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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
17/04/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	2029 On 08-May-25			Bond Future	136.0272	136.1549	136.0272	136.1549	5,933
17/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	1822.7700	1695.1500	1.8228	1.6952	0
17/04/2025	2029 On 07-August-25			Bond Future	138.6920	138.8416	138.6920	138.8416	4,131
17/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1281.9600	1431.5700	1.2820	1.4316	0
17/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2029 On 06-November-25			Bond Future	139.9482	140.1136	139.9482	140.1136	68
17/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	158.2300	323.6000	0.1582	0.3236	0
17/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2029 On 05-February-26			Bond Future	142.6784	142.8455	142.6784	142.8455	0
17/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	2568.4000	2735.4500	2.5684	2.7355	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2029 On 07-May-26			Bond Future	143.9954	144.1658	143.9954	144.1658	0
17/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	2175.3600	2345.7500	2.1754	2.3458	0
17/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2030 On 08-May-25			Bond Future	9.1696	9.1854	97.8325	97.7747	64,015
17/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	19.5100	18.9900	0.0195	0.0190	800
17/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	1832.7200	1890.0600	1.8327	1.8901	0
17/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	28.0700	27.2600	0.0281	0.0273	300
17/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	1691.5500	1748.6000	1.6916	1.7486	0
17/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	153.0500	146.9200	0.1531	0.1469	1,320
17/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	961.0700	1012.8000	0.9611	1.0128	0
17/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	481.6400	462.3100	0.4816	0.4623	800
17/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	443.4300	481.9600	0.4434	0.4820	0
17/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	563.2400	541.0400	0.5632	0.5410	300
17/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	378.7900	414.4500	0.3788	0.4145	0
17/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	1154.8000	1116.4100	1.1548	1.1164	680
17/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	134.7900	154.2600	0.1348	0.1543	0
17/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	1429.5100	1385.9500	1.4295	1.3860	0
17/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	85.0000	99.3000	0.0850	0.0993	300
17/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	2743.3100	2687.9100	2.7433	2.6879	0
17/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	8.3300	10.7900	0.0083	0.0108	0
17/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	2952.2400	2896.1600	2.9522	2.8962	0
17/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	5.5900	7.3700	0.0056	0.0074	800
17/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	4066.1500	4008.5500	4.0662	4.0086	1,640
17/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	0.5800	0.8400	0.0006	0.0008	0
17/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	5372.7800	5314.9400	5.3728	5.3149	2,280
17/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.0300	0.0500	0.0000	0.0001	0
17/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	9255.3000	9197.4400	9.2553	9.1974	0
17/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
17/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	10598.4500	10540.5900	10.5985	10.5406	0
17/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
17/04/2025	2030 On 07-August-25			Bond Future	9.2643	9.2772	95.7146	95.6696	86,849
17/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	279.7700	273.3300	0.2798	0.2733	300
17/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	2203.1900	2241.8000	2.2032	2.2418	0

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17/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	914.2000	898.8100	0.9142	0.8988	300
17/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	1068.9000	1098.5600	1.0689	1.0986	0
17/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	2256.1800	2225.5600	2.2562	2.2256	0
17/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	374.2700	388.7000	0.3743	0.3887	300
17/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	4225.5300	4185.6200	4.2255	4.1856	1,054
17/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	95.2100	100.3500	0.0952	0.1004	0
17/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	6202.1500	6158.4400	6.2022	6.1584	0
17/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	18.1200	19.4600	0.0181	0.0195	0
17/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	9359.2900	9314.2900	9.3593	9.3143	0
17/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.4300	0.4800	0.0004	0.0005	1,054
17/04/2025	2030 On 06-November-25			Bond Future	9.3636	9.3747	97.5515	97.5143	0
17/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	445.9600	436.9100	0.4460	0.4369	300
17/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	2615.1700	2643.3100	2.6152	2.6433	0
17/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	1084.6000	1068.3000	1.0846	1.0683	300
17/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	1563.2900	1584.1800	1.5633	1.5842	0
17/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	1673.7600	1652.9100	1.6738	1.6529	0
17/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	1089.3800	1105.7200	1.0894	1.1057	0
17/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	2913.2600	2886.1000	2.9133	2.8861	0
17/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	567.6000	577.6300	0.5676	0.5776	300
17/04/2025	2030 On 05-February-26			Bond Future	9.4759	9.4884	95.4232	95.3840	0
17/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	1589.6400	1568.9000	1.5896	1.5689	0
17/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	1545.3500	1563.7400	1.5454	1.5637	0
17/04/2025	2030 On 07-May-26			Bond Future	9.6125	9.6261	97.2627	97.2223	0
17/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	1343.3400	1322.0600	1.3433	1.3221	0
17/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	2008.1600	2027.2400	2.0082	2.0272	0
17/04/2025	2032 On 08-May-25			Bond Future	10.0877	10.0886	91.9876	91.9836	110,236
17/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	4.8600	5.6300	0.0049	0.0056	300
17/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	3236.8600	3241.6300	3.2369	3.2416	0
17/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	6.3200	7.2600	0.0063	0.0073	800
17/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	3142.3000	3147.2400	3.1423	3.1472	0
17/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	316.9800	327.8000	0.3170	0.3278	300
17/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	1185.0000	1199.8200	1.1850	1.1998	0
17/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	349.3500	360.5300	0.3494	0.3605	800
17/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	1124.3800	1139.5600	1.1244	1.1396	0

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17/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	1252.0500	1263.0600	1.2521	1.2631	0
17/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	373.3900	388.4000	0.3734	0.3884	300
17/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	3713.8200	3713.7200	3.7138	3.7137	0
17/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	31.0200	34.9200	0.0310	0.0349	0
17/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	3967.9000	3967.1500	3.9679	3.9672	0
17/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	23.8500	27.1000	0.0239	0.0271	800
17/04/2025	2032 On 07-August-25			Bond Future	10.1994	10.1973	93.7669	93.7759	43,495
17/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	220.7800	224.0400	0.2208	0.2240	300
17/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	3873.2600	3867.4700	3.8733	3.8675	0
17/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	804.7900	810.5700	0.8048	0.8106	300
17/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	2151.4200	2148.1500	2.1514	2.1482	0
17/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	2495.2900	2503.7100	2.4953	2.5037	0
17/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	775.0900	774.4600	0.7751	0.7745	300
17/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	7678.9400	7688.2600	7.6789	7.6883	0
17/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	43.4200	43.6900	0.0434	0.0437	0
17/04/2025	2032 On 06-November-25			Bond Future	10.3248	10.3207	91.4053	91.4229	0
17/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	405.9300	408.2700	0.4059	0.4083	300
17/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	4507.4000	4492.1000	4.5074	4.4921	0
17/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	1039.1300	1044.3800	1.0391	1.0444	300
17/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	2894.8100	2882.4200	2.8948	2.8824	0
17/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	2127.3300	2134.0500	2.1273	2.1341	0
17/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	1717.9600	1707.0400	1.7180	1.7070	0
17/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	3425.4400	3434.8800	3.4254	3.4349	0
17/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	1028.6900	1020.4900	1.0287	1.0205	300
17/04/2025	2032 On 05-February-26			Bond Future	10.4607	10.4567	93.1665	93.1833	0
17/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	1553.7600	1558.7300	1.5538	1.5587	0
17/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	2817.7000	2805.8800	2.8177	2.8059	0
17/04/2025	2032 On 07-May-26			Bond Future	10.6071	10.6030	90.8013	90.8180	0
17/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	1534.1500	1537.8100	1.5342	1.5378	0
17/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	3436.3500	3423.2900	3.4364	3.4233	0
17/04/2025	2033 On 08-May-25			Bond Future	127.5194	127.5185	127.5194	127.5185	9,829
17/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	3100.6300	3101.5200	3.1006	3.1015	0
17/04/2025	2033 On 07-August-25			Bond Future	130.0174	130.0347	130.0174	130.0347	107

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17/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	1367.4100	1384.7100	1.3674	1.3847	0
17/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2033 On 06-November-25			Bond Future	131.0055	131.0351	131.0055	131.0351	0
17/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	2134.4600	2104.9300	2.1345	2.1049	0
17/04/2025	2033 On 05-February-26			Bond Future	133.5613	133.5899	133.5613	133.5899	0
17/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	681.2500	709.9400	0.6813	0.7099	0
17/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2033 On 07-May-26			Bond Future	134.5976	134.6270	134.5976	134.6270	0
17/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	562.3600	533.0200	0.5624	0.5330	0
17/04/2025	2037 On 08-May-25			Bond Future	11.4786	11.4445	83.4331	83.6202	33,072
17/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	0.2800	0.5500	0.0003	0.0006	300
17/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	5629.4600	5442.6000	5.6295	5.4426	0
17/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	60.7000	82.6300	0.0607	0.0826	300
17/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	2747.6300	2582.4300	2.7476	2.5824	0
17/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	734.2700	845.2200	0.7343	0.8452	0
17/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	836.3100	760.1300	0.8363	0.7601	300
17/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	4105.0900	4290.1900	4.1051	4.2902	0
17/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	23.8100	21.7800	0.0238	0.0218	0
17/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	5593.8500	5780.7400	5.5939	5.7807	15,000
17/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	4.0800	3.8400	0.0041	0.0038	0
17/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	9180.4400	9367.5800	9.1804	9.3676	7,500
17/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
17/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	9411.0000	9598.1300	9.4110	9.5981	7,500
17/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.0100	0.0100	0.0000	0.0000	0
17/04/2025	2037 On 07-August-25			Bond Future	11.6174	11.5798	80.7860	80.9886	127,101
17/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	44.9300	53.6800	0.0449	0.0537	2,541
17/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	7334.9700	7141.0800	7.3350	7.1411	0
17/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	88.8800	103.8300	0.0889	0.1038	300
17/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	6416.7600	6229.0700	6.4168	6.2291	0
17/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	108.1300	125.5000	0.1081	0.1255	2,341
17/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	6138.3300	5953.0600	6.1383	5.9531	0
17/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	150.9600	173.3000	0.1510	0.1733	200

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17/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	5648.8900	5468.5900	5.6489	5.4686	0
17/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	472.3100	523.3800	0.4723	0.5234	300
17/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	3886.0100	3734.4400	3.8860	3.7344	0
17/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	569.9500	627.5200	0.5700	0.6275	0
17/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	3586.5600	3441.4900	3.5866	3.4415	2,541
17/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	1249.8500	1342.9800	1.2499	1.3430	0
17/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	2319.8900	2210.3800	2.3199	2.2104	2,541
17/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	1323.0700	1419.3500	1.3231	1.4194	7,500
17/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	2229.2200	2122.8600	2.2292	2.1229	7,500
17/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	2406.1700	2536.4600	2.4062	2.5365	0
17/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	1328.5500	1256.2000	1.3286	1.2562	2,541
17/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	2439.5500	2570.7000	2.4396	2.5707	0
17/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	1309.2600	1237.7700	1.3093	1.2378	300
17/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	3675.8500	3832.4000	3.6759	3.8324	0
17/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	783.8100	737.7200	0.7838	0.7377	2,541
17/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	7214.3800	7403.0700	7.2144	7.4031	0
17/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	200.9300	186.9800	0.2009	0.1870	0
17/04/2025	2037 On 06-November-25			Bond Future	11.7567	11.7161	82.3362	82.5501	0
17/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	256.6200	284.1800	0.2566	0.2842	300
17/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	7266.9400	7080.6000	7.2669	7.0806	0
17/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	771.2500	831.0600	0.7713	0.8311	300
17/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	4894.0900	4740.0000	4.8941	4.7400	0
17/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	2085.0500	2191.8200	2.0851	2.1918	0
17/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	2755.5600	2648.4300	2.7556	2.6484	0
17/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	3710.3700	3851.0100	3.7104	3.8510	0
17/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	1627.9800	1554.7200	1.6280	1.5547	300
17/04/2025	2037 On 05-February-26			Bond Future	11.9059	11.8638	79.6638	79.8808	0
17/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	531.6500	573.7400	0.5317	0.5737	1,930
17/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	7375.2000	7200.3100	7.3752	7.2003	0
17/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	807.1000	862.6500	0.8071	0.8627	1,970
17/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	6225.0900	6063.6600	6.2251	6.0637	0
17/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1262.1700	1336.6900	1.2622	1.3367	0
17/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	5012.0100	4869.5500	5.0120	4.8696	0
17/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	1565.6600	1650.0000	1.5657	1.6500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	4444.3200	4311.6800	4.4443	4.3117	1,930
17/04/2025	2037 On 05-February-26	11.40	Call	Bond Future	1648.0300	1734.5500	1.6480	1.7346	1,030
17/04/2025	2037 On 05-February-26	11.40	Put	Bond Future	4310.8700	4180.4100	4.3109	4.1804	0
17/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	2766.8600	2881.2200	2.7669	2.8812	0
17/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	3003.3600	2900.7400	3.0034	2.9007	1,930
17/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	3992.5100	4129.4300	3.9925	4.1294	0
17/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	2149.9100	2069.8500	2.1499	2.0699	1,970
17/04/2025	2037 On 05-February-26	12.73	Call	Bond Future	5551.4900	5709.2300	5.5515	5.7092	0
17/04/2025	2037 On 05-February-26	12.73	Put	Bond Future	1465.7600	1406.5200	1.4658	1.4065	1,030
17/04/2025	2037 On 07-May-26			Bond Future	12.0668	12.0230	81.1989	81.4196	0
17/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	1632.2900	1710.4300	1.6323	1.7104	0
17/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	5515.3000	5372.7400	5.5153	5.3727	0
17/04/2025	2038 On 08-May-25			Bond Future	138.7709	138.7695	138.7709	138.7695	1,766
17/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	909.1100	910.5500	0.9091	0.9106	0
17/04/2025	2038 On 07-August-25			Bond Future	139.3570	139.3753	139.3570	139.3753	1,142
17/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	203.0400	184.6600	0.2030	0.1847	0
17/04/2025	2038 On 06-November-25			Bond Future	142.0654	142.0970	142.0654	142.0970	0
17/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	1814.6300	1783.0300	1.8146	1.7830	0
17/04/2025	2038 On 05-February-26			Bond Future	142.6622	142.6933	142.6622	142.6933	0
17/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	537.8500	506.7500	0.5379	0.5068	0
17/04/2025	2038 On 07-May-26			Bond Future	145.4465	145.4777	145.4465	145.4777	0
17/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	916.5200	947.7100	0.9165	0.9477	0
17/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2040 On 08-May-25			Bond Future	11.8190	11.7799	83.0535	83.2831	24,531
17/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	4572.6200	4800.2600	4.5726	4.8003	0
17/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	18.6900	16.7300	0.0187	0.0167	0
17/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	5203.4800	5432.2000	5.2035	5.4322	15,000
17/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	9.2700	8.3900	0.0093	0.0084	0
17/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	8670.2000	8899.8000	8.6702	8.8998	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
17/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	0.1200	0.1200	0.0001	0.0001	0
17/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	9013.7900	9243.3900	9.0138	9.2434	7,500
17/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	0.0700	0.0700	0.0001	0.0001	0
17/04/2025	2040 On 07-August-25			Bond Future	11.9597	11.9170	80.1484	80.3943	41,169
17/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	85.1700	101.7800	0.0852	0.1018	400
17/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	7195.2100	6965.9500	7.1952	6.9660	0
17/04/2025	2040 On 07-August-25	11.00	Call	Bond Future	181.3000	210.8100	0.1813	0.2108	250
17/04/2025	2040 On 07-August-25	11.00	Put	Bond Future	5999.4200	5783.0600	5.9994	5.7831	0
17/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	615.7800	685.6600	0.6158	0.6857	180
17/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	3934.1800	3758.1900	3.9342	3.7582	0
17/04/2025	2040 On 07-August-25	11.70	Call	Bond Future	1216.3700	1323.3000	1.2164	1.3233	250
17/04/2025	2040 On 07-August-25	11.70	Put	Bond Future	2730.7900	2591.8500	2.7308	2.5919	0
17/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	2061.3300	2204.7500	2.0613	2.2048	220
17/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	1829.9400	1727.4900	1.8299	1.7275	400
17/04/2025	2040 On 07-August-25	12.40	Call	Bond Future	3501.4500	3683.1900	3.5015	3.6832	0
17/04/2025	2040 On 07-August-25	12.40	Put	Bond Future	1029.0200	964.8900	1.0290	0.9649	250
17/04/2025	2040 On 07-August-25	12.60	Call	Bond Future	4318.0100	4514.4400	4.3180	4.5144	0
17/04/2025	2040 On 07-August-25	12.60	Put	Bond Future	760.8300	711.3900	0.7608	0.7114	220
17/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	7383.7000	7611.2300	7.3837	7.6112	0
17/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	257.5100	239.1700	0.2575	0.2392	0
17/04/2025	2040 On 06-November-25			Bond Future	12.1001	12.0544	81.6863	81.9442	292
17/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	1832.4600	1954.1200	1.8325	1.9541	0
17/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	3319.7400	3183.4400	3.3197	3.1834	0
17/04/2025	2040 On 05-February-26			Bond Future	12.2497	12.2024	78.7508	79.0126	0
17/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	1291.1100	1379.6200	1.2911	1.3796	0
17/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	5660.6900	5487.3800	5.6607	5.4874	0
17/04/2025	2040 On 05-February-26	11.82	Call	Bond Future	1991.0300	2105.5700	1.9910	2.1056	475
17/04/2025	2040 On 05-February-26	11.82	Put	Bond Future	4419.1300	4271.8500	4.4191	4.2719	0
17/04/2025	2040 On 05-February-26	13.23	Call	Bond Future	6571.5200	6771.7100	6.5715	6.7717	0
17/04/2025	2040 On 05-February-26	13.23	Put	Bond Future	1427.4100	1365.7800	1.4274	1.3658	475
17/04/2025	2040 On 07-May-26			Bond Future	12.4097	12.3605	80.2680	80.5344	0
17/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	1745.4100	1842.8000	1.7454	1.8428	0
17/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	5903.4700	5734.4700	5.9035	5.7345	0
17/04/2025	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
17/04/2025	2044 On 08-May-25			Bond Future	11.9932	11.9541	78.4485	78.6810	75,037
17/04/2025	2044 On 08-May-25		Put	Bond Future	21551.5100	21319.0000	21.5515	21.3190	0
17/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0200	0.0400	0.0000	0.0000	9,000
17/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	7312.0300	7079.5400	7.3120	7.0795	0
17/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.0800	0.1100	0.0001	0.0001	2,490
17/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	6832.5300	6600.0500	6.8325	6.6001	0
17/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	17.2500	21.3400	0.0173	0.0213	9,000
17/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	3997.9700	3769.5500	3.9980	3.7696	0
17/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	171.1500	201.8600	0.1712	0.2019	0
17/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	2254.2600	2052.4600	2.2543	2.0525	2,490
17/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	316.4200	367.2000	0.3164	0.3672	0
17/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	1721.8800	1540.1500	1.7219	1.5402	9,000
17/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	2529.3700	2723.8500	2.5294	2.7239	0
17/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	174.9000	136.8700	0.1749	0.1369	2,490
17/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	4160.3500	4383.2200	4.1604	4.3832	0
17/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	36.6800	27.0400	0.0367	0.0270	0
17/04/2025	2044 On 07-August-25			Bond Future	12.1299	12.0874	75.5797	75.8279	30,470
17/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	17.9100	22.7800	0.0179	0.0228	9,000
17/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	9642.8100	9399.4700	9.6428	9.3995	0
17/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	278.1500	319.7200	0.2782	0.3197	9,000
17/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	5373.9700	5167.3300	5.3740	5.1673	0
17/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	1172.1800	1278.3100	1.1722	1.2783	0
17/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	2831.1700	2689.0900	2.8312	2.6891	9,000
17/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	6858.8100	7084.8100	6.8588	7.0848	0
17/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	317.1500	294.9400	0.3172	0.2949	0
17/04/2025	2044 On 06-November-25			Bond Future	12.2658	12.2204	77.0298	77.2897	0
17/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	1610.2800	1721.4200	1.6103	1.7214	0
17/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	3869.2300	3720.4600	3.8692	3.7205	0
17/04/2025	2044 On 05-February-26			Bond Future	12.4101	12.3632	74.1299	74.3937	0
17/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	1139.2900	1222.7200	1.1393	1.2227	0
17/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	6162.0900	5981.6600	6.1621	5.9817	0
17/04/2025	2044 On 07-May-26			Bond Future	12.5635	12.5147	75.5580	75.8265	0
17/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	1716.0300	1815.2000	1.7160	1.8152	0
17/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	6109.7800	5940.5000	6.1098	5.9405	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2025	2046 On 08-May-25			Bond Future	118.3836	118.2951	118.3836	118.2951	12,141
17/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	3586.4000	3674.9100	3.5864	3.6749	0
17/04/2025	2046 On 07-August-25			Bond Future	120.7027	120.6292	120.7027	120.6292	7,461
17/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	2012.7300	1939.2100	2.0127	1.9392	0
17/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2046 On 06-November-25			Bond Future	120.7866	120.7229	120.7866	120.7229	0
17/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	4623.4000	4687.0600	4.6234	4.6871	0
17/04/2025	2046 On 05-February-26			Bond Future	123.1427	123.0765	123.1427	123.0765	0
17/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	1492.7100	1426.4600	1.4927	1.4265	0
17/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2046 On 07-May-26			Bond Future	123.2387	123.1714	123.2387	123.1714	0
17/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	1711.3100	1778.6200	1.7113	1.7786	0
17/04/2025	2050 On 08-May-25			Bond Future	119.3235	119.3221	119.3235	119.3221	8,857
17/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	1836.5300	1837.9200	1.8365	1.8379	0
17/04/2025	2050 On 07-August-25			Bond Future	119.2848	119.3005	119.2848	119.3005	7,215
17/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	605.1900	589.5100	0.6052	0.5895	0
17/04/2025	2050 On 06-November-25			Bond Future	121.6034	121.6301	121.6034	121.6301	0
17/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	2816.6500	2789.8600	2.8167	2.7899	0
17/04/2025	2050 On 05-February-26			Bond Future	121.5528	121.5794	121.5528	121.5794	0
17/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	1267.1600	1240.6200	1.2672	1.2406	0
17/04/2025	2050 On 07-May-26			Bond Future	123.9252	123.9517	123.9252	123.9517	0
17/04/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	144.8500	118.3000	0.1449	0.1183	0
17/04/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	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
17/04/2025	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/04/2025	AL37 On 08-May-25			Index Future	1090.2530		1089.8530	1090.2530	1,089.8530	0
17/04/2025	AL37 On 07-August-25			Index Future	1111.3400		1111.0900	1111.3400	1,111.0900	0
17/04/2025	AL37 On 06-November-25			Index Future	1132.6740		1132.5210	1132.6740	1,132.5210	0
17/04/2025	AL37 On 05-February-26			Index Future	1154.5110		1154.3430	1154.5110	1,154.3430	0
17/04/2025	AL37 On 07-May-26			Index Future	1176.8000		1176.6260	1176.8000	1,176.6260	0
17/04/2025	AL7T On 08-May-25			Index Future	1277.9900		1280.5250	1277.9900	1,280.5250	0
17/04/2025	AL7T On 07-August-25			Index Future	1302.7080		1305.4770	1302.7080	1,305.4770	0
17/04/2025	AL7T On 06-November-25			Index Future	1327.7160		1330.6580	1327.7160	1,330.6580	0
17/04/2025	AL7T On 05-February-26			Index Future	1353.3130		1356.2970	1353.3130	1,356.2970	0
17/04/2025	AL7T On 07-May-26			Index Future	1379.4400		1382.4780	1379.4400	1,382.4780	0
17/04/2025	ALBI On 08-May-25			Index Future	1102.7450		1104.2080	1102.7450	1,104.2080	92
17/04/2025	ALBI On 07-August-25			Index Future	1124.0740		1125.7240	1124.0740	1,125.7240	0
17/04/2025	ALBI On 06-November-25			Index Future	1145.6530		1147.4380	1145.6530	1,147.4380	0
17/04/2025	ALBI On 05-February-26			Index Future	1167.7400		1169.5470	1167.7400	1,169.5470	0
17/04/2025	ALBI On 07-May-26			Index Future	1190.2830		1192.1230	1190.2830	1,192.1230	0
17/04/2025	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/04/2025	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/04/2025	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/04/2025	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/04/2025	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/04/2025	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
17/04/2025	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/04/2025	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/04/2025	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/04/2025	C050 On 31-December-50			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
17/04/2025	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
17/04/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
17/04/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
17/04/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	ES33 On 08-May-25			Bond Future	11.6523	11.6234	79.4020	79.5312	0
17/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	4630.0100	4759.2400	4.6300	4.7592	0
17/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	ES33 On 07-August-25			Bond Future	11.8120	11.7792	80.9574	81.1006	0
17/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	7152.8200	7295.9700	7.1528	7.2960	0
17/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	ES33 On 06-November-25			Bond Future	11.9900	11.9539	78.7349	78.8880	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	84.6500	237.7300	0.0847	0.2377	0
17/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	ES33 On 05-February-26			Bond Future	12.1840	12.1464	80.2700	80.4250	0
17/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	2925.5000	2770.4600	2.9255	2.7705	0
17/04/2025	ES33 On 07-May-26			Bond Future	12.3848	12.3454	78.0383	78.1960	0
17/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	2842.2200	2684.5400	2.8422	2.6845	0
17/04/2025	ES42 On 08-May-25			Bond Future	12.2686	12.2296	73.7710	73.9880	0
17/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	5140.1400	5357.1300	5.1401	5.3571	0
17/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	ES42 On 07-August-25			Bond Future	12.4091	12.3666	75.2162	75.4480	0
17/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	6943.9900	7175.8400	6.9440	7.1758	0
17/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	ES42 On 06-November-25			Bond Future	12.5609	12.5154	72.4127	72.6559	0
17/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	921.1900	677.9900	0.9212	0.6780	0
17/04/2025	ES42 On 05-February-26			Bond Future	12.7178	12.6707	73.8239	74.0708	0
17/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	4775.7800	4528.9300	4.7758	4.5289	0
17/04/2025	ES42 On 07-May-26			Bond Future	12.8842	12.8353	70.9980	71.2493	0
17/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	3643.3900	3392.0800	3.6434	3.3921	0
17/04/2025	GOVI On 08-May-25			GOVI	1086.7890	1088.1610	1086.7890	1,088.1610	637
17/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	647890.0000	661610.0000	64.7890	66.1610	0
17/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	GOVI On 07-August-25			GOVI	1107.8090	1109.3650	1107.8090	1,109.3650	0
17/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	968090.0000	983650.0000	96.8090	98.3650	0
17/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	GOVI On 06-November-25			GOVI	1129.0750	1130.7630	1129.0750	1,130.7630	0
17/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	170750.0000	187630.0000	17.0750	18.7630	0
17/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	GOVI On 05-February-26			GOVI	1150.8430	1152.5500	1150.8430	1,152.5500	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	8430.0000	25500.0000	0.8430	2.5500	0
17/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	GOVI On 07-May-26			GOVI	1173.0600	1174.7980	1173.0600	1,174.7980	0
17/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	39400.0000	22020.0000	3.9400	2.2020	0
17/04/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
17/04/2025	IGOV On 08-May-25			Index Future	375.0010	375.0430	375.0010	375.0430	702
17/04/2025	IGOV On 07-August-25			Index Future	382.3470	382.4430	382.3470	382.4430	187
17/04/2025	IGOV On 06-November-25			Index Future	389.7780	389.9110	389.7780	389.9110	0
17/04/2025	IGOV On 05-February-26			Index Future	397.3820	397.5130	397.3820	397.5130	0
17/04/2025	IGOV On 07-May-26			Index Future	405.1400	405.2730	405.1400	405.2730	0
17/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
17/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
17/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
17/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
17/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
17/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
17/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
17/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
17/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
17/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
17/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
17/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
17/04/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
17/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
17/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
17/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
17/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
17/04/2025	R033 On 08-May-25			Bond Future	10.1722	10.1680	100.2341	100.2563	10,439
17/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	1199.8200	1229.2800	1.1998	1.2293	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	367.6300	374.9100	0.3676	0.3749	0
17/04/2025	R033 On 07-August-25			Bond Future	10.2814	10.2742	102.1728	102.2098	0
17/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	1709.9100	1738.9800	1.7099	1.7390	0
17/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	1459.7200	1451.7800	1.4597	1.4518	0
17/04/2025	R033 On 06-November-25			Bond Future	10.4029	10.3936	99.0898	99.1366	0
17/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	1886.8800	1912.5800	1.8869	1.9126	0
17/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	2252.5700	2231.3900	2.2526	2.2314	0
17/04/2025	R033 On 05-February-26			Bond Future	10.5334	10.5239	100.9989	101.0453	0
17/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	2376.3900	2403.8200	2.3764	2.4038	0
17/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	2587.2400	2568.2700	2.5872	2.5683	0
17/04/2025	R033 On 07-May-26			Bond Future	10.6731	10.6631	97.9006	97.9474	0
17/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	2077.6900	2101.4800	2.0777	2.1015	0
17/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	3465.3600	3442.3100	3.4654	3.4423	0
17/04/2025	R035 On 08-May-25			Bond Future	10.9301	10.9008	89.5816	89.7404	49,680
17/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	0.8400	1.4700	0.0008	0.0015	300
17/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	4783.9200	4625.7300	4.7839	4.6257	0
17/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	46.1400	62.4700	0.0461	0.0625	150
17/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	2761.8000	2619.3100	2.7618	2.6193	0
17/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	130.6600	165.0000	0.1307	0.1650	300
17/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	2059.0800	1934.6000	2.0591	1.9346	0
17/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	819.1500	921.5000	0.8192	0.9215	0
17/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	710.9400	654.4700	0.7109	0.6545	150
17/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	1006.5900	1118.9200	1.0066	1.1189	0
17/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	574.0100	527.5200	0.5740	0.5275	300
17/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	2895.7600	3048.4800	2.8958	3.0485	400
17/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	81.5100	75.4100	0.0815	0.0754	0
17/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	4071.4800	4228.9700	4.0715	4.2290	0
17/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	22.9800	21.6500	0.0230	0.0217	150
17/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	4469.1400	4627.2200	4.4691	4.6272	0
17/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	14.6500	13.9100	0.0147	0.0139	0
17/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	8935.6600	9094.4800	8.9357	9.0945	0
17/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.0300	0.0300	0.0000	0.0000	400
17/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	11903.8300	12062.6500	11.9038	12.0627	0
17/04/2025	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
17/04/2025	R035 On 07-August-25			Bond Future	11.0531	11.0202	91.3143	91.4890	49,045
17/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	148.6000	168.1400	0.1486	0.1681	300
17/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	5521.9000	5366.7000	5.5219	5.3667	0
17/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	671.8500	727.3300	0.6719	0.7273	300
17/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	3230.5100	3111.2500	3.2305	3.1113	0
17/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	2513.0200	2629.6000	2.5130	2.6296	0
17/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	1216.5900	1158.4300	1.2166	1.1584	8,500
17/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	2649.9300	2769.1900	2.6499	2.7692	0
17/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	1145.9200	1090.4400	1.1459	1.0904	300
17/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	8064.5500	8231.5900	8.0646	8.2316	0
17/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	121.9900	114.2900	0.1220	0.1143	0
17/04/2025	R035 On 06-November-25			Bond Future	11.1902	11.1543	88.5618	88.7479	0
17/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	210.5400	250.0900	0.2105	0.2501	2,000
17/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	7192.0500	7045.5100	7.1921	7.0455	0
17/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	321.0700	376.5100	0.3211	0.3765	300
17/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	6333.4100	6202.7600	6.3334	6.2028	0
17/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	659.9500	758.3600	0.6600	0.7584	2,000
17/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	4828.6100	4740.9300	4.8286	4.7409	0
17/04/2025	R035 On 06-November-25	10.44	Call	Bond Future	700.3800	802.7800	0.7004	0.8028	2,000
17/04/2025	R035 On 06-November-25	10.44	Put	Bond Future	4703.8500	4620.1600	4.7039	4.6202	0
17/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	914.2400	1032.6900	0.9142	1.0327	300
17/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	4152.1300	4084.4900	4.1521	4.0845	0
17/04/2025	R035 On 06-November-25	10.94	Call	Bond Future	1642.3100	1797.0600	1.6423	1.7971	2,000
17/04/2025	R035 On 06-November-25	10.94	Put	Bond Future	2950.7100	2919.3700	2.9507	2.9194	0
17/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	1666.1400	1821.7100	1.6661	1.8217	250
17/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	2921.7400	2891.2200	2.9217	2.8912	0
17/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	2320.4700	2495.7500	2.3205	2.4958	0
17/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	2269.6500	2258.8400	2.2697	2.2588	0
17/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	3013.9000	3201.9500	3.0139	3.2020	0
17/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	1784.0400	1786.0000	1.7840	1.7860	2,000
17/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	3077.9200	3266.5900	3.0779	3.2666	0
17/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	1746.5600	1749.1400	1.7466	1.7491	250
17/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	3815.5500	4010.7900	3.8156	4.0108	0
17/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	1378.2700	1387.4200	1.3783	1.3874	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	4829.7200	5029.5400	4.8297	5.0295	0
17/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	1012.6500	1026.3800	1.0127	1.0264	250
17/04/2025	R035 On 06-November-25	11.99	Call	Bond Future	4980.4200	5180.3800	4.9804	5.1804	0
17/04/2025	R035 On 06-November-25	11.99	Put	Bond Future	968.7300	982.6000	0.9687	0.9826	2,000
17/04/2025	R035 On 05-February-26			Bond Future	11.3382	11.3008	90.2684	90.4570	0
17/04/2025	R035 On 05-February-26	10.44	Call	Bond Future	884.3000	935.3200	0.8843	0.9353	2,000
17/04/2025	R035 On 05-February-26	10.44	Put	Bond Future	5579.7800	5442.2200	5.5798	5.4422	0
17/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	1473.7400	1544.6600	1.4737	1.5447	0
17/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	4299.8900	4182.2300	4.2999	4.1822	0
17/04/2025	R035 On 05-February-26	10.94	Call	Bond Future	1786.2600	1866.1700	1.7863	1.8662	2,000
17/04/2025	R035 On 05-February-26	10.94	Put	Bond Future	3826.9100	3718.2400	3.8269	3.7182	0
17/04/2025	R035 On 05-February-26	12.44	Call	Bond Future	6415.1400	6561.1400	6.4151	6.5611	0
17/04/2025	R035 On 05-February-26	12.44	Put	Bond Future	1087.6800	1045.1000	1.0877	1.0451	2,000
17/04/2025	R035 On 07-May-26			Bond Future	11.4866	11.4477	87.5020	87.6937	0
17/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	1721.4800	1794.1900	1.7215	1.7942	0
17/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	4879.8000	4760.7800	4.8798	4.7608	0
17/04/2025	R038 On 08-May-25			Bond Future	11.4975	11.4685	97.1186	97.3058	8,999
17/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	249.1300	306.9700	0.2491	0.3070	0
17/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	1928.0800	1798.6800	1.9281	1.7987	0
17/04/2025	R038 On 07-August-25			Bond Future	11.6330	11.6005	98.9971	99.2019	0
17/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	927.8700	1004.5300	0.9279	1.0045	0
17/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	3451.4300	3323.3000	3.4514	3.3233	0
17/04/2025	R038 On 06-November-25			Bond Future	11.7792	11.7439	95.4116	95.6292	0
17/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	756.6600	816.8300	0.7567	0.8168	1,770
17/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	5872.4400	5714.9700	5.8724	5.7150	0
17/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	1221.2100	1303.4000	1.2212	1.3034	0
17/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	4629.0800	4493.6300	4.6291	4.4936	0
17/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	4811.0300	4973.3000	4.8110	4.9733	0
17/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1506.4700	1451.1000	1.5065	1.4511	1,770
17/04/2025	R038 On 05-February-26			Bond Future	11.9328	11.8962	97.2497	97.4701	0
17/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	1856.0500	1952.6700	1.8561	1.9527	0
17/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	4891.6600	4767.8400	4.8917	4.7678	0
17/04/2025	R038 On 07-May-26			Bond Future	12.0940	12.0559	93.6372	93.8614	0
17/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	1940.4900	2029.4500	1.9405	2.0295	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	6152.5200	6017.2800	6.1525	6.0173	0
17/04/2025	R053 On 08-May-25			Bond Future	11.8802	11.8460	99.2737	99.5453	2,604
17/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	5751.5000	6019.7200	5.7515	6.0197	0
17/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	45.0300	41.6200	0.0450	0.0416	0
17/04/2025	R053 On 07-August-25			Bond Future	12.0037	11.9664	101.1939	101.4850	20,000
17/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	8841.0900	9104.2000	8.8411	9.1042	0
17/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	481.2800	453.2700	0.4813	0.4533	0
17/04/2025	R053 On 06-November-25			Bond Future	12.1354	12.0954	97.2722	97.5780	0
17/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	2212.4200	2345.8100	2.2124	2.3458	0
17/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	5154.4700	4982.1000	5.1545	4.9821	0
17/04/2025	R053 On 05-February-26			Bond Future	12.2725	12.2310	99.1461	99.4564	0
17/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	1688.5600	1794.7800	1.6886	1.7948	0
17/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	7876.2800	7672.1900	7.8763	7.6722	0
17/04/2025	R053 On 07-May-26			Bond Future	12.4146	12.3715	95.1928	95.5086	0
17/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	2486.9400	2609.5600	2.4869	2.6096	0
17/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	8069.2900	7876.1500	8.0693	7.8762	0
17/04/2025	R186 On 08-May-25			Bond Future	8.1854	8.1954	107.5278	107.5126	118,499
17/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	440.9200	428.5400	0.4409	0.4285	0
17/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	11.1600	13.9600	0.0112	0.0140	0
17/04/2025	R186 On 07-August-25			Bond Future	8.2548	8.2552	104.2996	104.2991	67,752
17/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1264.1900	1266.8600	1.2642	1.2669	1,983
17/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	31.7900	34.9700	0.0318	0.0350	0
17/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	1824.3200	1825.4000	1.8243	1.8254	0
17/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	11.8500	13.4400	0.0119	0.0134	0
17/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2528.6300	2528.7600	2.5286	2.5288	0
17/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	3.8100	4.4500	0.0038	0.0045	1,983
17/04/2025	R186 On 06-November-25			Bond Future	8.3653	8.3567	106.3016	106.3106	447
17/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	170.6500	180.5700	0.1707	0.1806	0
17/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	419.9900	420.8800	0.4200	0.4209	0
17/04/2025	R186 On 05-February-26			Bond Future	8.5384	8.5290	103.0428	103.0506	0
17/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	283.1000	272.5000	0.2831	0.2725	0
17/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	372.6400	354.2900	0.3726	0.3543	0
17/04/2025	R186 On 07-May-26			Bond Future	8.8607	8.8482	105.0294	105.0368	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	233.7200	241.6600	0.2337	0.2417	0
17/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	334.2700	334.8200	0.3343	0.3348	0
17/04/2025	R202 On 08-May-25			Bond Future	268.3219	268.7035	268.3219	268.7035	2,157
17/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	3988.0800	3606.4800	3.9881	3.6065	0
17/04/2025	R202 On 07-August-25			Bond Future	268.3245	268.7518	268.3245	268.7518	67
17/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	3275.4600	2848.2000	3.2755	2.8482	0
17/04/2025	R202 On 06-November-25			Bond Future	273.5402	274.0003	273.5402	274.0003	0
17/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	2099.8000	1639.6700	2.0998	1.6397	0
17/04/2025	R202 On 05-February-26			Bond Future	273.5198	273.9867	273.5198	273.9867	0
17/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	4300.1600	3833.3000	4.3002	3.8333	0
17/04/2025	R202 On 07-May-26			Bond Future	278.8584	279.3335	278.8584	279.3335	0
17/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	1308.4400	1783.5400	1.3084	1.7835	0
17/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	R209 On 08-May-25			Bond Future	11.2244	11.1953	69.9044	70.0459	16,743
17/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	3157.3500	3296.6600	3.1574	3.2967	0
17/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	32.7600	30.5400	0.0328	0.0305	0
17/04/2025	R209 On 07-August-25			Bond Future	11.3441	11.3117	71.2565	71.4108	426
17/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	6174.3400	6317.5100	6.1743	6.3175	0
17/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	196.1200	185.0000	0.1961	0.1850	0
17/04/2025	R209 On 06-November-25			Bond Future	11.4735	11.4385	69.4716	69.6353	0
17/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	1673.0000	1751.7200	1.6730	1.7517	0
17/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	2630.6100	2545.6600	2.6306	2.5457	0
17/04/2025	R209 On 05-February-26			Bond Future	11.6097	11.5735	70.8103	70.9762	0
17/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	1149.0300	1207.8000	1.1490	1.2078	0
17/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	4350.6000	4243.4900	4.3506	4.2435	0
17/04/2025	R209 On 07-May-26			Bond Future	11.7524	11.7148	69.0229	69.1917	0
17/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	1523.8200	1584.5900	1.5238	1.5846	0
17/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	4670.7700	4562.7600	4.6708	4.5628	0
17/04/2025	R210 On 08-May-25			Bond Future	246.6932	246.4915	246.6932	246.4915	3,208

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	1336.7900	1538.4700	1.3368	1.5385	0
17/04/2025	R210 On 07-August-25			Bond Future	251.5259	251.3554	251.5259	251.3554	967
17/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	3085.8500	2915.4000	3.0859	2.9154	0
17/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	R210 On 06-November-25			Bond Future	252.9857	252.8353	252.9857	252.8353	0
17/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	845.6800	695.3200	0.8457	0.6953	0
17/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	R210 On 05-February-26			Bond Future	257.9207	257.7646	257.9207	257.7646	0
17/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	4820.7200	4664.5800	4.8207	4.6646	0
17/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	R210 On 07-May-26			Bond Future	259.4576	259.2987	259.4576	259.2987	0
17/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	4057.6100	3898.7400	4.0576	3.8987	0
17/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
17/04/2025	R213 On 08-May-25			Bond Future	9.6801	9.6859	89.7039	89.6806	89,353
17/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	3335.5800	3315.6500	3.3356	3.3157	0
17/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	21.5000	24.8400	0.0215	0.0248	0
17/04/2025	R213 On 07-August-25			Bond Future	9.7791	9.7818	91.4389	91.4280	17
17/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	6998.9000	6988.5400	6.9989	6.9885	0
17/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	27.0600	27.5700	0.0271	0.0276	0
17/04/2025	R213 On 06-November-25			Bond Future	9.8972	9.8980	89.6407	89.6378	0
17/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	1913.0500	1907.3800	1.9131	1.9074	0
17/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	1341.9500	1339.2400	1.3420	1.3392	0
17/04/2025	R213 On 05-February-26			Bond Future	10.0289	10.0301	91.3684	91.3642	0
17/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	1601.6800	1593.0700	1.6017	1.5931	0
17/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	2103.5200	2099.0500	2.1035	2.0991	0
17/04/2025	R213 On 07-May-26			Bond Future	10.1644	10.1657	89.5759	89.5713	0
17/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1386.4400	1379.8500	1.3864	1.3799	0
17/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	2655.3200	2653.3600	2.6553	2.6534	0
17/04/2025	R214 On 08-May-25			Bond Future	11.6839	11.6447	64.2949	64.4945	15,852
17/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	3507.8300	3704.3300	3.5078	3.7043	0
17/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	27.2300	24.1500	0.0272	0.0242	0
17/04/2025	R214 On 07-August-25			Bond Future	11.8007	11.7583	65.5385	65.7512	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	5733.8400	5926.4900	5.7338	5.9265	0
17/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	282.3400	262.3700	0.2823	0.2624	0
17/04/2025	R214 On 06-November-25			Bond Future	11.9274	11.8822	63.4969	63.7194	0
17/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	1509.1200	1610.4000	1.5091	1.6104	0
17/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	2944.5600	2823.3800	2.9446	2.8234	0
17/04/2025	R214 On 05-February-26			Bond Future	12.0616	12.0149	64.7204	64.9464	0
17/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	1025.7400	1097.9700	1.0257	1.0980	0
17/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	5080.4300	4926.6800	5.0804	4.9267	0
17/04/2025	R214 On 07-May-26			Bond Future	12.1944	12.1461	62.6675	62.8974	0
17/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	1603.0500	1693.1500	1.6031	1.6932	0
17/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	4879.0500	4739.1600	4.8791	4.7392	0
17/04/2025	R248 On 08-May-25			Bond Future	11.9453	11.9061	76.8785	77.1185	265,239
17/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	3874.1100	4108.3200	3.8741	4.1083	0
17/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	52.1800	46.3600	0.0522	0.0464	0
17/04/2025	R248 On 07-August-25			Bond Future	12.0694	12.0269	78.3655	78.6212	217,375
17/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	6724.3300	6953.5300	6.7243	6.9535	0
17/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	392.8700	366.3500	0.3929	0.3664	0
17/04/2025	R248 On 06-November-25			Bond Future	12.2032	12.1579	75.4278	75.6952	0
17/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	1434.9600	1540.7300	1.4350	1.5407	0
17/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	4249.4300	4087.7400	4.2494	4.0877	0
17/04/2025	R248 On 05-February-26			Bond Future	12.3452	12.2983	76.8811	77.1527	0
17/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	1138.1200	1219.8300	1.1381	1.2198	0
17/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	6564.5200	6374.6800	6.5645	6.3747	0
17/04/2025	R248 On 07-May-26			Bond Future	12.4855	12.4367	73.9197	74.1961	260
17/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	1783.9500	1885.9100	1.7840	1.8859	0
17/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	6344.5700	6170.1500	6.3446	6.1702	0
17/04/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
17/04/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0