	300
14/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	5024.4900	5576.4600	5.0245	5.5765	0
14/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	45.6400	30.2400	0.0456	0.0302	150
14/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	3001.6700	3538.6100	3.0017	3.5386	0
14/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	123.8900	84.5100	0.1239	0.0845	300
14/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	2292.6800	2805.6400	2.2927	2.8056	0
14/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	749.2600	561.0400	0.7493	0.5610	0
14/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	881.4200	1245.5400	0.8814	1.2455	150
14/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	921.0600	700.2900	0.9211	0.7003	0
14/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	728.8500	1060.4200	0.7289	1.0604	300
14/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	2704.2700	2267.5200	2.7043	2.2675	400
14/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	130.3900	245.9800	0.1304	0.2460	0
14/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	3851.0900	3351.0700	3.8511	3.3511	0
14/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	42.9600	95.2800	0.0430	0.0953	150
14/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	4243.0800	3729.7400	4.2431	3.7297	0
14/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	28.9600	67.9600	0.0290	0.0680	0
14/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	8695.3800	8143.5200	8.6954	8.1435	0
14/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.1200	0.6000	0.0001	0.0006	400
14/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	11663.4600	11111.1200	11.6635	11.1111	0
14/04/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2025	R035 On 07-August-25			Bond Future	11.0970	11.2040	91.0821	90.5191	24,120
14/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	137.6800	104.1000	0.1377	0.1041	300
14/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	5743.1400	6272.6400	5.7431	6.2726	0
14/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	627.6700	509.5700	0.6277	0.5096	300
14/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	3418.4900	3863.4700	3.4185	3.8635	0
14/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	2392.6000	2090.2100	2.3926	2.0902	0
14/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	1328.3300	1589.0200	1.3283	1.5890	8,500
14/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	2525.2000	2212.9100	2.5252	2.2129	0
14/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	1253.3500	1504.1400	1.2534	1.5041	300
14/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	7852.5000	7337.1700	7.8525	7.3372	0
14/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	142.1000	189.8500	0.1421	0.1899	0
14/04/2025	R035 On 06-November-25			Bond Future	11.2347	11.3465	88.3317	87.7574	0
14/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	213.4800	170.9900	0.2135	0.1710	2,000
14/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	7425.1400	7956.8700	7.4251	7.9569	0
14/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	325.1700	264.6500	0.3252	0.2647	300
14/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	6567.6600	7081.3600	6.5677	7.0814	0
14/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	669.3500	561.3200	0.6694	0.5613	2,000
14/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	5068.1600	5534.3500	5.0682	5.5344	0
14/04/2025	R035 On 06-November-25	10.44	Call	Bond Future	709.8600	596.8000	0.7099	0.5968	2,000
14/04/2025	R035 On 06-November-25	10.44	Put	Bond Future	4943.4800	5404.6400	4.9435	5.4046	0
14/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	920.6900	782.9200	0.9207	0.7829	300
14/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	4388.7300	4825.1800	4.3887	4.8252	0
14/04/2025	R035 On 06-November-25	10.94	Call	Bond Future	1632.3400	1424.5900	1.6323	1.4246	2,000
14/04/2025	R035 On 06-November-25	10.94	Put	Bond Future	3170.8900	3537.3600	3.1709	3.5374	0
14/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	1655.5100	1445.7500	1.6555	1.4458	250
14/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	3141.2600	3505.7200	3.1413	3.5057	0
14/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	2292.8300	2032.9800	2.2928	2.0330	0
14/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	2472.1600	2786.5300	2.4722	2.7865	0
14/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	2967.1400	2663.0000	2.9671	2.6630	0
14/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	1967.4300	2237.5100	1.9674	2.2375	2,000
14/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	3029.1300	2721.2600	3.0291	2.7213	0
14/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	1927.9200	2194.2700	1.9279	2.1943	250
14/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	3745.6600	3398.6600	3.7457	3.3987	0
14/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	1538.5300	1765.7500	1.5385	1.7658	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	4733.5400	4342.2100	4.7335	4.3422	0
14/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	1146.6200	1329.5100	1.1466	1.3295	250
14/04/2025	R035 On 06-November-25	11.99	Call	Bond Future	4880.3900	4483.2600	4.8804	4.4833	0
14/04/2025	R035 On 06-November-25	11.99	Put	Bond Future	1098.8500	1275.9400	1.0989	1.2759	2,000
14/04/2025	R035 On 05-February-26			Bond Future	11.3852	11.5022	90.0314	89.4459	0
14/04/2025	R035 On 05-February-26	10.44	Call	Bond Future	837.9700	717.9000	0.8380	0.7179	2,000
14/04/2025	R035 On 05-February-26	10.44	Put	Bond Future	5770.4200	6235.8500	5.7704	6.2359	0
14/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	1404.8200	1228.8800	1.4048	1.2289	0
14/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	4467.9400	4877.5000	4.4679	4.8775	0
14/04/2025	R035 On 05-February-26	10.94	Call	Bond Future	1707.1600	1505.5700	1.7072	1.5056	2,000
14/04/2025	R035 On 05-February-26	10.94	Put	Bond Future	3984.7800	4368.6900	3.9848	4.3687	0
14/04/2025	R035 On 05-February-26	12.44	Call	Bond Future	6241.5200	5815.4300	6.2415	5.8154	0
14/04/2025	R035 On 05-February-26	12.44	Put	Bond Future	1151.0300	1310.4400	1.1510	1.3104	2,000
14/04/2025	R035 On 07-May-26			Bond Future	11.5361	11.6585	87.2588	86.6618	0
14/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	1647.2400	1460.7600	1.6472	1.4608	0
14/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	5048.7500	5459.2800	5.0488	5.4593	0
14/04/2025	R038 On 08-May-25			Bond Future	11.5428	11.6505	96.8277	96.1412	9,260
14/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	230.5200	152.9600	0.2305	0.1530	0
14/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	2200.3200	2809.2600	2.2003	2.8093	0
14/04/2025	R038 On 07-August-25			Bond Future	11.6779	11.7901	98.7145	98.0147	0
14/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	868.8300	700.7600	0.8688	0.7008	0
14/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	3674.9200	4206.7100	3.6749	4.2067	0
14/04/2025	R038 On 06-November-25			Bond Future	11.8248	11.9419	95.1308	94.4172	0
14/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	715.9600	589.7000	0.7160	0.5897	1,770
14/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	6112.5000	6699.8600	6.1125	6.6999	0
14/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	1159.7500	976.1900	1.1598	0.9762	0
14/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	4848.3800	5378.4400	4.8484	5.3784	0
14/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	4642.7700	4192.6700	4.6428	4.1927	0
14/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1618.9700	1882.4900	1.6190	1.8825	1,770
14/04/2025	R038 On 05-February-26			Bond Future	11.9809	12.1031	96.9608	96.2331	0
14/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	1776.9800	1546.9100	1.7770	1.5469	0
14/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	5101.4900	5599.0400	5.1015	5.5990	0
14/04/2025	R038 On 07-May-26			Bond Future	12.1445	12.2721	93.3409	92.5991	0
14/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	1860.8500	1638.9300	1.8609	1.6389	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	6369.1400	6889.0600	6.3691	6.8891	0
14/04/2025	R053 On 08-May-25			Bond Future	11.9145	12.0322	99.0020	98.0816	2,612
14/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	5511.8700	4689.2100	5.5119	4.6892	0
14/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	77.1000	174.8400	0.0771	0.1748	0
14/04/2025	R053 On 07-August-25			Bond Future	12.0375	12.1598	100.9311	99.9928	20,000
14/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	8632.6600	7855.0900	8.6327	7.8551	0
14/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	535.6100	696.3300	0.5356	0.6963	0
14/04/2025	R053 On 06-November-25			Bond Future	12.1696	12.2969	97.0118	96.0551	0
14/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	2142.8400	1826.6400	2.1428	1.8266	0
14/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	5345.3600	5985.7900	5.3454	5.9858	0
14/04/2025	R053 On 05-February-26			Bond Future	12.3085	12.4409	98.8778	97.9025	0
14/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	1638.3800	1396.2500	1.6384	1.3963	0
14/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	8094.3200	8827.5600	8.0943	8.8276	0
14/04/2025	R053 On 07-May-26			Bond Future	12.4523	12.5903	94.9176	93.9233	0
14/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	2417.4100	2115.3300	2.4174	2.1153	0
14/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	8274.9900	8967.2400	8.2750	8.9672	0
14/04/2025	R186 On 08-May-25			Bond Future	8.2265	8.2694	107.4656	107.4008	158,022
14/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	389.4900	340.0100	0.3895	0.3400	0
14/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	21.9400	37.3200	0.0219	0.0373	0
14/04/2025	R186 On 07-August-25			Bond Future	8.2924	8.3438	104.2513	104.1851	19,834
14/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1224.5800	1167.3400	1.2246	1.1673	1,983
14/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	40.5400	49.4200	0.0405	0.0494	0
14/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	1780.0000	1717.9000	1.7800	1.7179	0
14/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	15.8900	19.9100	0.0159	0.0199	0
14/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2481.8200	2417.2500	2.4818	2.4173	0
14/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	5.3600	6.9100	0.0054	0.0069	1,983
14/04/2025	R186 On 06-November-25			Bond Future	8.4045	8.4686	106.2600	106.1923	447
14/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	163.8400	143.5700	0.1638	0.1436	0
14/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	454.7200	502.1300	0.4547	0.5021	0
14/04/2025	R186 On 05-February-26			Bond Future	8.5934	8.6774	102.9975	102.9283	0
14/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	249.8400	222.5700	0.2498	0.2226	0
14/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	384.7200	426.7000	0.3847	0.4267	0
14/04/2025	R186 On 07-May-26			Bond Future	8.9425	9.0630	104.9813	104.9105	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	218.2700	190.9900	0.2183	0.1910	0
14/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	366.9500	410.4800	0.3670	0.4105	0
14/04/2025	R202 On 08-May-25			Bond Future	268.0839	269.0407	268.0839	269.0407	2,157
14/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	4226.1500	3269.3200	4.2262	3.2693	0
14/04/2025	R202 On 07-August-25			Bond Future	268.1200	269.0957	268.1200	269.0957	0
14/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	3479.9600	2504.3400	3.4800	2.5043	0
14/04/2025	R202 On 06-November-25			Bond Future	273.3514	274.3454	273.3514	274.3454	0
14/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	2288.5600	1294.5800	2.2886	1.2946	0
14/04/2025	R202 On 05-February-26			Bond Future	273.3235	274.3358	273.3235	274.3358	0
14/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	4496.4800	3484.2300	4.4965	3.4842	0
14/04/2025	R202 On 07-May-26			Bond Future	278.6539	279.6853	278.6539	279.6853	0
14/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	1103.8500	2135.3400	1.1039	2.1353	0
14/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	R209 On 08-May-25			Bond Future	11.2635	11.3659	69.7156	69.2239	20,513
14/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	2992.0700	2562.8900	2.9921	2.5629	0
14/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	56.3100	118.7900	0.0563	0.1188	0
14/04/2025	R209 On 07-August-25			Bond Future	11.3826	11.4889	71.0740	70.5729	0
14/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	6017.7000	5581.6000	6.0177	5.5816	0
14/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	221.9400	287.0200	0.2219	0.2870	0
14/04/2025	R209 On 06-November-25			Bond Future	11.5124	11.6229	69.2909	68.7798	0
14/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	1609.3000	1413.5700	1.6093	1.4136	0
14/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	2747.6300	3062.9700	2.7476	3.0630	0
14/04/2025	R209 On 05-February-26			Bond Future	11.6506	11.7656	70.6241	70.1030	0
14/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	1104.4200	963.8900	1.1044	0.9639	0
14/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	4492.1600	4872.6900	4.4922	4.8727	0
14/04/2025	R209 On 07-May-26			Bond Future	11.7952	11.9149	68.8319	68.3007	0
14/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	1466.5800	1304.2300	1.4666	1.3042	0
14/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	4804.5100	5173.4300	4.8045	5.1734	0
14/04/2025	R210 On 08-May-25			Bond Future	245.9405	245.9399	245.9405	245.9399	4,196

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	2089.4800	2090.0900	2.0895	2.0901	0
14/04/2025	R210 On 07-August-25			Bond Future	250.7935	250.7930	250.7935	250.7930	0
14/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	2353.5400	2353.0000	2.3535	2.3530	0
14/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	R210 On 06-November-25			Bond Future	252.2598	252.2584	252.2598	252.2584	0
14/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	119.8000	118.4200	0.1198	0.1184	0
14/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	R210 On 05-February-26			Bond Future	257.1741	257.1721	257.1741	257.1721	0
14/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	4074.1300	4072.0800	4.0741	4.0721	0
14/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	R210 On 07-May-26			Bond Future	258.6958	258.6929	258.6958	258.6929	0
14/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	3295.7500	3292.8900	3.2958	3.2929	0
14/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
14/04/2025	R213 On 08-May-25			Bond Future	9.7430	9.8203	89.4503	89.1399	92,889
14/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	3102.5300	2827.8100	3.1025	2.8278	0
14/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	41.9800	77.6600	0.0420	0.0777	0
14/04/2025	R213 On 07-August-25			Bond Future	9.8422	9.9238	91.1934	90.8769	17
14/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	6760.9000	6456.5500	6.7609	6.4566	0
14/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	34.6200	46.7200	0.0346	0.0467	0
14/04/2025	R213 On 06-November-25			Bond Future	9.9622	10.0488	89.3971	89.0743	0
14/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	1782.0600	1624.1500	1.7821	1.6242	0
14/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	1454.6100	1619.5000	1.4546	1.6195	0
14/04/2025	R213 On 05-February-26			Bond Future	10.0987	10.1906	91.1176	90.7884	0
14/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	1486.8500	1353.9600	1.4869	1.3540	0
14/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	2239.4500	2435.7900	2.2395	2.4358	0
14/04/2025	R213 On 07-May-26			Bond Future	10.2390	10.3369	89.3187	88.9829	0
14/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1284.2100	1165.3400	1.2842	1.1653	0
14/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	2810.2600	3027.1900	2.8103	3.0272	0
14/04/2025	R214 On 08-May-25			Bond Future	11.7178	11.8251	64.1236	63.5848	17,744
14/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	3356.3500	2875.1100	3.3564	2.8751	0
14/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	47.0600	104.6200	0.0471	0.1046	0
14/04/2025	R214 On 07-August-25			Bond Future	11.8339	11.9451	65.3732	64.8238	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	5600.6600	5140.9600	5.6007	5.1410	0
14/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	314.5400	404.1700	0.3145	0.4042	0
14/04/2025	R214 On 06-November-25			Bond Future	11.9608	12.0761	63.3329	62.7729	0
14/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	1460.5600	1261.9200	1.4606	1.2619	0
14/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	3059.9500	3421.3600	3.0600	3.4214	0
14/04/2025	R214 On 05-February-26			Bond Future	12.0967	12.2163	64.5516	63.9806	0
14/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	993.6300	856.5200	0.9936	0.8565	0
14/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	5217.1400	5651.0200	5.2171	5.6510	0
14/04/2025	R214 On 07-May-26			Bond Future	12.2310	12.3551	62.4942	61.9121	0
14/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	1557.9000	1376.7600	1.5579	1.3768	0
14/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	5007.1500	5408.1600	5.0072	5.4082	0
14/04/2025	R248 On 08-May-25			Bond Future	11.9646	12.0822	76.7612	76.0507	276,642
14/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	3783.5100	3167.4200	3.7835	3.1674	0
14/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	78.8700	173.2700	0.0789	0.1733	0
14/04/2025	R248 On 07-August-25			Bond Future	12.0876	12.2097	78.2569	77.5326	166,125
14/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	6646.4100	6048.0100	6.6464	6.0480	0
14/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	423.4700	549.3700	0.4235	0.5494	0
14/04/2025	R248 On 06-November-25			Bond Future	12.2211	12.3480	75.3227	74.5842	0
14/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	1420.3500	1197.5900	1.4204	1.1976	0
14/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	4339.8800	4855.6000	4.3399	4.8556	0
14/04/2025	R248 On 05-February-26			Bond Future	12.3642	12.4963	76.7719	76.0190	0
14/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	1127.2600	956.5600	1.1273	0.9566	0
14/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	6662.8600	7245.0800	6.6629	7.2451	0
14/04/2025	R248 On 07-May-26			Bond Future	12.5054	12.6428	73.8069	73.0394	260
14/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	1764.6500	1538.4900	1.7647	1.5385	0
14/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	6438.0100	6979.4200	6.4380	6.9794	0
14/04/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
14/04/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0