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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
16/04/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	2029 On 08-May-25			Bond Future	136.1549	135.8249	136.1549	135.8249	5,933
16/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	1695.1500	2025.0700	1.6952	2.0251	0
16/04/2025	2029 On 07-August-25			Bond Future	138.8416	138.5051	138.8416	138.5051	0
16/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1431.5700	1095.1100	1.4316	1.0951	0
16/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2029 On 06-November-25			Bond Future	140.1136	139.7702	140.1136	139.7702	68
16/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	323.6000	0.0000	0.3236	0.0000	0
16/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	19.8000	0.0000	0.0198	0
16/04/2025	2029 On 05-February-26			Bond Future	142.8455	142.4950	142.8455	142.4950	0
16/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	2735.4500	2385.0100	2.7355	2.3850	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2029 On 07-May-26			Bond Future	144.1658	143.8082	144.1658	143.8082	0
16/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	2345.7500	1988.2200	2.3458	1.9882	0
16/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2030 On 08-May-25			Bond Future	9.1854	9.2169	97.7747	97.6596	64,015
16/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	18.9900	16.4500	0.0190	0.0165	800
16/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	1890.0600	2002.6400	1.8901	2.0026	0
16/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	27.2600	23.6600	0.0273	0.0237	300
16/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	1748.6000	1860.1200	1.7486	1.8601	0
16/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	146.9200	129.7800	0.1469	0.1298	1,320
16/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	1012.8000	1110.7800	1.0128	1.1108	0
16/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	462.3100	418.0000	0.4623	0.4180	800
16/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	481.9600	552.7700	0.4820	0.5528	0
16/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	541.0400	491.2100	0.5410	0.4912	300
16/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	414.4500	479.7400	0.4145	0.4797	0
16/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	1116.4100	1036.5900	1.1164	1.0366	680
16/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	154.2600	189.5600	0.1543	0.1896	0
16/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	1385.9500	1296.7900	1.3860	1.2968	0
16/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	99.3000	125.2600	0.0993	0.1253	300
16/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	2687.9100	2577.4500	2.6879	2.5775	0
16/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	10.7900	15.4500	0.0108	0.0155	0
16/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	2896.1600	2784.4500	2.8962	2.7845	0
16/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	7.3700	10.7800	0.0074	0.0108	800
16/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	4008.5500	3893.9800	4.0086	3.8940	1,640
16/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	0.8400	1.3900	0.0008	0.0014	0
16/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	5314.9400	5199.8700	5.3149	5.1999	2,280
16/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.0500	0.1000	0.0001	0.0001	0
16/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	9197.4400	9082.3200	9.1974	9.0823	0
16/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
16/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	10540.5900	10425.4700	10.5406	10.4255	0
16/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
16/04/2025	2030 On 07-August-25			Bond Future	9.2772	9.3108	95.6696	95.5522	87,099
16/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	273.3300	252.6200	0.2733	0.2526	300
16/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	2241.8000	2338.4400	2.2418	2.3384	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	898.8100	848.7300	0.8988	0.8487	300
16/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	1098.5600	1165.8300	1.0986	1.1658	0
16/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	2225.5600	2141.1300	2.2256	2.1411	0
16/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	388.7000	421.6200	0.3887	0.4216	300
16/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	4185.6200	4079.4100	4.1856	4.0794	1,054
16/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	100.3500	111.4900	0.1004	0.1115	0
16/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	6158.4400	6043.8800	6.1584	6.0439	0
16/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	19.4600	22.2500	0.0195	0.0223	0
16/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	9314.2900	9197.0400	9.3143	9.1970	0
16/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.4800	0.5800	0.0005	0.0006	1,054
16/04/2025	2030 On 06-November-25			Bond Future	9.3747	9.4108	97.5143	97.3944	0
16/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	436.9100	410.7000	0.4369	0.4107	300
16/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	2643.3100	2736.9600	2.6433	2.7370	0
16/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	1068.3000	1019.0700	1.0683	1.0191	300
16/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	1584.1800	1654.8100	1.5842	1.6548	0
16/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	1652.9100	1588.6500	1.6529	1.5887	0
16/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	1105.7200	1161.3200	1.1057	1.1613	0
16/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	2886.1000	2800.5600	2.8861	2.8006	0
16/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	577.6300	611.9500	0.5776	0.6120	300
16/04/2025	2030 On 05-February-26			Bond Future	9.4884	9.5273	95.3840	95.2616	0
16/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	1568.9000	1510.0300	1.5689	1.5100	0
16/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	1563.7400	1627.2900	1.5637	1.6273	0
16/04/2025	2030 On 07-May-26			Bond Future	9.6261	9.6681	97.2223	97.0974	0
16/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	1322.0600	1269.8300	1.3221	1.2698	0
16/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	2027.2400	2099.9800	2.0272	2.1000	0
16/04/2025	2032 On 08-May-25			Bond Future	10.0886	10.1201	91.9836	91.8388	110,236
16/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	5.6300	4.9500	0.0056	0.0050	300
16/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	3241.6300	3385.7500	3.2416	3.3858	0
16/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	7.2600	6.3900	0.0073	0.0064	800
16/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	3147.2400	3291.1700	3.1472	3.2912	0
16/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	327.8000	298.2800	0.3278	0.2983	300
16/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	1199.8200	1315.1000	1.1998	1.3151	0
16/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	360.5300	328.5800	0.3605	0.3286	800
16/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	1139.5600	1252.4100	1.1396	1.2524	0

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16/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	1263.0600	1181.6000	1.2631	1.1816	0
16/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	388.4000	451.7400	0.3884	0.4517	300
16/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	3713.7200	3579.9300	3.7137	3.5799	0
16/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	34.9200	45.9300	0.0349	0.0459	0
16/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	3967.1500	3831.3400	3.9672	3.8313	0
16/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	27.1000	36.0900	0.0271	0.0361	800
16/04/2025	2032 On 07-August-25			Bond Future	10.1973	10.2305	93.7759	93.6284	42,599
16/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	224.0400	207.3500	0.2240	0.2074	300
16/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	3867.4700	3998.3500	3.8675	3.9984	0
16/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	810.5700	764.7500	0.8106	0.7648	300
16/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	2148.1500	2249.9000	2.1482	2.2499	0
16/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	2503.7100	2409.4200	2.5037	2.4094	0
16/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	774.4600	827.7400	0.7745	0.8277	300
16/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	7688.2600	7546.0600	7.6883	7.5461	0
16/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	43.6900	49.0600	0.0437	0.0491	0
16/04/2025	2032 On 06-November-25			Bond Future	10.3207	10.3557	91.4229	91.2723	0
16/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	408.2700	384.4400	0.4083	0.3844	300
16/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	4492.1000	4618.9300	4.4921	4.6189	0
16/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	1044.3800	996.2600	1.0444	0.9963	300
16/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	2882.4200	2984.9600	2.8824	2.9850	0
16/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	2134.0500	2057.4200	2.1341	2.0574	0
16/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	1707.0400	1781.0700	1.7070	1.7811	0
16/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	3434.8800	3335.4200	3.4349	3.3354	0
16/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	1020.4900	1071.6900	1.0205	1.0717	300
16/04/2025	2032 On 05-February-26			Bond Future	10.4567	10.4936	93.1833	93.0295	0
16/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	1558.7300	1498.7100	1.5587	1.4987	0
16/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	2805.8800	2899.6600	2.8059	2.8997	0
16/04/2025	2032 On 07-May-26			Bond Future	10.6030	10.6420	90.8180	90.6611	0
16/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	1537.8100	1480.6900	1.5378	1.4807	0
16/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	3423.2900	3523.1400	3.4233	3.5231	0
16/04/2025	2033 On 08-May-25			Bond Future	127.5185	127.3357	127.5185	127.3357	9,939
16/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	3101.5200	3284.3500	3.1015	3.2844	0
16/04/2025	2033 On 07-August-25			Bond Future	130.0347	129.8483	130.0347	129.8483	0

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16/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	1384.7100	1198.2900	1.3847	1.1983	0
16/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2033 On 06-November-25			Bond Future	131.0351	130.8447	131.0351	130.8447	0
16/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	2104.9300	2295.3500	2.1049	2.2954	0
16/04/2025	2033 On 05-February-26			Bond Future	133.5899	133.3954	133.5899	133.3954	0
16/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	709.9400	515.4400	0.7099	0.5154	0
16/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2033 On 07-May-26			Bond Future	134.6270	134.4285	134.6270	134.4285	0
16/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	533.0200	731.5100	0.5330	0.7315	0
16/04/2025	2037 On 08-May-25			Bond Future	11.4445	11.4813	83.6202	83.4179	59,692
16/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	0.5500	0.4700	0.0006	0.0005	300
16/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	5442.6000	5644.7900	5.4426	5.6448	0
16/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	82.6300	71.3700	0.0826	0.0714	300
16/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	2582.4300	2773.4400	2.5824	2.7734	0
16/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	845.2200	761.7300	0.8452	0.7617	0
16/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	760.1300	878.9100	0.7601	0.8789	300
16/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	4290.1900	4097.2700	4.2902	4.0973	0
16/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	21.7800	31.1300	0.0218	0.0311	0
16/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	5780.7400	5580.6900	5.7807	5.5807	15,000
16/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	3.8400	6.0600	0.0038	0.0061	0
16/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	9367.5800	9165.3200	9.3676	9.1653	7,500
16/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	0
16/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	9598.1300	9395.8700	9.5981	9.3959	7,500
16/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
16/04/2025	2037 On 07-August-25			Bond Future	11.5798	11.6181	80.9886	80.7824	100,206
16/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	53.6800	47.7800	0.0537	0.0478	2,541
16/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	7141.0800	7341.3700	7.1411	7.3414	0
16/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	103.8300	93.3100	0.1038	0.0933	300
16/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	6229.0700	6424.7400	6.2291	6.4247	0
16/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	125.5000	113.1100	0.1255	0.1131	2,341
16/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	5953.0600	6146.8600	5.9531	6.1469	0
16/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	173.3000	156.9700	0.1733	0.1570	200

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16/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	5468.5900	5658.4500	5.4686	5.6585	0
16/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	523.3800	483.2800	0.5234	0.4833	300
16/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	3734.4400	3900.5300	3.7344	3.9005	0
16/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	627.5200	581.4500	0.6275	0.5815	0
16/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	3441.4900	3601.6100	3.4415	3.6016	2,541
16/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	1342.9800	1263.3200	1.3430	1.2633	0
16/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	2210.3800	2336.9100	2.2104	2.3369	2,541
16/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	1419.3500	1336.6700	1.4194	1.3367	7,500
16/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	2122.8600	2246.3700	2.1229	2.2464	7,500
16/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	2536.4600	2417.9900	2.5365	2.4180	0
16/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	1256.2000	1343.9200	1.2562	1.3439	2,541
16/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	2570.7000	2451.3400	2.5707	2.4513	0
16/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	1237.7700	1324.6000	1.2378	1.3246	300
16/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	3832.4000	3685.7100	3.8324	3.6857	0
16/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	737.7200	797.2200	0.7377	0.7972	2,541
16/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	7403.0700	7216.5800	7.4031	7.2166	0
16/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	186.9800	206.6800	0.1870	0.2067	0
16/04/2025	2037 On 06-November-25			Bond Future	11.7161	11.7561	82.5501	82.3397	0
16/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	284.1800	263.4000	0.2842	0.2634	300
16/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	7080.6000	7270.2500	7.0806	7.2703	0
16/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	831.0600	782.5600	0.8311	0.7826	300
16/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	4740.0000	4901.9300	4.7400	4.9019	0
16/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	2191.8200	2097.2000	2.1918	2.0972	0
16/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	2648.4300	2764.2400	2.6484	2.7642	0
16/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	3851.0100	3720.2600	3.8510	3.7203	0
16/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	1554.7200	1634.4000	1.5547	1.6344	300
16/04/2025	2037 On 05-February-26			Bond Future	11.8638	11.9054	79.8808	79.6661	0
16/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	573.7400	540.4000	0.5737	0.5404	1,930
16/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	7200.3100	7381.6900	7.2003	7.3817	0
16/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	862.6500	816.8100	0.8627	0.8168	1,970
16/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	6063.6600	6232.5400	6.0637	6.2325	0
16/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1336.6900	1273.4000	1.3367	1.2734	0
16/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	4869.5500	5020.9800	4.8696	5.0210	0
16/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	1650.0000	1576.7000	1.6500	1.5767	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	4311.6800	4453.1000	4.3117	4.4531	1,930
16/04/2025	2037 On 05-February-26	11.40	Call	Bond Future	1734.5500	1658.7100	1.7346	1.6587	1,030
16/04/2025	2037 On 05-February-26	11.40	Put	Bond Future	4180.4100	4319.2900	4.1804	4.3193	0
16/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	2881.2200	2776.3500	2.8812	2.7764	0
16/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	2900.7400	3010.5900	2.9007	3.0106	1,930
16/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	4129.4300	4000.9700	4.1294	4.0010	0
16/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	2069.8500	2156.1100	2.0699	2.1561	1,970
16/04/2025	2037 On 05-February-26	12.73	Call	Bond Future	5709.2300	5558.5900	5.7092	5.5586	0
16/04/2025	2037 On 05-February-26	12.73	Put	Bond Future	1406.5200	1470.6000	1.4065	1.4706	1,030
16/04/2025	2037 On 07-May-26			Bond Future	12.0230	12.0664	81.4196	81.2006	0
16/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	1710.4300	1640.2500	1.7104	1.6403	0
16/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	5372.7400	5521.5500	5.3727	5.5216	0
16/04/2025	2038 On 08-May-25			Bond Future	138.7695	138.7658	138.7695	138.7658	2,918
16/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	910.5500	914.1700	0.9106	0.9142	0
16/04/2025	2038 On 07-August-25			Bond Future	139.3753	139.3717	139.3753	139.3717	0
16/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	184.6600	188.3300	0.1847	0.1883	0
16/04/2025	2038 On 06-November-25			Bond Future	142.0970	142.0928	142.0970	142.0928	0
16/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	1783.0300	1787.2400	1.7830	1.7872	0
16/04/2025	2038 On 05-February-26			Bond Future	142.6933	142.6886	142.6933	142.6886	0
16/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	506.7500	511.3700	0.5068	0.5114	0
16/04/2025	2038 On 07-May-26			Bond Future	145.4777	145.4727	145.4777	145.4727	0
16/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	947.7100	942.7400	0.9477	0.9427	0
16/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2040 On 08-May-25			Bond Future	11.7799	11.8168	83.2831	83.0665	24,531
16/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	4800.2600	4591.4100	4.8003	4.5914	0
16/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	16.7300	24.4500	0.0167	0.0245	0
16/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	5432.2000	5219.9800	5.4322	5.2200	15,000
16/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	8.3900	12.7400	0.0084	0.0127	0
16/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	8899.8000	8683.3300	8.8998	8.6833	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
16/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	0.1200	0.2200	0.0001	0.0002	0
16/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	9243.3900	9026.8900	9.2434	9.0269	7,500
16/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	0.0700	0.1400	0.0001	0.0001	0
16/04/2025	2040 On 07-August-25			Bond Future	11.9170	11.9553	80.3943	80.1736	41,169
16/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	101.7800	91.5000	0.1018	0.0915	400
16/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	6965.9500	7176.4100	6.9660	7.1764	0
16/04/2025	2040 On 07-August-25	11.00	Call	Bond Future	210.8100	191.6000	0.2108	0.1916	250
16/04/2025	2040 On 07-August-25	11.00	Put	Bond Future	5783.0600	5984.5900	5.7831	5.9846	0
16/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	685.6600	636.2400	0.6857	0.6362	180
16/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	3758.1900	3929.5100	3.7582	3.9295	0
16/04/2025	2040 On 07-August-25	11.70	Call	Bond Future	1323.3000	1243.6600	1.3233	1.2437	250
16/04/2025	2040 On 07-August-25	11.70	Put	Bond Future	2591.8500	2732.9500	2.5919	2.7330	0
16/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	2204.7500	2093.7300	2.2048	2.0937	220
16/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	1727.4900	1837.2100	1.7275	1.8372	400
16/04/2025	2040 On 07-August-25	12.40	Call	Bond Future	3683.1900	3535.3300	3.6832	3.5353	0
16/04/2025	2040 On 07-August-25	12.40	Put	Bond Future	964.8900	1037.7700	0.9649	1.0378	250
16/04/2025	2040 On 07-August-25	12.60	Call	Bond Future	4514.4400	4351.6200	4.5144	4.3516	0
16/04/2025	2040 On 07-August-25	12.60	Put	Bond Future	711.3900	769.3100	0.7114	0.7693	220
16/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	7611.2300	7414.5400	7.6112	7.4145	0
16/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	239.1700	263.2200	0.2392	0.2632	0
16/04/2025	2040 On 06-November-25			Bond Future	12.0544	12.0943	81.9442	81.7190	292
16/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	1954.1200	1863.0700	1.9541	1.8631	0
16/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	3183.4400	3317.6300	3.1834	3.3176	0
16/04/2025	2040 On 05-February-26			Bond Future	12.2024	12.2439	79.0126	78.7829	0
16/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	1379.6200	1314.3000	1.3796	1.3143	0
16/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	5487.3800	5651.8400	5.4874	5.6518	0
16/04/2025	2040 On 05-February-26	11.82	Call	Bond Future	2105.5700	2018.1900	2.1056	2.0182	475
16/04/2025	2040 On 05-February-26	11.82	Put	Bond Future	4271.8500	4414.2500	4.2719	4.4143	0
16/04/2025	2040 On 05-February-26	13.23	Call	Bond Future	6771.7100	6604.0900	6.7717	6.6041	0
16/04/2025	2040 On 05-February-26	13.23	Put	Bond Future	1365.7800	1427.9400	1.3658	1.4279	475
16/04/2025	2040 On 07-May-26			Bond Future	12.3605	12.4037	80.5344	80.3000	0
16/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	1842.8000	1767.0300	1.8428	1.7670	0
16/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	5734.4700	5893.1200	5.7345	5.8931	0
16/04/2025	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
16/04/2025	2044 On 08-May-25			Bond Future	11.9541	11.9960	78.6810	78.4321	76,056
16/04/2025	2044 On 08-May-25		Put	Bond Future	21319.0000	21567.9000	21.3190	21.5679	0
16/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0400	0.0300	0.0000	0.0000	9,000
16/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	7079.5400	7328.4300	7.0795	7.3284	0
16/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.1100	0.0900	0.0001	0.0001	2,490
16/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	6600.0500	6848.9300	6.6001	6.8489	0
16/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	21.3400	17.4100	0.0213	0.0174	9,000
16/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	3769.5500	4014.5200	3.7696	4.0145	0
16/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	201.8600	170.5100	0.2019	0.1705	0
16/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	2052.4600	2270.0100	2.0525	2.2700	2,490
16/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	367.2000	314.8400	0.3672	0.3148	0
16/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	1540.1500	1736.6900	1.5402	1.7367	9,000
16/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	2723.8500	2519.5500	2.7239	2.5196	0
16/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	136.8700	181.4700	0.1369	0.1815	2,490
16/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	4383.2200	4146.9400	4.3832	4.1469	0
16/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	27.0400	39.6600	0.0270	0.0397	0
16/04/2025	2044 On 07-August-25			Bond Future	12.0874	12.1308	75.8279	75.5742	30,470
16/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	22.7800	19.6700	0.0228	0.0197	9,000
16/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	9399.4700	9650.0400	9.3995	9.6500	0
16/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	319.7200	288.3800	0.3197	0.2884	9,000
16/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	5167.3300	5389.6700	5.1673	5.3897	0
16/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	1278.3100	1188.4600	1.2783	1.1885	0
16/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	2689.0900	2852.9200	2.6891	2.8529	9,000
16/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	7084.8100	6863.1800	7.0848	6.8632	0
16/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	294.9400	326.9900	0.2949	0.3270	0
16/04/2025	2044 On 06-November-25			Bond Future	12.2204	12.2656	77.2897	77.0309	0
16/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	1721.4200	1627.0400	1.7214	1.6270	0
16/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	3720.4600	3884.9000	3.7205	3.8849	0
16/04/2025	2044 On 05-February-26			Bond Future	12.3632	12.4101	74.3937	74.1297	0
16/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	1222.7200	1154.0400	1.2227	1.1540	0
16/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	5981.6600	6177.0100	5.9817	6.1770	0
16/04/2025	2044 On 07-May-26			Bond Future	12.5147	12.5636	75.8265	75.5572	0
16/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	1815.2000	1729.3300	1.8152	1.7293	0
16/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	5940.5000	6123.9000	5.9405	6.1239	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2025	2046 On 08-May-25			Bond Future	118.2951	118.2920	118.2951	118.2920	12,141
16/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	3674.9100	3678.0500	3.6749	3.6781	0
16/04/2025	2046 On 07-August-25			Bond Future	120.6292	120.6262	120.6292	120.6262	7,461
16/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	1939.2100	1936.1700	1.9392	1.9362	0
16/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2046 On 06-November-25			Bond Future	120.7229	120.7196	120.7229	120.7196	0
16/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	4687.0600	4690.4000	4.6871	4.6904	0
16/04/2025	2046 On 05-February-26			Bond Future	123.0765	123.0726	123.0765	123.0726	0
16/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	1426.4600	1422.5800	1.4265	1.4226	0
16/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2046 On 07-May-26			Bond Future	123.1714	123.1673	123.1714	123.1673	0
16/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	1778.6200	1782.6800	1.7786	1.7827	0
16/04/2025	2050 On 08-May-25			Bond Future	119.3221	119.3188	119.3221	119.3188	9,462
16/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	1837.9200	1841.2200	1.8379	1.8412	0
16/04/2025	2050 On 07-August-25			Bond Future	119.3005	119.2972	119.3005	119.2972	6,618
16/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	589.5100	592.7800	0.5895	0.5928	0
16/04/2025	2050 On 06-November-25			Bond Future	121.6301	121.6266	121.6301	121.6266	0
16/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	2789.8600	2793.3700	2.7899	2.7934	0
16/04/2025	2050 On 05-February-26			Bond Future	121.5794	121.5755	121.5794	121.5755	0
16/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	1240.6200	1244.5400	1.2406	1.2445	0
16/04/2025	2050 On 07-May-26			Bond Future	123.9517	123.9474	123.9517	123.9474	0
16/04/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	118.3000	122.6500	0.1183	0.1227	0
16/04/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	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
16/04/2025	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
16/04/2025	AL37 On 08-May-25			Index Future	1089.8530		1088.3480	1089.8530	1,088.3480	0
16/04/2025	AL37 On 07-August-25			Index Future	1111.0900		1109.5560	1111.0900	1,109.5560	0
16/04/2025	AL37 On 06-November-25			Index Future	1132.5210		1130.9540	1132.5210	1,130.9540	0
16/04/2025	AL37 On 05-February-26			Index Future	1154.3430		1152.7430	1154.3430	1,152.7430	0
16/04/2025	AL37 On 07-May-26			Index Future	1176.6260		1174.9930	1176.6260	1,174.9930	0
16/04/2025	AL7T On 08-May-25			Index Future	1280.5250		1277.5420	1280.5250	1,277.5420	0
16/04/2025	AL7T On 07-August-25			Index Future	1305.4770		1302.4360	1305.4770	1,302.4360	0
16/04/2025	AL7T On 06-November-25			Index Future	1330.6580		1327.5550	1330.6580	1,327.5550	0
16/04/2025	AL7T On 05-February-26			Index Future	1356.2970		1353.1310	1356.2970	1,353.1310	0
16/04/2025	AL7T On 07-May-26			Index Future	1382.4780		1379.2490	1382.4780	1,379.2490	0
16/04/2025	ALBI On 08-May-25			Index Future	1104.2080		1102.1170	1104.2080	1,102.1170	92
16/04/2025	ALBI On 07-August-25			Index Future	1125.7240		1123.5920	1125.7240	1,123.5920	0
16/04/2025	ALBI On 06-November-25			Index Future	1147.4380		1145.2620	1147.4380	1,145.2620	0
16/04/2025	ALBI On 05-February-26			Index Future	1169.5470		1167.3260	1169.5470	1,167.3260	0
16/04/2025	ALBI On 07-May-26			Index Future	1192.1230		1189.8570	1192.1230	1,189.8570	0
16/04/2025	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
16/04/2025	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
16/04/2025	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
16/04/2025	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
16/04/2025	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
16/04/2025	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
16/04/2025	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
16/04/2025	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
16/04/2025	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
16/04/2025	C050 On 31-December-50			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
16/04/2025	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
16/04/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
16/04/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
16/04/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	ES33 On 08-May-25			Bond Future	11.6234	11.6604	79.5312	79.3655	0
16/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	4759.2400	4593.5500	4.7592	4.5936	0
16/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	ES33 On 07-August-25			Bond Future	11.7792	11.8179	81.1006	80.9316	0
16/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	7295.9700	7127.0400	7.2960	7.1270	0
16/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	ES33 On 06-November-25			Bond Future	11.9539	11.9946	78.8880	78.7155	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	237.7300	65.2900	0.2377	0.0653	0
16/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	ES33 On 05-February-26			Bond Future	12.1464	12.1891	80.4250	80.2490	0
16/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	2770.4600	2946.4800	2.7705	2.9465	0
16/04/2025	ES33 On 07-May-26			Bond Future	12.3454	12.3903	78.1960	78.0163	0
16/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	2684.5400	2864.2000	2.6845	2.8642	0
16/04/2025	ES42 On 08-May-25			Bond Future	12.2296	12.2614	73.9880	73.8113	0
16/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	5357.1300	5180.3900	5.3571	5.1804	0
16/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	ES42 On 07-August-25			Bond Future	12.3666	12.3996	75.4480	75.2678	0
16/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	7175.8400	6995.6000	7.1758	6.9956	0
16/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	ES42 On 06-November-25			Bond Future	12.5154	12.5498	72.6559	72.4719	0
16/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	677.9900	862.0200	0.6780	0.8620	0
16/04/2025	ES42 On 05-February-26			Bond Future	12.6707	12.7065	74.0708	73.8830	0
16/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	4528.9300	4716.7000	4.5289	4.7167	0
16/04/2025	ES42 On 07-May-26			Bond Future	12.8353	12.8726	71.2493	71.0577	0
16/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	3392.0800	3583.6700	3.3921	3.5837	0
16/04/2025	GOVI On 08-May-25			GOVI	1088.1610	1086.1510	1088.1610	1,086.1510	637
16/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	661610.0000	641510.0000	66.1610	64.1510	0
16/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	GOVI On 07-August-25			GOVI	1109.3650	1107.3160	1109.3650	1,107.3160	0
16/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	983650.0000	963160.0000	98.3650	96.3160	0
16/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	GOVI On 06-November-25			GOVI	1130.7630	1128.6710	1130.7630	1,128.6710	0
16/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	187630.0000	166710.0000	18.7630	16.6710	0
16/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	GOVI On 05-February-26			GOVI	1152.5500	1150.4160	1152.5500	1,150.4160	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	25500.0000	4160.0000	2.5500	0.4160	0
16/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	GOVI On 07-May-26			GOVI	1174.7980	1172.6210	1174.7980	1,172.6210	0
16/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	22020.0000	43790.0000	2.2020	4.3790	0
16/04/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
16/04/2025	IGOV On 08-May-25			Index Future	375.0430	374.8470	375.0430	374.8470	702
16/04/2025	IGOV On 07-August-25			Index Future	382.4430	382.2430	382.4430	382.2430	187
16/04/2025	IGOV On 06-November-25			Index Future	389.9110	389.7060	389.9110	389.7060	0
16/04/2025	IGOV On 05-February-26			Index Future	397.5130	397.3030	397.5130	397.3030	0
16/04/2025	IGOV On 07-May-26			Index Future	405.2730	405.0590	405.2730	405.0590	0
16/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
16/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
16/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
16/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
16/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
16/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
16/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
16/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
16/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
16/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
16/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
16/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
16/04/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
16/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
16/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
16/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
16/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
16/04/2025	R033 On 08-May-25			Bond Future	10.1680	10.1995	100.2563	100.0894	10,439
16/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	1229.2800	1132.9800	1.2293	1.1330	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	374.9100	445.4400	0.3749	0.4454	0
16/04/2025	R033 On 07-August-25			Bond Future	10.2742	10.3072	102.2098	102.0397	0
16/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	1738.9800	1656.2000	1.7390	1.6562	0
16/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	1451.7800	1539.0900	1.4518	1.5391	0
16/04/2025	R033 On 06-November-25			Bond Future	10.3936	10.4283	99.1366	98.9630	0
16/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	1912.5800	1834.3900	1.9126	1.8344	0
16/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	2231.3900	2326.8600	2.2314	2.3269	0
16/04/2025	R033 On 05-February-26			Bond Future	10.5239	10.5605	101.0453	100.8681	0
16/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	2403.8200	2320.1000	2.4038	2.3201	0
16/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	2568.2700	2661.7600	2.5683	2.6618	0
16/04/2025	R033 On 07-May-26			Bond Future	10.6631	10.7017	97.9474	97.7665	0
16/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	2101.4800	2027.0600	2.1015	2.0271	0
16/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	3442.3100	3548.7900	3.4423	3.5488	0
16/04/2025	R035 On 08-May-25			Bond Future	10.9008	10.9375	89.7404	89.5414	61,154
16/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	1.4700	1.2400	0.0015	0.0012	300
16/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	4625.7300	4824.5300	4.6257	4.8245	0
16/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	62.4700	53.4400	0.0625	0.0534	150
16/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	2619.3100	2809.3100	2.6193	2.8093	0
16/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	165.0000	143.0900	0.1650	0.1431	300
16/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	1934.6000	2111.7200	1.9346	2.1117	0
16/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	921.5000	831.8600	0.9215	0.8319	0
16/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	654.4700	763.8600	0.6545	0.7639	150
16/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	1118.9200	1016.3400	1.1189	1.0163	0
16/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	527.5200	623.9700	0.5275	0.6240	300
16/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	3048.4800	2874.3200	3.0485	2.8743	400
16/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	75.4100	100.2800	0.0754	0.1003	0
16/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	4228.9700	4039.2200	4.2290	4.0392	0
16/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	21.6500	30.9300	0.0217	0.0309	150
16/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	4627.2200	4434.6600	4.6272	4.4347	0
16/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	13.9100	20.3800	0.0139	0.0204	0
16/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	9094.4800	8895.4800	9.0945	8.8955	0
16/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.0300	0.0600	0.0000	0.0001	400
16/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	12062.6500	11863.6200	12.0627	11.8636	0
16/04/2025	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
16/04/2025	R035 On 07-August-25			Bond Future	11.0202	11.0584	91.4890	91.2862	38,823
16/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	168.1400	152.2900	0.1681	0.1523	300
16/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	5366.7000	5553.7400	5.3667	5.5537	0
16/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	727.3300	676.1700	0.7273	0.6762	300
16/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	3111.2500	3262.9800	3.1113	3.2630	0
16/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	2629.6000	2509.6500	2.6296	2.5097	0
16/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	1158.4300	1241.3700	1.1584	1.2414	8,500
16/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	2769.1900	2645.7700	2.7692	2.6458	0
16/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	1090.4400	1169.9100	1.0904	1.1699	300
16/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	8231.5900	8041.9700	8.2316	8.0420	0
16/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	114.2900	127.5600	0.1143	0.1276	0
16/04/2025	R035 On 06-November-25			Bond Future	11.1543	11.1942	88.7479	88.5408	0
16/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	250.0900	231.2700	0.2501	0.2313	2,000
16/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	7045.5100	7233.7500	7.0455	7.2338	0
16/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	376.5100	350.2000	0.3765	0.3502	300
16/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	6202.7600	6383.5100	6.2028	6.3835	0
16/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	758.3600	713.0000	0.7584	0.7130	2,000
16/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	4740.9300	4902.6300	4.7409	4.9026	0
16/04/2025	R035 On 06-November-25	10.44	Call	Bond Future	802.7800	755.4500	0.8028	0.7555	2,000
16/04/2025	R035 On 06-November-25	10.44	Put	Bond Future	4620.1600	4779.8900	4.6202	4.7799	0
16/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	1032.6900	975.7600	1.0327	0.9758	300
16/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	4084.4900	4234.6200	4.0845	4.2346	0
16/04/2025	R035 On 06-November-25	10.94	Call	Bond Future	1797.0600	1713.7400	1.7971	1.7137	2,000
16/04/2025	R035 On 06-November-25	10.94	Put	Bond Future	2919.3700	3043.1100	2.9194	3.0431	0
16/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	1821.7100	1737.6500	1.8217	1.7377	250
16/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	2891.2200	3014.2200	2.8912	3.0142	0
16/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	2495.7500	2393.4000	2.4958	2.3934	0
16/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	2258.8400	2363.5500	2.2588	2.3636	0
16/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	3201.9500	3083.7800	3.2020	3.0838	0
16/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	1786.0000	1874.8900	1.7860	1.8749	2,000
16/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	3266.5900	3147.1000	3.2666	3.1471	0
16/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	1749.1400	1836.7100	1.7491	1.8367	250
16/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	4010.7900	3877.6200	4.0108	3.8776	0
16/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	1387.4200	1461.3100	1.3874	1.4613	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	5029.5400	4881.1500	5.0295	4.8812	0
16/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	1026.3800	1085.0500	1.0264	1.0851	250
16/04/2025	R035 On 06-November-25	11.99	Call	Bond Future	5180.3800	5030.0200	5.1804	5.0300	0
16/04/2025	R035 On 06-November-25	11.99	Put	Bond Future	982.6000	1039.3000	0.9826	1.0393	2,000
16/04/2025	R035 On 05-February-26			Bond Future	11.3008	11.3427	90.4570	90.2456	0
16/04/2025	R035 On 05-February-26	10.44	Call	Bond Future	935.3200	885.9700	0.9353	0.8860	2,000
16/04/2025	R035 On 05-February-26	10.44	Put	Bond Future	5442.2200	5604.2000	5.4422	5.6042	0
16/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	1544.6600	1474.0300	1.5447	1.4740	0
16/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	4182.2300	4322.9300	4.1822	4.3229	0
16/04/2025	R035 On 05-February-26	10.94	Call	Bond Future	1866.1700	1785.9800	1.8662	1.7860	2,000
16/04/2025	R035 On 05-February-26	10.94	Put	Bond Future	3718.2400	3849.3800	3.7182	3.8494	0
16/04/2025	R035 On 05-February-26	12.44	Call	Bond Future	6561.1400	6401.5000	6.5611	6.4015	0
16/04/2025	R035 On 05-February-26	12.44	Put	Bond Future	1045.1000	1096.7900	1.0451	1.0968	2,000
16/04/2025	R035 On 07-May-26			Bond Future	11.4477	11.4915	87.6937	87.4781	0
16/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	1794.1900	1720.2500	1.7942	1.7203	0
16/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	4760.7800	4902.4300	4.7608	4.9024	0
16/04/2025	R038 On 08-May-25			Bond Future	11.4685	11.5103	97.3058	97.0366	8,999
16/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	306.9700	259.6400	0.3070	0.2596	0
16/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	1798.6800	2020.6000	1.7987	2.0206	0
16/04/2025	R038 On 07-August-25			Bond Future	11.6005	11.6441	99.2019	98.9274	0
16/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	1004.5300	925.2400	1.0045	0.9252	0
16/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	3323.3000	3518.5000	3.3233	3.5185	0
16/04/2025	R038 On 06-November-25			Bond Future	11.7439	11.7893	95.6292	95.3492	0
16/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	816.8300	758.3000	0.8168	0.7583	1,770
16/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	5714.9700	5936.4900	5.7150	5.9365	0
16/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	1303.4000	1220.4400	1.3034	1.2204	0
16/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	4493.6300	4690.7200	4.4936	4.6907	0
16/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	4973.3000	4785.2300	4.9733	4.7852	0
16/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1451.1000	1543.0800	1.4511	1.5431	1,770
16/04/2025	R038 On 05-February-26			Bond Future	11.8962	11.9437	97.4701	97.1844	0
16/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	1952.6700	1852.0600	1.9527	1.8521	0
16/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	4767.8400	4952.9200	4.7678	4.9529	0
16/04/2025	R038 On 07-May-26			Bond Future	12.0559	12.1054	93.8614	93.5700	0
16/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	2029.4500	1933.2400	2.0295	1.9332	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	6017.2800	6212.5100	6.0173	6.2125	0
16/04/2025	R053 On 08-May-25			Bond Future	11.8460	11.8877	99.5453	99.2143	2,604
16/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	6019.7200	5706.9500	6.0197	5.7070	0
16/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	41.6200	59.8600	0.0416	0.0599	0
16/04/2025	R053 On 07-August-25			Bond Future	11.9664	12.0097	101.4850	101.1475	20,000
16/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	9104.2000	8814.1400	9.1042	8.8141	0
16/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	453.2700	500.6900	0.4533	0.5007	0
16/04/2025	R053 On 06-November-25			Bond Future	12.0954	12.1405	97.5780	97.2337	0
16/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	2345.8100	2219.0800	2.3458	2.2191	0
16/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	4982.1000	5199.6300	4.9821	5.1996	0
16/04/2025	R053 On 05-February-26			Bond Future	12.2310	12.2779	99.4564	99.1052	0
16/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	1794.7800	1697.3600	1.7948	1.6974	0
16/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	7672.1900	7925.9300	7.6722	7.9259	0
16/04/2025	R053 On 07-May-26			Bond Future	12.3715	12.4204	95.5086	95.1504	0
16/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	2609.5600	2490.7000	2.6096	2.4907	0
16/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	7876.1500	8115.4400	7.8762	8.1154	0
16/04/2025	R186 On 08-May-25			Bond Future	8.1954	8.2014	107.5126	107.5036	149,271
16/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	428.5400	421.6000	0.4285	0.4216	0
16/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	13.9600	16.1000	0.0140	0.0161	0
16/04/2025	R186 On 07-August-25			Bond Future	8.2552	8.2624	104.2991	104.2899	25,042
16/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1266.8600	1259.0400	1.2669	1.2590	1,983
16/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	34.9700	36.3800	0.0350	0.0364	0
16/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	1825.4000	1816.8300	1.8254	1.8168	0
16/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	13.4400	14.1000	0.0134	0.0141	0
16/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2528.7600	2519.7900	2.5288	2.5198	0
16/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	4.4500	4.7100	0.0045	0.0047	1,983
16/04/2025	R186 On 06-November-25			Bond Future	8.3567	8.3659	106.3106	106.3009	447
16/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	180.5700	177.6600	0.1806	0.1777	0
16/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	420.8800	427.6800	0.4209	0.4277	0
16/04/2025	R186 On 05-February-26			Bond Future	8.5290	8.5413	103.0506	103.0404	0
16/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	272.5000	268.3800	0.2725	0.2684	0
16/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	354.2900	360.3300	0.3543	0.3603	0
16/04/2025	R186 On 07-May-26			Bond Future	8.8482	8.8662	105.0368	105.0262	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	241.6600	237.3000	0.2417	0.2373	0
16/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	334.8200	341.0500	0.3348	0.3411	0
16/04/2025	R202 On 08-May-25			Bond Future	268.7035	268.6967	268.7035	268.6967	2,157
16/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	3606.4800	3613.3400	3.6065	3.6133	0
16/04/2025	R202 On 07-August-25			Bond Future	268.7518	268.7446	268.7518	268.7446	0
16/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	2848.2000	2855.3600	2.8482	2.8554	0
16/04/2025	R202 On 06-November-25			Bond Future	274.0003	273.9922	274.0003	273.9922	0
16/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	1639.6700	1647.8000	1.6397	1.6478	0
16/04/2025	R202 On 05-February-26			Bond Future	273.9867	273.9779	273.9867	273.9779	0
16/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	3833.3000	3842.0800	3.8333	3.8421	0
16/04/2025	R202 On 07-May-26			Bond Future	279.3335	279.3240	279.3335	279.3240	0
16/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	1783.5400	1773.9900	1.7835	1.7740	0
16/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	R209 On 08-May-25			Bond Future	11.1953	11.2318	70.0459	69.8687	16,743
16/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	3296.6600	3131.5000	3.2967	3.1315	0
16/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	30.5400	42.6300	0.0305	0.0426	0
16/04/2025	R209 On 07-August-25			Bond Future	11.3117	11.3497	71.4108	71.2301	0
16/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	6317.5100	6155.7700	6.3175	6.1558	0
16/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	185.0000	203.9300	0.1850	0.2039	0
16/04/2025	R209 On 06-November-25			Bond Future	11.4385	11.4780	69.6353	69.4509	0
16/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	1751.7200	1674.0600	1.7517	1.6741	0
16/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	2545.6600	2652.3700	2.5457	2.6524	0
16/04/2025	R209 On 05-February-26			Bond Future	11.5735	11.6146	70.9762	70.7881	0
16/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	1207.8000	1151.4700	1.2078	1.1515	0
16/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	4243.4900	4375.2500	4.2435	4.3753	0
16/04/2025	R209 On 07-May-26			Bond Future	11.7148	11.7576	69.1917	68.9998	0
16/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	1584.5900	1520.6200	1.5846	1.5206	0
16/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	4562.7600	4690.6600	4.5628	4.6907	0
16/04/2025	R210 On 08-May-25			Bond Future	246.4915	246.4915	246.4915	246.4915	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
16/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	1538.4700	1538.4700	1.5385	1.5385	0
16/04/2025	R210 On 07-August-25			Bond Future	251.3554	251.3555	251.3554	251.3555	0
16/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	2915.4000	2915.4600	2.9154	2.9155	0
16/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	R210 On 06-November-25			Bond Future	252.8353	252.8347	252.8353	252.8347	0
16/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	695.3200	694.6800	0.6953	0.6947	0
16/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	R210 On 05-February-26			Bond Future	257.7646	257.7633	257.7646	257.7633	0
16/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	4664.5800	4663.2900	4.6646	4.6633	0
16/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	R210 On 07-May-26			Bond Future	259.2987	259.2970	259.2987	259.2970	0
16/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	3898.7400	3897.0200	3.8987	3.8970	0
16/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
16/04/2025	R213 On 08-May-25			Bond Future	9.6859	9.7173	89.6806	89.5538	89,353
16/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	3315.6500	3197.1300	3.3157	3.1971	0
16/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	24.8400	33.1300	0.0248	0.0331	0
16/04/2025	R213 On 07-August-25			Bond Future	9.7818	9.8150	91.4280	91.2988	17
16/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	6988.5400	6862.9100	6.9885	6.8629	0
16/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	27.5700	31.2100	0.0276	0.0312	0
16/04/2025	R213 On 06-November-25			Bond Future	9.8980	9.9332	89.6378	89.5058	0
16/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	1907.3800	1837.5800	1.9074	1.8376	0
16/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	1339.2400	1401.4200	1.3392	1.4014	0
16/04/2025	R213 On 05-February-26			Bond Future	10.0301	10.0675	91.3642	91.2295	0
16/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	1593.0700	1534.1200	1.5931	1.5341	0
16/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	2099.0500	2174.8300	2.0991	2.1748	0
16/04/2025	R213 On 07-May-26			Bond Future	10.1657	10.2056	89.5713	89.4337	0
16/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1379.8500	1326.9300	1.3799	1.3269	0
16/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	2653.3600	2738.0000	2.6534	2.7380	0
16/04/2025	R214 On 08-May-25			Bond Future	11.6447	11.6761	64.4945	64.3344	15,852
16/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	3704.3300	3553.2400	3.7043	3.5532	0
16/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	24.1500	33.2000	0.0242	0.0332	0
16/04/2025	R214 On 07-August-25			Bond Future	11.7583	11.7909	65.7512	65.5879	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	5926.4900	5785.5000	5.9265	5.7855	0
16/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	262.3700	284.6000	0.2624	0.2846	0
16/04/2025	R214 On 06-November-25			Bond Future	11.8822	11.9160	63.7194	63.5528	0
16/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	1610.4000	1545.2600	1.6104	1.5453	0
16/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	2823.3800	2924.7800	2.8234	2.9248	0
16/04/2025	R214 On 05-February-26			Bond Future	12.0149	12.0500	64.9464	64.7765	0
16/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	1097.9700	1052.6000	1.0980	1.0526	0
16/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	4926.6800	5051.2400	4.9267	5.0512	0
16/04/2025	R214 On 07-May-26			Bond Future	12.1461	12.1825	62.8974	62.7241	0
16/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	1693.1500	1634.5300	1.6932	1.6345	0
16/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	4739.1600	4853.8900	4.7392	4.8539	0
16/04/2025	R248 On 08-May-25			Bond Future	11.9061	11.9377	77.1185	76.9250	265,239
16/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	4108.3200	3930.4500	4.1083	3.9305	0
16/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	46.3600	61.9500	0.0464	0.0620	0
16/04/2025	R248 On 07-August-25			Bond Future	12.0269	12.0597	78.6212	78.4240	197,375
16/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	6953.5300	6786.0400	6.9535	6.7860	0
16/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	366.3500	396.0700	0.3664	0.3961	0
16/04/2025	R248 On 06-November-25			Bond Future	12.1579	12.1920	75.6952	75.4940	0
16/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	1540.7300	1474.3300	1.5407	1.4743	0
16/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	4087.7400	4222.5600	4.0877	4.2226	0
16/04/2025	R248 On 05-February-26			Bond Future	12.2983	12.3337	77.1527	76.9474	0
16/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	1219.8300	1168.9000	1.2198	1.1689	0
16/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	6374.6800	6529.0200	6.3747	6.5290	0
16/04/2025	R248 On 07-May-26			Bond Future	12.4367	12.4736	74.1961	73.9867	260
16/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	1885.9100	1819.6200	1.8859	1.8196	0
16/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	6170.1500	6313.2500	6.1702	6.3133	0
16/04/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
16/04/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0