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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
22/04/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	2029 On 08-May-25			Bond Future	136.1295	136.0272	136.1295	136.0272	5,933
22/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	1720.5400	1822.7700	1.7205	1.8228	0
22/04/2025	2029 On 07-August-25			Bond Future	138.7962	138.6920	138.7962	138.6920	4,131
22/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1386.2400	1281.9600	1.3862	1.2820	0
22/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2029 On 06-November-25			Bond Future	140.0545	139.9482	140.0545	139.9482	68
22/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	264.5400	158.2300	0.2645	0.1582	0
22/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2029 On 05-February-26			Bond Future	142.7871	142.6784	142.7871	142.6784	0
22/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	2677.0600	2568.4000	2.6771	2.5684	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2029 On 07-May-26			Bond Future	144.1058	143.9954	144.1058	143.9954	0
22/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	2285.8000	2175.3600	2.2858	2.1754	0
22/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2030 On 08-May-25			Bond Future	9.1685	9.1696	97.8363	97.8325	55,090
22/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	9.1900	19.5100	0.0092	0.0195	800
22/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	1818.5900	1832.7200	1.8186	1.8327	0
22/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	14.3800	28.0700	0.0144	0.0281	300
22/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	1674.0500	1691.5500	1.6741	1.6916	0
22/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	111.9000	153.0500	0.1119	0.1531	1,320
22/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	916.1100	961.0700	0.9161	0.9611	0
22/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	424.8800	481.6400	0.4249	0.4816	800
22/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	382.8600	443.4300	0.3829	0.4434	0
22/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	507.1300	563.2400	0.5071	0.5632	300
22/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	318.8700	378.7900	0.3189	0.3788	0
22/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	1117.1100	1154.8000	1.1171	1.1548	680
22/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	93.2900	134.7900	0.0933	0.1348	0
22/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	1401.5700	1429.5100	1.4016	1.4295	0
22/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	53.2500	85.0000	0.0533	0.0850	300
22/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	2741.7600	2743.3100	2.7418	2.7433	0
22/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	2.9700	8.3300	0.0030	0.0083	0
22/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	2952.2600	2952.2400	2.9523	2.9522	0
22/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	1.8000	5.5900	0.0018	0.0056	800
22/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	4069.4800	4066.1500	4.0695	4.0662	1,640
22/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	0.1000	0.5800	0.0001	0.0006	0
22/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	5376.5600	5372.7800	5.3766	5.3728	2,280
22/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	0
22/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	9259.1100	9255.3000	9.2591	9.2553	0
22/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
22/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	10602.2600	10598.4500	10.6023	10.5985	0
22/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
22/04/2025	2030 On 07-August-25			Bond Future	9.2632	9.2643	95.7185	95.7146	105,108
22/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	265.3200	279.7700	0.2653	0.2798	300
22/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	2184.8300	2203.1900	2.1848	2.2032	0

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22/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	893.7800	914.2000	0.8938	0.9142	300
22/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	1044.5700	1068.9000	1.0446	1.0689	0
22/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	2240.6800	2256.1800	2.2407	2.2562	0
22/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	354.8600	374.2700	0.3549	0.3743	300
22/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	4220.3000	4225.5300	4.2203	4.2255	1,054
22/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	86.0700	95.2100	0.0861	0.0952	0
22/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	6203.3300	6202.1500	6.2033	6.2022	0
22/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	15.3900	18.1200	0.0154	0.0181	0
22/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	9363.0800	9359.2900	9.3631	9.3593	0
22/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.3100	0.4300	0.0003	0.0004	1,054
22/04/2025	2030 On 06-November-25			Bond Future	9.3623	9.3636	97.5557	97.5515	0
22/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	434.9900	445.9600	0.4350	0.4460	300
22/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	2599.9400	2615.1700	2.5999	2.6152	0
22/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	1070.4500	1084.6000	1.0705	1.0846	300
22/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	1544.8800	1563.2900	1.5449	1.5633	0
22/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	1659.5900	1673.7600	1.6596	1.6738	0
22/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	1070.9500	1089.3800	1.0710	1.0894	0
22/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	2901.9200	2913.2600	2.9019	2.9133	0
22/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	552.0000	567.6000	0.5520	0.5676	300
22/04/2025	2030 On 05-February-26			Bond Future	9.4745	9.4759	95.4277	95.4232	0
22/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	1578.5700	1589.6400	1.5786	1.5896	0
22/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	1529.7700	1545.3500	1.5298	1.5454	0
22/04/2025	2030 On 07-May-26			Bond Future	9.6109	9.6125	97.2675	97.2627	0
22/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	1334.8500	1343.3400	1.3349	1.3433	0
22/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	1994.8500	2008.1600	1.9949	2.0082	0
22/04/2025	2032 On 08-May-25			Bond Future	10.0865	10.0877	91.9931	91.9876	110,236
22/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	1.5200	4.8600	0.0015	0.0049	300
22/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	3228.0100	3236.8600	3.2280	3.2369	0
22/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	2.1100	6.3200	0.0021	0.0063	800
22/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	3132.5800	3142.3000	3.1326	3.1423	0
22/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	246.4900	316.9800	0.2465	0.3170	300
22/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	1109.0000	1185.0000	1.1090	1.1850	0
22/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	276.1200	349.3500	0.2761	0.3494	800
22/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	1045.6400	1124.3800	1.0456	1.1244	0

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22/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	1174.6300	1252.0500	1.1746	1.2521	0
22/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	290.4600	373.3900	0.2905	0.3734	300
22/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	3701.9700	3713.8200	3.7020	3.7138	0
22/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	13.6600	31.0200	0.0137	0.0310	0
22/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	3959.3900	3967.9000	3.9594	3.9679	0
22/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	9.8300	23.8500	0.0098	0.0239	800
22/04/2025	2032 On 07-August-25			Bond Future	10.1981	10.1994	93.7725	93.7669	44,045
22/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	205.7800	220.7800	0.2058	0.2208	300
22/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	3852.6000	3873.2600	3.8526	3.8733	0
22/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	778.0800	804.7900	0.7781	0.8048	300
22/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	2119.0500	2151.4200	2.1191	2.1514	0
22/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	2469.2900	2495.2900	2.4693	2.4953	0
22/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	743.4300	775.0900	0.7434	0.7751	300
22/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	7678.8600	7678.9400	7.6789	7.6789	0
22/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	37.6800	43.4200	0.0377	0.0434	0
22/04/2025	2032 On 06-November-25			Bond Future	10.3234	10.3248	91.4113	91.4053	0
22/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	393.2200	405.9300	0.3932	0.4059	300
22/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	4488.7000	4507.4000	4.4887	4.5074	0
22/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	1020.5100	1039.1300	1.0205	1.0391	300
22/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	2870.2000	2894.8100	2.8702	2.8948	0
22/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	2106.9500	2127.3300	2.1070	2.1273	0
22/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	1691.5900	1717.9600	1.6916	1.7180	0
22/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	3407.4900	3425.4400	3.4075	3.4254	0
22/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	1004.7500	1028.6900	1.0048	1.0287	300
22/04/2025	2032 On 05-February-26			Bond Future	10.4592	10.4607	93.1728	93.1665	0
22/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	1538.7600	1553.7600	1.5388	1.5538	0
22/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	2796.3700	2817.7000	2.7964	2.8177	0
22/04/2025	2032 On 07-May-26			Bond Future	10.6055	10.6071	90.8079	90.8013	0
22/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	1522.0800	1534.1500	1.5221	1.5342	0
22/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	3417.6500	3436.3500	3.4177	3.4364	0
22/04/2025	2033 On 08-May-25			Bond Future	127.2530	127.5194	127.2530	127.5194	9,829
22/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	3367.0500	3100.6300	3.3671	3.1006	0
22/04/2025	2033 On 07-August-25			Bond Future	129.7458	130.0174	129.7458	130.0174	107

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22/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	1095.8300	1367.4100	1.0958	1.3674	0
22/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2033 On 06-November-25			Bond Future	130.7285	131.0055	130.7285	131.0055	0
22/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	2411.4800	2134.4600	2.4115	2.1345	0
22/04/2025	2033 On 05-February-26			Bond Future	133.2791	133.5613	133.2791	133.5613	0
22/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	399.1300	681.2500	0.3991	0.6813	0
22/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2033 On 07-May-26			Bond Future	134.3096	134.5976	134.3096	134.5976	0
22/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	850.3900	562.3600	0.8504	0.5624	0
22/04/2025	2037 On 08-May-25			Bond Future	11.5023	11.4786	83.3032	83.4331	33,072
22/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	0.0300	0.2800	0.0000	0.0003	300
22/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	5759.0500	5629.4600	5.7591	5.6295	0
22/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	26.5500	60.7000	0.0266	0.0607	300
22/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	2843.3200	2747.6300	2.8433	2.7476	0
22/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	574.3100	734.2700	0.5743	0.7343	0
22/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	806.1900	836.3100	0.8062	0.8363	300
22/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	3963.2900	4105.0900	3.9633	4.1051	0
22/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	11.8500	23.8100	0.0119	0.0238	0
22/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	5461.2600	5593.8500	5.4613	5.5939	15,000
22/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	1.3300	4.0800	0.0013	0.0041	0
22/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	9050.5900	9180.4400	9.0506	9.1804	7,500
22/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
22/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	9281.1500	9411.0000	9.2812	9.4110	7,500
22/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
22/04/2025	2037 On 07-August-25			Bond Future	11.6421	11.6174	80.6537	80.7860	127,101
22/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	35.6000	44.9300	0.0356	0.0449	2,541
22/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	7457.9200	7334.9700	7.4579	7.3350	0
22/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	72.8800	88.8800	0.0729	0.0889	300
22/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	6533.0400	6416.7600	6.5330	6.4168	0
22/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	89.5200	108.1300	0.0895	0.1081	2,341
22/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	6252.0000	6138.3300	6.2520	6.1383	0
22/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	127.0400	150.9600	0.1270	0.1510	200

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22/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	5757.2500	5648.8900	5.7573	5.6489	0
22/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	419.5800	472.3100	0.4196	0.4723	300
22/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	3965.5600	3886.0100	3.9656	3.8860	0
22/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	510.6600	569.9500	0.5107	0.5700	0
22/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	3659.5500	3586.5600	3.6596	3.5866	2,541
22/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	1158.4300	1249.8500	1.1584	1.2499	0
22/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	2360.7500	2319.8900	2.3608	2.3199	2,541
22/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	1229.1400	1323.0700	1.2291	1.3231	7,500
22/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	2267.5700	2229.2200	2.2676	2.2292	7,500
22/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	2286.8700	2406.1700	2.2869	2.4062	0
22/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	1341.5300	1328.5500	1.3415	1.3286	2,541
22/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	2319.7200	2439.5500	2.3197	2.4396	0
22/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	1321.7100	1309.2600	1.3217	1.3093	300
22/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	3542.9000	3675.8500	3.5429	3.6759	0
22/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	783.1400	783.8100	0.7831	0.7838	2,541
22/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	7074.7000	7214.3800	7.0747	7.2144	0
22/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	193.5300	200.9300	0.1935	0.2009	0
22/04/2025	2037 On 06-November-25			Bond Future	11.7824	11.7567	82.2015	82.3362	0
22/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	231.4700	256.6200	0.2315	0.2566	300
22/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	7376.4500	7266.9400	7.3765	7.2669	0
22/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	717.9500	771.2500	0.7180	0.7713	300
22/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	4975.4500	4894.0900	4.9755	4.8941	0
22/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	1992.8200	2085.0500	1.9928	2.0851	0
22/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	2797.9900	2755.5600	2.7980	2.7556	0
22/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	3594.3900	3710.3700	3.5944	3.7104	0
22/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	1646.6600	1627.9800	1.6467	1.6280	300
22/04/2025	2037 On 05-February-26			Bond Future	11.9326	11.9059	79.5268	79.6638	0
22/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	496.6100	531.6500	0.4966	0.5317	1,930
22/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	7477.2400	7375.2000	7.4772	7.3752	0
22/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	760.6400	807.1000	0.7606	0.8071	1,970
22/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	6315.7100	6225.0900	6.3157	6.2251	0
22/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1200.7000	1262.1700	1.2007	1.2622	0
22/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	5087.6200	5012.0100	5.0876	5.0120	0
22/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	1496.0200	1565.6600	1.4960	1.5657	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	4511.7600	4444.3200	4.5118	4.4443	1,930
22/04/2025	2037 On 05-February-26	11.40	Call	Bond Future	1576.3600	1648.0300	1.5764	1.6480	1,030
22/04/2025	2037 On 05-February-26	11.40	Put	Bond Future	4376.2800	4310.8700	4.3763	4.3109	0
22/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	2673.5900	2766.8600	2.6736	2.7669	0
22/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	3047.1700	3003.3600	3.0472	3.0034	1,930
22/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	3883.8400	3992.5100	3.8838	3.9925	0
22/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	2178.3200	2149.9100	2.1783	2.1499	1,970
22/04/2025	2037 On 05-February-26	12.73	Call	Bond Future	5430.3500	5551.4900	5.4304	5.5515	0
22/04/2025	2037 On 05-February-26	12.73	Put	Bond Future	1481.7000	1465.7600	1.4817	1.4658	1,030
22/04/2025	2037 On 07-May-26			Bond Future	12.0946	12.0668	81.0593	81.1989	0
22/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	1568.0300	1632.2900	1.5680	1.6323	0
22/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	5590.5700	5515.3000	5.5906	5.5153	0
22/04/2025	2038 On 08-May-25			Bond Future	138.4839	138.7709	138.4839	138.7709	1,766
22/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	1196.1400	909.1100	1.1961	0.9091	0
22/04/2025	2038 On 07-August-25			Bond Future	139.0639	139.3570	139.0639	139.3570	1,142
22/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	496.1000	203.0400	0.4961	0.2030	0
22/04/2025	2038 On 06-November-25			Bond Future	141.7671	142.0654	141.7671	142.0654	0
22/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	2112.9100	1814.6300	2.1129	1.8146	0
22/04/2025	2038 On 05-February-26			Bond Future	142.3574	142.6622	142.3574	142.6622	0
22/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	842.6400	537.8500	0.8426	0.5379	0
22/04/2025	2038 On 07-May-26			Bond Future	145.1360	145.4465	145.1360	145.4465	0
22/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	606.0100	916.5200	0.6060	0.9165	0
22/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2040 On 08-May-25			Bond Future	11.8426	11.8190	82.9148	83.0535	22,031
22/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	4424.0000	4572.6200	4.4240	4.5726	0
22/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	8.7300	18.6900	0.0087	0.0187	0
22/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	5059.2100	5203.4800	5.0592	5.2035	15,000
22/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	3.6600	9.2700	0.0037	0.0093	0
22/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	8531.4300	8670.2000	8.5314	8.6702	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
22/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	0.0100	0.1200	0.0000	0.0001	0
22/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	8875.0700	9013.7900	8.8751	9.0138	7,500
22/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	0.0100	0.0700	0.0000	0.0001	0
22/04/2025	2040 On 07-August-25			Bond Future	11.9843	11.9597	80.0071	80.1484	43,678
22/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	69.4900	85.1700	0.0695	0.0852	400
22/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	7320.8500	7195.2100	7.3209	7.1952	0
22/04/2025	2040 On 07-August-25	11.00	Call	Bond Future	153.4800	181.3000	0.1535	0.1813	250
22/04/2025	2040 On 07-August-25	11.00	Put	Bond Future	6112.9200	5999.4200	6.1129	5.9994	0
22/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	552.0600	615.7800	0.5521	0.6158	180
22/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	4011.7800	3934.1800	4.0118	3.9342	0
22/04/2025	2040 On 07-August-25	11.70	Call	Bond Future	1123.0700	1216.3700	1.1231	1.2164	250
22/04/2025	2040 On 07-August-25	11.70	Put	Bond Future	2778.8100	2730.7900	2.7788	2.7308	0
22/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	1943.2800	2061.3300	1.9433	2.0613	220
22/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	1853.2100	1829.9400	1.8532	1.8299	400
22/04/2025	2040 On 07-August-25	12.40	Call	Bond Future	3362.4000	3501.4500	3.3624	3.5015	0
22/04/2025	2040 On 07-August-25	12.40	Put	Bond Future	1031.2900	1029.0200	1.0313	1.0290	250
22/04/2025	2040 On 07-August-25	12.60	Call	Bond Future	4173.2600	4318.0100	4.1733	4.3180	0
22/04/2025	2040 On 07-August-25	12.60	Put	Bond Future	757.4000	760.8300	0.7574	0.7608	220
22/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	7233.8200	7383.7000	7.2338	7.3837	0
22/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	248.9500	257.5100	0.2490	0.2575	0
22/04/2025	2040 On 06-November-25			Bond Future	12.1256	12.1001	81.5425	81.6863	292
22/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	1742.5700	1832.4600	1.7426	1.8325	0
22/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	3373.6300	3319.7400	3.3736	3.3197	0
22/04/2025	2040 On 05-February-26			Bond Future	12.2763	12.2497	78.6044	78.7508	0
22/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	1227.2900	1291.1100	1.2273	1.2911	0
22/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	5743.2900	5660.6900	5.7433	5.6607	0
22/04/2025	2040 On 05-February-26	11.82	Call	Bond Future	1909.3300	1991.0300	1.9093	1.9910	475
22/04/2025	2040 On 05-February-26	11.82	Put	Bond Future	4483.8500	4419.1300	4.4839	4.4191	0
22/04/2025	2040 On 05-February-26	13.23	Call	Bond Future	6438.4500	6571.5200	6.4385	6.5715	0
22/04/2025	2040 On 05-February-26	13.23	Put	Bond Future	1440.7600	1427.4100	1.4408	1.4274	475
22/04/2025	2040 On 07-May-26			Bond Future	12.4373	12.4097	80.1190	80.2680	0
22/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	1676.5500	1745.4100	1.6766	1.7454	0
22/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	5983.6800	5903.4700	5.9837	5.9035	0
22/04/2025	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
22/04/2025	2044 On 08-May-25			Bond Future	12.0119	11.9932	78.3378	78.4485	74,287
22/04/2025	2044 On 08-May-25		Put	Bond Future	21662.2400	21551.5100	21.6622	21.5515	0
22/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0000	0.0200	0.0000	0.0000	9,000
22/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	7422.7400	7312.0300	7.4227	7.3120	0
22/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.0100	0.0800	0.0000	0.0001	2,490
22/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	6943.1900	6832.5300	6.9432	6.8325	0
22/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	5.5200	17.2500	0.0055	0.0173	9,000
22/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	4096.9700	3997.9700	4.0970	3.9980	0
22/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	98.7400	171.1500	0.0987	0.1712	0
22/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	2292.5800	2254.2600	2.2926	2.2543	2,490
22/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	209.9700	316.4200	0.2100	0.3164	0
22/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	1726.1600	1721.8800	1.7262	1.7219	9,000
22/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	2369.9900	2529.3700	2.3700	2.5294	0
22/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	126.2500	174.9000	0.1263	0.1749	2,490
22/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	4031.8900	4160.3500	4.0319	4.1604	0
22/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	18.9500	36.6800	0.0190	0.0367	0
22/04/2025	2044 On 07-August-25			Bond Future	12.1493	12.1299	75.4669	75.5797	31,283
22/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	13.8100	17.9100	0.0138	0.0179	9,000
22/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	9751.4800	9642.8100	9.7515	9.6428	0
22/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	243.8000	278.1500	0.2438	0.2782	9,000
22/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	5452.3900	5373.9700	5.4524	5.3740	0
22/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	1090.8500	1172.1800	1.0909	1.1722	0
22/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	2862.6100	2831.1700	2.8626	2.8312	9,000
22/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	6734.0200	6858.8100	6.7340	6.8588	0
22/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	305.1300	317.1500	0.3051	0.3172	0
22/04/2025	2044 On 06-November-25			Bond Future	12.2859	12.2658	76.9151	77.0298	0
22/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	1537.2700	1610.2800	1.5373	1.6103	0
22/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	3910.9700	3869.2300	3.9110	3.8692	0
22/04/2025	2044 On 05-February-26			Bond Future	12.4310	12.4101	74.0131	74.1299	0
22/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	1087.9500	1139.2900	1.0880	1.1393	0
22/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	6227.5800	6162.0900	6.2276	6.1621	0
22/04/2025	2044 On 07-May-26			Bond Future	12.5852	12.5635	75.4391	75.5580	0
22/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	1657.6100	1716.0300	1.6576	1.7160	0
22/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	6170.2900	6109.7800	6.1703	6.1098	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2025	2046 On 08-May-25			Bond Future	117.7760	118.3836	117.7760	118.3836	12,141
22/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	4194.0100	3586.4000	4.1940	3.5864	0
22/04/2025	2046 On 07-August-25			Bond Future	120.0832	120.7027	120.0832	120.7027	7,461
22/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	1393.2200	2012.7300	1.3932	2.0127	0
22/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2046 On 06-November-25			Bond Future	120.1548	120.7866	120.1548	120.7866	0
22/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	5255.1700	4623.4000	5.2552	4.6234	0
22/04/2025	2046 On 05-February-26			Bond Future	122.4988	123.1427	122.4988	123.1427	0
22/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	848.7700	1492.7100	0.8488	1.4927	0
22/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2046 On 07-May-26			Bond Future	122.5815	123.2387	122.5815	123.2387	0
22/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	2368.5200	1711.3100	2.3685	1.7113	0
22/04/2025	2050 On 08-May-25			Bond Future	118.7404	119.3235	118.7404	119.3235	8,857
22/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	2419.6200	1836.5300	2.4196	1.8365	0
22/04/2025	2050 On 07-August-25			Bond Future	118.6903	119.2848	118.6903	119.2848	7,215
22/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	1199.6700	605.1900	1.1997	0.6052	0
22/04/2025	2050 On 06-November-25			Bond Future	120.9975	121.6034	120.9975	121.6034	0
22/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	3422.4600	2816.6500	3.4225	2.8167	0
22/04/2025	2050 On 05-February-26			Bond Future	120.9348	121.5528	120.9348	121.5528	0
22/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	1885.2000	1267.1600	1.8852	1.2672	0
22/04/2025	2050 On 07-May-26			Bond Future	123.2953	123.9252	123.2953	123.9252	0
22/04/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	774.6700	144.8500	0.7747	0.1449	0
22/04/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	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
22/04/2025	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
22/04/2025	AL37 On 08-May-25			Index Future	1090.5780		1090.2530	1090.5780	1,090.2530	0
22/04/2025	AL37 On 07-August-25			Index Future	1111.6740		1111.3400	1111.6740	1,111.3400	0
22/04/2025	AL37 On 06-November-25			Index Future	1133.0280		1132.6740	1133.0280	1,132.6740	0
22/04/2025	AL37 On 05-February-26			Index Future	1154.8830		1154.5110	1154.8830	1,154.5110	0
22/04/2025	AL37 On 07-May-26			Index Future	1177.1890		1176.8000	1177.1890	1,176.8000	0
22/04/2025	AL7T On 08-May-25			Index Future	1276.5240		1277.9900	1276.5240	1,277.9900	0
22/04/2025	AL7T On 07-August-25			Index Future	1301.2160		1302.7080	1301.2160	1,302.7080	0
22/04/2025	AL7T On 06-November-25			Index Future	1326.2120		1327.7160	1326.2120	1,327.7160	0
22/04/2025	AL7T On 05-February-26			Index Future	1351.7920		1353.3130	1351.7920	1,353.3130	0
22/04/2025	AL7T On 07-May-26			Index Future	1377.9020		1379.4400	1377.9020	1,379.4400	0
22/04/2025	ALBI On 08-May-25			Index Future	1102.0480		1102.7450	1102.0480	1,102.7450	92
22/04/2025	ALBI On 07-August-25			Index Future	1123.3660		1124.0740	1123.3660	1,124.0740	15
22/04/2025	ALBI On 06-November-25			Index Future	1144.9450		1145.6530	1144.9450	1,145.6530	0
22/04/2025	ALBI On 05-February-26			Index Future	1167.0300		1167.7400	1167.0300	1,167.7400	0
22/04/2025	ALBI On 07-May-26			Index Future	1189.5700		1190.2830	1189.5700	1,190.2830	0
22/04/2025	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
22/04/2025	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
22/04/2025	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
22/04/2025	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
22/04/2025	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
22/04/2025	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
22/04/2025	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
22/04/2025	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
22/04/2025	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
22/04/2025	C050 On 31-December-50			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
22/04/2025	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
22/04/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
22/04/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
22/04/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	ES33 On 08-May-25			Bond Future	11.6758	11.6523	79.2970	79.4020	0
22/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	4524.9800	4630.0100	4.5250	4.6300	0
22/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	ES33 On 07-August-25			Bond Future	11.8366	11.8120	80.8504	80.9574	0
22/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	7045.8200	7152.8200	7.0458	7.1528	0
22/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	ES33 On 06-November-25			Bond Future	12.0157	11.9900	78.6260	78.7349	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	0.0000	84.6500	0.0000	0.0847	0
22/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	24.2800	0.0000	0.0243	0.0000	0
22/04/2025	ES33 On 05-February-26			Bond Future	12.2109	12.1840	80.1592	80.2700	0
22/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	3036.3100	2925.5000	3.0363	2.9255	0
22/04/2025	ES33 On 07-May-26			Bond Future	12.4130	12.3848	77.9255	78.0383	0
22/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	2955.0600	2842.2200	2.9551	2.8422	0
22/04/2025	ES42 On 08-May-25			Bond Future	12.2923	12.2686	73.6400	73.7710	0
22/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	5009.0800	5140.1400	5.0091	5.1401	0
22/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	ES42 On 07-August-25			Bond Future	12.4336	12.4091	75.0826	75.2162	0
22/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	6810.4100	6943.9900	6.8104	6.9440	0
22/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	ES42 On 06-November-25			Bond Future	12.5864	12.5609	72.2767	72.4127	0
22/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	1057.1800	921.1900	1.0572	0.9212	0
22/04/2025	ES42 On 05-February-26			Bond Future	12.7443	12.7178	73.6854	73.8239	0
22/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	4914.2800	4775.7800	4.9143	4.7758	0
22/04/2025	ES42 On 07-May-26			Bond Future	12.9118	12.8842	70.8570	70.9980	0
22/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	3784.4300	3643.3900	3.7844	3.6434	0
22/04/2025	GOVI On 08-May-25			GOVI	1086.1700	1086.7890	1086.1700	1,086.7890	318
22/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	641700.0000	647890.0000	64.1700	64.7890	0
22/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	GOVI On 07-August-25			GOVI	1107.1800	1107.8090	1107.1800	1,107.8090	327
22/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	961800.0000	968090.0000	96.1800	96.8090	0
22/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	GOVI On 06-November-25			GOVI	1128.4490	1129.0750	1128.4490	1,129.0750	0
22/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	164490.0000	170750.0000	16.4490	17.0750	0
22/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	GOVI On 05-February-26			GOVI	1150.2150	1150.8430	1150.2150	1,150.8430	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	2150.0000	8430.0000	0.2150	0.8430	0
22/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	GOVI On 07-May-26			GOVI	1172.4310	1173.0600	1172.4310	1,173.0600	0
22/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	45690.0000	39400.0000	4.5690	3.9400	0
22/04/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
22/04/2025	IGOV On 08-May-25			Index Future	374.2260	375.0010	374.2260	375.0010	702
22/04/2025	IGOV On 07-August-25			Index Future	381.5580	382.3470	381.5580	382.3470	187
22/04/2025	IGOV On 06-November-25			Index Future	388.9780	389.7780	388.9780	389.7780	0
22/04/2025	IGOV On 05-February-26			Index Future	396.5700	397.3820	396.5700	397.3820	0
22/04/2025	IGOV On 07-May-26			Index Future	404.3170	405.1400	404.3170	405.1400	0
22/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
22/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
22/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
22/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
22/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
22/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
22/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
22/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
22/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
22/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
22/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
22/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
22/04/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
22/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
22/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
22/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
22/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
22/04/2025	R033 On 08-May-25			Bond Future	10.1811	10.1722	100.1868	100.2341	10,439
22/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	1087.3800	1199.8200	1.0874	1.1998	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	302.4800	367.6300	0.3025	0.3676	0
22/04/2025	R033 On 07-August-25			Bond Future	10.2907	10.2814	102.1247	102.1728	0
22/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	1648.7300	1709.9100	1.6487	1.7099	0
22/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	1446.6700	1459.7200	1.4467	1.4597	0
22/04/2025	R033 On 06-November-25			Bond Future	10.4127	10.4029	99.0410	99.0898	0
22/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	1837.9500	1886.8800	1.8380	1.8869	0
22/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	2252.4400	2252.5700	2.2524	2.2526	0
22/04/2025	R033 On 05-February-26			Bond Future	10.5437	10.5334	100.9494	100.9989	0
22/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	2330.6200	2376.3900	2.3306	2.3764	0
22/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	2591.0000	2587.2400	2.5910	2.5872	0
22/04/2025	R033 On 07-May-26			Bond Future	10.6838	10.6731	97.8503	97.9006	0
22/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	2038.7200	2077.6900	2.0387	2.0777	0
22/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	3476.6700	3465.3600	3.4767	3.4654	0
22/04/2025	R035 On 08-May-25			Bond Future	10.9539	10.9301	89.4521	89.5816	49,011
22/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	0.1100	0.8400	0.0001	0.0008	300
22/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	4912.7000	4783.9200	4.9127	4.7839	0
22/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	18.8400	46.1400	0.0188	0.0461	150
22/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	2864.0100	2761.8000	2.8640	2.7618	0
22/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	69.8500	130.6600	0.0699	0.1307	300
22/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	2127.7800	2059.0800	2.1278	2.0591	0
22/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	655.6500	819.1500	0.6557	0.8192	0
22/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	676.9500	710.9400	0.6770	0.7109	150
22/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	834.9400	1006.5900	0.8349	1.0066	0
22/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	531.8700	574.0100	0.5319	0.5740	300
22/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	2738.2200	2895.7600	2.7382	2.8958	400
22/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	53.4800	81.5100	0.0535	0.0815	0
22/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	3930.4000	4071.4800	3.9304	4.0715	0
22/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	11.4100	22.9800	0.0114	0.0230	150
22/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	4331.5300	4469.1400	4.3315	4.4691	0
22/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	6.5500	14.6500	0.0066	0.0147	0
22/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	8806.1200	8935.6600	8.8061	8.9357	0
22/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.0000	0.0300	0.0000	0.0000	400
22/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	11774.3200	11903.8300	11.7743	11.9038	0
22/04/2025	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
22/04/2025	R035 On 07-August-25			Bond Future	11.0780	11.0531	91.1823	91.3143	49,045
22/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	124.9500	148.6000	0.1250	0.1486	300
22/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	5630.2300	5521.9000	5.6302	5.5219	0
22/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	606.4900	671.8500	0.6065	0.6719	300
22/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	3297.1300	3230.5100	3.2971	3.2305	0
22/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	2392.5000	2513.0200	2.3925	2.5130	0
22/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	1228.0500	1216.5900	1.2281	1.2166	8,500
22/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	2527.4900	2649.9300	2.5275	2.6499	0
22/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	1155.4600	1145.9200	1.1555	1.1459	300
22/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	7926.7400	8064.5500	7.9267	8.0646	0
22/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	116.1600	121.9900	0.1162	0.1220	0
22/04/2025	R035 On 06-November-25			Bond Future	11.2162	11.1902	88.4275	88.5618	0
22/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	188.6100	210.5400	0.1886	0.2105	2,000
22/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	7304.4400	7192.0500	7.3044	7.1921	0
22/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	291.2400	321.0700	0.2912	0.3211	300
22/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	6437.9000	6333.4100	6.4379	6.3334	0
22/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	611.2600	659.9500	0.6113	0.6600	2,000
22/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	4914.2400	4828.6100	4.9142	4.8286	0
22/04/2025	R035 On 06-November-25	10.44	Call	Bond Future	649.8100	700.3800	0.6498	0.7004	2,000
22/04/2025	R035 On 06-November-25	10.44	Put	Bond Future	4787.6000	4703.8500	4.7876	4.7039	0
22/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	854.6300	914.2400	0.8546	0.9142	300
22/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	4226.8400	4152.1300	4.2268	4.1521	0
22/04/2025	R035 On 06-November-25	10.94	Call	Bond Future	1559.7800	1642.3100	1.5598	1.6423	2,000
22/04/2025	R035 On 06-November-25	10.94	Put	Bond Future	3002.5000	2950.7100	3.0025	2.9507	0
22/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	1583.0000	1666.1400	1.5830	1.6661	250
22/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	2972.9200	2921.7400	2.9729	2.9217	0
22/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	2223.3100	2320.4700	2.2233	2.3205	0
22/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	2306.8100	2269.6500	2.3068	2.2697	0
22/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	2905.9100	3013.9000	2.9059	3.0139	0
22/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	1810.3700	1784.0400	1.8104	1.7840	2,000
22/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	2969.0900	3077.9200	2.9691	3.0779	0
22/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	1772.0500	1746.5600	1.7721	1.7466	250
22/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	3698.5200	3815.5500	3.6985	3.8156	0
22/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	1395.5600	1378.2700	1.3956	1.3783	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	4704.8700	4829.7200	4.7049	4.8297	0
22/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	1022.1200	1012.6500	1.0221	1.0127	250
22/04/2025	R035 On 06-November-25	11.99	Call	Bond Future	4854.6700	4980.4200	4.8547	4.9804	0
22/04/2025	R035 On 06-November-25	11.99	Put	Bond Future	977.3000	968.7300	0.9773	0.9687	2,000
22/04/2025	R035 On 05-February-26			Bond Future	11.3653	11.3382	90.1317	90.2684	0
22/04/2025	R035 On 05-February-26	10.44	Call	Bond Future	834.6800	884.3000	0.8347	0.8843	2,000
22/04/2025	R035 On 05-February-26	10.44	Put	Bond Future	5666.8600	5579.7800	5.6669	5.5798	0
22/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	1406.1600	1473.7400	1.4062	1.4737	0
22/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	4369.0100	4299.8900	4.3690	4.2999	0
22/04/2025	R035 On 05-February-26	10.94	Call	Bond Future	1711.0900	1786.2600	1.7111	1.7863	2,000
22/04/2025	R035 On 05-February-26	10.94	Put	Bond Future	3888.4400	3826.9100	3.8884	3.8269	0
22/04/2025	R035 On 05-February-26	12.44	Call	Bond Future	6289.5900	6415.1400	6.2896	6.4151	0
22/04/2025	R035 On 05-February-26	12.44	Put	Bond Future	1098.8300	1087.6800	1.0988	1.0877	2,000
22/04/2025	R035 On 07-May-26			Bond Future	11.5149	11.4866	87.3628	87.5020	0
22/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	1654.5100	1721.4800	1.6545	1.7215	0
22/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	4951.9700	4879.8000	4.9520	4.8798	0
22/04/2025	R038 On 08-May-25			Bond Future	11.5414	11.4975	96.8366	97.1186	8,999
22/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	130.5100	249.1300	0.1305	0.2491	0
22/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	2091.4000	1928.0800	2.0914	1.9281	0
22/04/2025	R038 On 07-August-25			Bond Future	11.6787	11.6330	98.7097	98.9971	0
22/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	805.2000	927.8700	0.8052	0.9279	0
22/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	3616.1200	3451.4300	3.6161	3.4514	0
22/04/2025	R038 On 06-November-25			Bond Future	11.8268	11.7792	95.1190	95.4116	0
22/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	672.6600	756.6600	0.6727	0.7567	1,770
22/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	6081.0300	5872.4400	6.0810	5.8724	0
22/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	1105.8200	1221.2100	1.1058	1.2212	0
22/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	4806.2800	4629.0800	4.8063	4.6291	0
22/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	4578.5600	4811.0300	4.5786	4.8110	0
22/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1566.5900	1506.4700	1.5666	1.5065	1,770
22/04/2025	R038 On 05-February-26			Bond Future	11.9825	11.9328	96.9516	97.2497	0
22/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	1724.9500	1856.0500	1.7250	1.8561	0
22/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	5058.6200	4891.6600	5.0586	4.8917	0
22/04/2025	R038 On 07-May-26			Bond Future	12.1458	12.0940	93.3336	93.6372	0
22/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	1817.7300	1940.4900	1.8177	1.9405	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	6333.3900	6152.5200	6.3334	6.1525	0
22/04/2025	R053 On 08-May-25			Bond Future	11.9041	11.8802	99.0848	99.2737	2,604
22/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	5541.2200	5751.5000	5.5412	5.7515	0
22/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	23.6000	45.0300	0.0236	0.0450	0
22/04/2025	R053 On 07-August-25			Bond Future	12.0285	12.0037	101.0014	101.1939	20,000
22/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	8636.7700	8841.0900	8.6368	8.8411	0
22/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	469.4400	481.2800	0.4694	0.4813	0
22/04/2025	R053 On 06-November-25			Bond Future	12.1611	12.1354	97.0763	97.2722	0
22/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	2097.4000	2212.4200	2.0974	2.2124	0
22/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	5235.3800	5154.4700	5.2354	5.1545	0
22/04/2025	R053 On 05-February-26			Bond Future	12.2992	12.2725	98.9465	99.1461	0
22/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	1603.4900	1688.5600	1.6035	1.6886	0
22/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	7990.7200	7876.2800	7.9907	7.8763	0
22/04/2025	R053 On 07-May-26			Bond Future	12.4424	12.4146	94.9896	95.1928	0
22/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	2390.4900	2486.9400	2.3905	2.4869	0
22/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	8176.0100	8069.2900	8.1760	8.0693	0
22/04/2025	R186 On 08-May-25			Bond Future	8.1897	8.1854	107.5213	107.5278	116,883
22/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	429.6800	440.9200	0.4297	0.4409	0
22/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	6.4700	11.1600	0.0065	0.0112	0
22/04/2025	R186 On 07-August-25			Bond Future	8.2600	8.2548	104.2930	104.2996	114,407
22/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1255.1600	1264.1900	1.2552	1.2642	1,983
22/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	29.4100	31.7900	0.0294	0.0318	0
22/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	1816.3700	1824.3200	1.8164	1.8243	0
22/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	10.5500	11.8500	0.0106	0.0119	0
22/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2521.4000	2528.6300	2.5214	2.5286	0
22/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	3.2300	3.8100	0.0032	0.0038	1,983
22/04/2025	R186 On 06-November-25			Bond Future	8.3714	8.3653	106.2951	106.3016	447
22/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	165.1000	170.6500	0.1651	0.1707	0
22/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	420.9300	419.9900	0.4209	0.4200	0
22/04/2025	R186 On 05-February-26			Bond Future	8.5462	8.5384	103.0365	103.0428	0
22/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	277.4200	283.1000	0.2774	0.2831	0
22/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	373.3500	372.6400	0.3734	0.3726	0
22/04/2025	R186 On 07-May-26			Bond Future	8.8714	8.8607	105.0231	105.0294	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	229.1100	233.7200	0.2291	0.2337	0
22/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	335.9800	334.2700	0.3360	0.3343	0
22/04/2025	R202 On 08-May-25			Bond Future	268.1373	268.3219	268.1373	268.3219	2,157
22/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	4172.6600	3988.0800	4.1727	3.9881	0
22/04/2025	R202 On 07-August-25			Bond Future	268.1366	268.3245	268.1366	268.3245	67
22/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	3463.3800	3275.4600	3.4634	3.2755	0
22/04/2025	R202 On 06-November-25			Bond Future	273.3492	273.5402	273.3492	273.5402	0
22/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	2290.8000	2099.8000	2.2908	2.0998	0
22/04/2025	R202 On 05-February-26			Bond Future	273.3245	273.5198	273.3245	273.5198	0
22/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	4495.5100	4300.1600	4.4955	4.3002	0
22/04/2025	R202 On 07-May-26			Bond Future	278.6599	278.8584	278.6599	278.8584	0
22/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	1109.8500	1308.4400	1.1099	1.3084	0
22/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	R209 On 08-May-25			Bond Future	11.2483	11.2244	69.7888	69.9044	16,743
22/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	3027.3000	3157.3500	3.0273	3.1574	0
22/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	18.2600	32.7600	0.0183	0.0328	0
22/04/2025	R209 On 07-August-25			Bond Future	11.3689	11.3441	71.1387	71.2565	426
22/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	6049.9500	6174.3400	6.0500	6.1743	0
22/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	189.4900	196.1200	0.1895	0.1961	0
22/04/2025	R209 On 06-November-25			Bond Future	11.4993	11.4735	69.3518	69.4716	0
22/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	1594.7500	1673.0000	1.5948	1.6730	0
22/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	2672.1800	2630.6100	2.6722	2.6306	0
22/04/2025	R209 On 05-February-26			Bond Future	11.6365	11.6097	70.6883	70.8103	0
22/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	1093.4700	1149.0300	1.0935	1.1490	0
22/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	4417.0500	4350.6000	4.4171	4.3506	0
22/04/2025	R209 On 07-May-26			Bond Future	11.7802	11.7524	68.8987	69.0229	0
22/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	1464.6900	1523.8200	1.4647	1.5238	0
22/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	4735.8900	4670.7700	4.7359	4.6708	0
22/04/2025	R210 On 08-May-25			Bond Future	246.8988	246.6932	246.8988	246.6932	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
22/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	1131.1600	1336.7900	1.1312	1.3368	0
22/04/2025	R210 On 07-August-25			Bond Future	251.7356	251.5259	251.7356	251.5259	967
22/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	3295.6000	3085.8500	3.2956	3.0859	0
22/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	R210 On 06-November-25			Bond Future	253.1993	252.9857	253.1993	252.9857	0
22/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	1059.2600	845.6800	1.0593	0.8457	0
22/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	R210 On 05-February-26			Bond Future	258.1390	257.9207	258.1390	257.9207	0
22/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	5038.9600	4820.7200	5.0390	4.8207	0
22/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	R210 On 07-May-26			Bond Future	259.6791	259.4576	259.6791	259.4576	0
22/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	4279.1000	4057.6100	4.2791	4.0576	0
22/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
22/04/2025	R213 On 08-May-25			Bond Future	9.6740	9.6801	89.7286	89.7039	89,353
22/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	3347.4700	3335.5800	3.3475	3.3356	0
22/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	8.6700	21.5000	0.0087	0.0215	0
22/04/2025	R213 On 07-August-25			Bond Future	9.7726	9.7791	91.4641	91.4389	17
22/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	7019.9000	6998.9000	7.0199	6.9989	0
22/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	22.8300	27.0600	0.0228	0.0271	0
22/04/2025	R213 On 06-November-25			Bond Future	9.8903	9.8972	89.6667	89.6407	0
22/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	1908.0100	1913.0500	1.9080	1.9131	0
22/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	1310.9400	1341.9500	1.3109	1.3420	0
22/04/2025	R213 On 05-February-26			Bond Future	10.0215	10.0289	91.3950	91.3684	0
22/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	1598.5100	1601.6800	1.5985	1.6017	0
22/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	2073.7000	2103.5200	2.0737	2.1035	0
22/04/2025	R213 On 07-May-26			Bond Future	10.1565	10.1644	89.6032	89.5759	0
22/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1385.3000	1386.4400	1.3853	1.3864	0
22/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	2626.8400	2655.3200	2.6268	2.6553	0
22/04/2025	R214 On 08-May-25			Bond Future	11.7078	11.6839	64.1738	64.2949	15,852
22/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	3373.8800	3507.8300	3.3739	3.5078	0
22/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	14.3900	27.2300	0.0144	0.0272	0
22/04/2025	R214 On 07-August-25			Bond Future	11.8255	11.8007	65.4151	65.5385	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	5603.1900	5733.8400	5.6032	5.7338	0
22/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	275.1300	282.3400	0.2751	0.2823	0
22/04/2025	R214 On 06-November-25			Bond Future	11.9530	11.9274	63.3713	63.4969	0
22/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	1432.5200	1509.1200	1.4325	1.5091	0
22/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	2993.5900	2944.5600	2.9936	2.9446	0
22/04/2025	R214 On 05-February-26			Bond Future	12.0882	12.0616	64.5925	64.7204	0
22/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	972.8300	1025.7400	0.9728	1.0257	0
22/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	5155.4300	5080.4300	5.1554	5.0804	0
22/04/2025	R214 On 07-May-26			Bond Future	12.2219	12.1944	62.5372	62.6675	0
22/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	1540.5700	1603.0500	1.5406	1.6031	0
22/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	4946.8000	4879.0500	4.9468	4.8791	0
22/04/2025	R248 On 08-May-25			Bond Future	11.9692	11.9453	76.7331	76.8785	265,239
22/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	3706.7700	3874.1100	3.7068	3.8741	0
22/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	30.2600	52.1800	0.0303	0.0522	0
22/04/2025	R248 On 07-August-25			Bond Future	12.0942	12.0694	78.2173	78.3655	218,565
22/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	6566.8500	6724.3300	6.5669	6.7243	0
22/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	383.5500	392.8700	0.3836	0.3929	0
22/04/2025	R248 On 06-November-25			Bond Future	12.2289	12.2032	75.2769	75.4278	0
22/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	1354.0000	1434.9600	1.3540	1.4350	0
22/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	4319.2900	4249.4300	4.3193	4.2494	0
22/04/2025	R248 On 05-February-26			Bond Future	12.3719	12.3452	76.7276	76.8811	0
22/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	1077.9400	1138.1200	1.0779	1.1381	0
22/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	6657.9000	6564.5200	6.6579	6.5645	0
22/04/2025	R248 On 07-May-26			Bond Future	12.5132	12.4855	73.7633	73.9197	260
22/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	1712.5500	1783.9500	1.7126	1.7840	0
22/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	6429.5200	6344.5700	6.4295	6.3446	0
22/04/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
22/04/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0