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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
23/04/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	2029 On 08-May-25			Bond Future	136.1842	136.1295	136.1842	136.1295	4,451
23/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	1665.8000	1720.5400	1.6658	1.7205	0
23/04/2025	2029 On 07-August-25			Bond Future	138.8524	138.7962	138.8524	138.7962	4,472
23/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1442.3500	1386.2400	1.4424	1.3862	0
23/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2029 On 06-November-25			Bond Future	140.1124	140.0545	140.1124	140.0545	68
23/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	322.4000	264.5400	0.3224	0.2645	0
23/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2029 On 05-February-26			Bond Future	142.8472	142.7871	142.8472	142.7871	0
23/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	2737.1600	2677.0600	2.7372	2.6771	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2029 On 07-May-26			Bond Future	144.1669	144.1058	144.1669	144.1058	0
23/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	2346.9400	2285.8000	2.3469	2.2858	0
23/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2030 On 08-May-25			Bond Future	9.0230	9.1685	98.3711	97.8363	50,228
23/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	32.4200	9.1900	0.0324	0.0092	800
23/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	1307.0800	1818.5900	1.3071	1.8186	0
23/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	47.3300	14.3800	0.0473	0.0144	300
23/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	1172.2600	1674.0500	1.1723	1.6741	0
23/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	257.7700	111.9000	0.2578	0.1119	1,320
23/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	527.2400	916.1100	0.5272	0.9161	0
23/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	745.8500	424.8800	0.7459	0.4249	800
23/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	169.0900	382.8600	0.1691	0.3829	0
23/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	856.8000	507.1300	0.8568	0.5071	300
23/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	133.8000	318.8700	0.1338	0.3189	0
23/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	1587.2900	1117.1100	1.5873	1.1171	680
23/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	28.7300	93.2900	0.0287	0.0933	0
23/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	1897.5300	1401.5700	1.8975	1.4016	0
23/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	14.4700	53.2500	0.0145	0.0533	300
23/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	3274.0000	2741.7600	3.2740	2.7418	0
23/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	0.4700	2.9700	0.0005	0.0030	0
23/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	3485.4600	2952.2600	3.4855	2.9523	0
23/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	0.2600	1.8000	0.0003	0.0018	800
23/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	4604.1300	4069.4800	4.6041	4.0695	1,640
23/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	0.0100	0.1000	0.0000	0.0001	0
23/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	5911.3000	5376.5600	5.9113	5.3766	2,280
23/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	9793.8500	9259.1100	9.7939	9.2591	0
23/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
23/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	11137.0000	10602.2600	11.1370	10.6023	0
23/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
23/04/2025	2030 On 07-August-25			Bond Future	9.1075	9.2632	96.2638	95.7185	105,371
23/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	394.3600	265.3200	0.3944	0.2653	300
23/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	1768.5800	2184.8300	1.7686	2.1848	0

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23/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	1175.5600	893.7800	1.1756	0.8938	300
23/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	781.0600	1044.5700	0.7811	1.0446	0
23/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	2673.8400	2240.6800	2.6738	2.2407	0
23/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	242.7300	354.8600	0.2427	0.3549	300
23/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	4733.5700	4220.3000	4.7336	4.2203	1,054
23/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	54.0500	86.0700	0.0541	0.0861	0
23/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	6741.9600	6203.3300	6.7420	6.2033	0
23/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	8.7300	15.3900	0.0087	0.0154	0
23/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	9908.2000	9363.0800	9.9082	9.3631	0
23/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.1400	0.3100	0.0001	0.0003	1,054
23/04/2025	2030 On 06-November-25			Bond Future	9.1954	9.3623	98.1125	97.5557	0
23/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	585.5000	434.9900	0.5855	0.4350	300
23/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	2193.7200	2599.9400	2.1937	2.5999	0
23/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	1335.8300	1070.4500	1.3358	1.0705	300
23/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	1253.5300	1544.8800	1.2535	1.5449	0
23/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	1994.8000	1659.5900	1.9948	1.6596	0
23/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	849.4300	1070.9500	0.8494	1.0710	0
23/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	3329.8400	2901.9200	3.3298	2.9019	0
23/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	423.1900	552.0000	0.4232	0.5520	300
23/04/2025	2030 On 05-February-26			Bond Future	9.2948	9.4745	95.9959	95.4277	0
23/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	1883.9300	1578.5700	1.8839	1.5786	0
23/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	1266.8700	1529.7700	1.2669	1.5298	0
23/04/2025	2030 On 07-May-26			Bond Future	9.4167	9.6109	97.8475	97.2675	0
23/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	1606.8300	1334.8500	1.6068	1.3349	0
23/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	1686.8500	1994.8500	1.6869	1.9949	0
23/04/2025	2032 On 08-May-25			Bond Future	9.9406	10.0865	92.6668	91.9931	81,833
23/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	6.5200	1.5200	0.0065	0.0015	300
23/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	2559.3400	3228.0100	2.5593	3.2280	0
23/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	8.6400	2.1100	0.0086	0.0021	800
23/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	2465.4400	3132.5800	2.4654	3.1326	0
23/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	472.5900	246.4900	0.4726	0.2465	300
23/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	661.4300	1109.0000	0.6614	1.1090	0
23/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	518.6500	276.1200	0.5187	0.2761	800
23/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	614.5000	1045.6400	0.6145	1.0456	0

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23/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	1686.3600	1174.6300	1.6864	1.1746	0
23/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	128.5200	290.4600	0.1285	0.2905	300
23/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	4365.6500	3701.9700	4.3657	3.7020	0
23/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	3.6700	13.6600	0.0037	0.0137	0
23/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	4625.7600	3959.3900	4.6258	3.9594	0
23/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	2.5300	9.8300	0.0025	0.0098	800
23/04/2025	2032 On 07-August-25			Bond Future	10.0447	10.1981	94.4594	93.7725	80,238
23/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	309.6000	205.7800	0.3096	0.2058	300
23/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	3269.5600	3852.6000	3.2696	3.8526	0
23/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	1040.2600	778.0800	1.0403	0.7781	300
23/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	1694.3700	2119.0500	1.6944	2.1191	0
23/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	2959.7200	2469.2900	2.9597	2.4693	0
23/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	547.0000	743.4300	0.5470	0.7434	300
23/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	8351.2800	7678.8600	8.3513	7.6789	0
23/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	23.2400	37.6800	0.0232	0.0377	0
23/04/2025	2032 On 06-November-25			Bond Future	10.1617	10.3234	92.1123	91.4113	0
23/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	529.7300	393.2200	0.5297	0.3932	300
23/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	3924.2000	4488.7000	3.9242	4.4887	0
23/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	1281.8800	1020.5100	1.2819	1.0205	300
23/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	2430.5600	2870.2000	2.4306	2.8702	0
23/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	2504.7600	2106.9500	2.5048	2.1070	0
23/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	1388.3900	1691.5900	1.3884	1.6916	0
23/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	3907.6600	3407.4900	3.9077	3.4075	0
23/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	803.9100	1004.7500	0.8039	1.0048	300
23/04/2025	2032 On 05-February-26			Bond Future	10.2884	10.4592	93.8881	93.1728	0
23/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	1852.4400	1538.7600	1.8524	1.5388	0
23/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	2394.7800	2796.3700	2.3948	2.7964	0
23/04/2025	2032 On 07-May-26			Bond Future	10.4248	10.6055	91.5378	90.8079	0
23/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	1818.3700	1522.0800	1.8184	1.5221	0
23/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	2984.1100	3417.6500	2.9841	3.4177	0
23/04/2025	2033 On 08-May-25			Bond Future	127.2654	127.2530	127.2654	127.2530	9,669
23/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	3354.5900	3367.0500	3.3546	3.3671	0
23/04/2025	2033 On 07-August-25			Bond Future	129.7588	129.7458	129.7588	129.7458	1,648

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23/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	1108.8100	1095.8300	1.1088	1.0958	0
23/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2033 On 06-November-25			Bond Future	130.7420	130.7285	130.7420	130.7285	0
23/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	2397.9800	2411.4800	2.3980	2.4115	0
23/04/2025	2033 On 05-February-26			Bond Future	133.2939	133.2791	133.2939	133.2791	0
23/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	413.9200	399.1300	0.4139	0.3991	0
23/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2033 On 07-May-26			Bond Future	134.3246	134.3096	134.3246	134.3096	0
23/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	835.3700	850.3900	0.8354	0.8504	0
23/04/2025	2037 On 08-May-25			Bond Future	11.3604	11.5023	84.0855	83.3032	27,975
23/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	0.1400	0.0300	0.0001	0.0000	300
23/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	4976.9300	5759.0500	4.9769	5.7591	0
23/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	72.3800	26.5500	0.0724	0.0266	300
23/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	2106.9200	2843.3200	2.1069	2.8433	0
23/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	976.4600	574.3100	0.9765	0.5743	0
23/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	426.1100	806.1900	0.4261	0.8062	300
23/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	4736.3700	3963.2900	4.7364	3.9633	0
23/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	2.7000	11.8500	0.0027	0.0119	0
23/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	6242.3800	5461.2600	6.2424	5.4613	15,000
23/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	0.2200	1.3300	0.0002	0.0013	0
23/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	9832.8200	9050.5900	9.8328	9.0506	7,500
23/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	10063.3800	9281.1500	10.0634	9.2812	7,500
23/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2037 On 07-August-25			Bond Future	11.4943	11.6421	81.4512	80.6537	128,270
23/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	61.1300	35.6000	0.0611	0.0356	2,541
23/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	6686.0100	7457.9200	6.6860	7.4579	0
23/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	118.6900	72.8800	0.1187	0.0729	300
23/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	5781.4100	6533.0400	5.7814	6.5330	0
23/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	143.5300	89.5200	0.1435	0.0895	2,341
23/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	5508.5700	6252.0000	5.5086	6.2520	0
23/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	198.2700	127.0400	0.1983	0.1270	200

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23/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	5031.0400	5757.2500	5.0310	5.7573	0
23/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	593.4500	419.5800	0.5935	0.4196	300
23/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	3341.9900	3965.5600	3.3420	3.9656	0
23/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	710.0200	510.6600	0.7100	0.5107	0
23/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	3061.4700	3659.5500	3.0615	3.6596	2,541
23/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	1497.6800	1158.4300	1.4977	1.1584	0
23/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	1902.5600	2360.7500	1.9026	2.3608	2,541
23/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	1580.6700	1229.1400	1.5807	1.2291	7,500
23/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	1821.6600	2267.5700	1.8217	2.2676	7,500
23/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	2780.5700	2286.8700	2.7806	2.2869	0
23/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	1037.7900	1341.5300	1.0378	1.3415	2,541
23/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	2816.9000	2319.7200	2.8169	2.3197	0
23/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	1021.4500	1321.7100	1.0215	1.3217	300
23/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	4143.3800	3542.9000	4.1434	3.5429	0
23/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	586.1800	783.1400	0.5862	0.7831	2,541
23/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	7814.1100	7074.7000	7.8141	7.0747	0
23/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	135.5000	193.5300	0.1355	0.1935	0
23/04/2025	2037 On 06-November-25			Bond Future	11.6284	11.7824	83.0152	82.2015	0
23/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	319.9300	231.4700	0.3199	0.2315	300
23/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	6651.2300	7376.4500	6.6512	7.3765	0
23/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	922.1100	717.9500	0.9221	0.7180	300
23/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	4365.9300	4975.4500	4.3659	4.9755	0
23/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	2383.6600	1992.8200	2.3837	1.9928	0
23/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	2375.1500	2797.9900	2.3752	2.7980	0
23/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	4125.7800	3594.3900	4.1258	3.5944	0
23/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	1364.3700	1646.6600	1.3644	1.6467	300
23/04/2025	2037 On 05-February-26			Bond Future	11.7720	11.9326	80.3568	79.5268	0
23/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	635.9100	496.6100	0.6359	0.4966	1,930
23/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	6786.5400	7477.2400	6.7865	7.4772	0
23/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	951.2600	760.6400	0.9513	0.7606	1,970
23/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	5676.3300	6315.7100	5.6763	6.3157	0
23/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1462.2000	1200.7000	1.4622	1.2007	0
23/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	4519.1200	5087.6200	4.5191	5.0876	0
23/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	1797.7900	1496.0200	1.7978	1.4960	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	3983.5300	4511.7600	3.9835	4.5118	1,930
23/04/2025	2037 On 05-February-26	11.40	Call	Bond Future	1888.3100	1576.3600	1.8883	1.5764	1,030
23/04/2025	2037 On 05-February-26	11.40	Put	Bond Future	3858.2300	4376.2800	3.8582	4.3763	0
23/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	3100.3900	2673.5900	3.1004	2.6736	0
23/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	2643.9700	3047.1700	2.6440	3.0472	1,930
23/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	4402.0900	3883.8400	4.4021	3.8838	0
23/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	1866.5700	2178.3200	1.8666	2.1783	1,970
23/04/2025	2037 On 05-February-26	12.73	Call	Bond Future	6032.8600	5430.3500	6.0329	5.4304	0
23/04/2025	2037 On 05-February-26	12.73	Put	Bond Future	1254.2100	1481.7000	1.2542	1.4817	1,030
23/04/2025	2037 On 07-May-26			Bond Future	11.9270	12.0946	81.9060	81.0593	0
23/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	1855.4100	1568.0300	1.8554	1.5680	0
23/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	5031.2600	5590.5700	5.0313	5.5906	0
23/04/2025	2038 On 08-May-25			Bond Future	138.4992	138.4839	138.4992	138.4839	553
23/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	1180.8300	1196.1400	1.1808	1.1961	0
23/04/2025	2038 On 07-August-25			Bond Future	139.0780	139.0639	139.0780	139.0639	2,397
23/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	482.0400	496.1000	0.4820	0.4961	0
23/04/2025	2038 On 06-November-25			Bond Future	141.7829	141.7671	141.7829	141.7671	0
23/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	2097.1300	2112.9100	2.0971	2.1129	0
23/04/2025	2038 On 05-February-26			Bond Future	142.3733	142.3574	142.3733	142.3574	0
23/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	826.6900	842.6400	0.8267	0.8426	0
23/04/2025	2038 On 07-May-26			Bond Future	145.1534	145.1360	145.1534	145.1360	0
23/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	623.3900	606.0100	0.6234	0.6060	0
23/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2040 On 08-May-25			Bond Future	11.7158	11.8426	83.6627	82.9148	17,006
23/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	5165.2400	4424.0000	5.1652	4.4240	0
23/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	2.1200	8.7300	0.0021	0.0087	0
23/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	5804.1800	5059.2100	5.8042	5.0592	15,000
23/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	0.7800	3.6600	0.0008	0.0037	0
23/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	9279.2700	8531.4300	9.2793	8.5314	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
23/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
23/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	9622.9100	8875.0700	9.6229	8.8751	7,500
23/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
23/04/2025	2040 On 07-August-25			Bond Future	11.8523	11.9843	80.7696	80.0071	44,990
23/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	107.6300	69.4900	0.1076	0.0695	400
23/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	6596.5500	7320.8500	6.5966	7.3209	0
23/04/2025	2040 On 07-August-25	11.00	Call	Bond Future	225.4600	153.4800	0.2255	0.1535	250
23/04/2025	2040 On 07-August-25	11.00	Put	Bond Future	5422.4600	6112.9200	5.4225	6.1129	0
23/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	738.1700	552.0600	0.7382	0.5521	180
23/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	3435.4500	4011.7800	3.4355	4.0118	0
23/04/2025	2040 On 07-August-25	11.70	Call	Bond Future	1421.1500	1123.0700	1.4212	1.1231	250
23/04/2025	2040 On 07-August-25	11.70	Put	Bond Future	2314.4500	2778.8100	2.3145	2.7788	0
23/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	2354.6400	1943.2800	2.3546	1.9433	220
23/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	1502.1300	1853.2100	1.5021	1.8532	400
23/04/2025	2040 On 07-August-25	12.40	Call	Bond Future	3901.7300	3362.4000	3.9017	3.3624	0
23/04/2025	2040 On 07-August-25	12.40	Put	Bond Future	808.1800	1031.2900	0.8082	1.0313	250
23/04/2025	2040 On 07-August-25	12.60	Call	Bond Future	4762.6000	4173.2600	4.7626	4.1733	0
23/04/2025	2040 On 07-August-25	12.60	Put	Bond Future	584.3000	757.4000	0.5843	0.7574	220
23/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	7930.5000	7233.8200	7.9305	7.2338	0
23/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	183.1900	248.9500	0.1832	0.2490	0
23/04/2025	2040 On 06-November-25			Bond Future	11.9883	12.1256	82.3204	81.5425	292
23/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	2075.2200	1742.5700	2.0752	1.7426	0
23/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	2928.3200	3373.6300	2.9283	3.3736	0
23/04/2025	2040 On 05-February-26			Bond Future	12.1333	12.2763	79.3980	78.6044	0
23/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	1465.0800	1227.2900	1.4651	1.2273	0
23/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	5187.4600	5743.2900	5.1875	5.7433	0
23/04/2025	2040 On 05-February-26	11.82	Call	Bond Future	2226.0800	1909.3300	2.2261	1.9093	475
23/04/2025	2040 On 05-February-26	11.82	Put	Bond Future	4006.9800	4483.8500	4.0070	4.4839	0
23/04/2025	2040 On 05-February-26	13.23	Call	Bond Future	7033.5900	6438.4500	7.0336	6.4385	0
23/04/2025	2040 On 05-February-26	13.23	Put	Bond Future	1242.2800	1440.7600	1.2423	1.4408	475
23/04/2025	2040 On 07-May-26			Bond Future	12.2883	12.4373	80.9286	80.1190	0
23/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	1950.2600	1676.5500	1.9503	1.6766	0
23/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	5447.7900	5983.6800	5.4478	5.9837	0
23/04/2025	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
23/04/2025	2044 On 08-May-25			Bond Future	11.8751	12.0119	79.1549	78.3378	72,572
23/04/2025	2044 On 08-May-25		Put	Bond Future	20845.0600	21662.2400	20.8451	21.6622	0
23/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	9,000
23/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	6605.5700	7422.7400	6.6056	7.4227	0
23/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.0300	0.0100	0.0000	0.0000	2,490
23/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	6126.0300	6943.1900	6.1260	6.9432	0
23/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	17.2600	5.5200	0.0173	0.0055	9,000
23/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	3291.5300	4096.9700	3.2915	4.0970	0
23/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	218.2800	98.7400	0.2183	0.0987	0
23/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	1594.9400	2292.5800	1.5949	2.2926	2,490
23/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	416.1400	209.9700	0.4161	0.2100	0
23/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	1115.1500	1726.1600	1.1152	1.7262	9,000
23/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	3106.4700	2369.9900	3.1065	2.3700	0
23/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	45.5500	126.2500	0.0456	0.1263	2,490
23/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	4835.0300	4031.8900	4.8350	4.0319	0
23/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	4.9100	18.9500	0.0049	0.0190	0
23/04/2025	2044 On 07-August-25			Bond Future	12.0072	12.1493	76.3000	75.4669	32,051
23/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	24.6400	13.8100	0.0246	0.0138	9,000
23/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	8929.2000	9751.4800	8.9292	9.7515	0
23/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	357.2300	243.8000	0.3572	0.2438	9,000
23/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	4732.7100	5452.3900	4.7327	5.4524	0
23/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	1412.8100	1090.8500	1.4128	1.0909	0
23/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	2351.4600	2862.6100	2.3515	2.8626	9,000
23/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	7483.0200	6734.0200	7.4830	6.7340	0
23/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	221.0200	305.1300	0.2210	0.3051	0
23/04/2025	2044 On 06-November-25			Bond Future	12.1382	12.2859	77.7650	76.9151	0
23/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	1867.8300	1537.2700	1.8678	1.5373	0
23/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	3391.5700	3910.9700	3.3916	3.9110	0
23/04/2025	2044 On 05-February-26			Bond Future	12.2773	12.4310	74.8800	74.0131	0
23/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	1327.3700	1087.9500	1.3274	1.0880	0
23/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	5600.0200	6227.5800	5.6000	6.2276	0
23/04/2025	2044 On 07-May-26			Bond Future	12.4252	12.5852	76.3234	75.4391	0
23/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	1954.0800	1657.6100	1.9541	1.6576	0
23/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	5582.4700	6170.2900	5.5825	6.1703	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2025	2046 On 08-May-25			Bond Future	117.7886	117.7760	117.7886	117.7760	8,068
23/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	4181.3700	4194.0100	4.1814	4.1940	0
23/04/2025	2046 On 07-August-25			Bond Future	120.0964	120.0832	120.0964	120.0832	11,914
23/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	1406.4000	1393.2200	1.4064	1.3932	0
23/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2046 On 06-November-25			Bond Future	120.1683	120.1548	120.1683	120.1548	0
23/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	5241.7200	5255.1700	5.2417	5.2552	0
23/04/2025	2046 On 05-February-26			Bond Future	122.5133	122.4988	122.5133	122.4988	0
23/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	863.3200	848.7700	0.8633	0.8488	0
23/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2046 On 07-May-26			Bond Future	122.5954	122.5815	122.5954	122.5815	0
23/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	2354.5800	2368.5200	2.3546	2.3685	0
23/04/2025	2050 On 08-May-25			Bond Future	119.3399	118.7404	119.3399	118.7404	7,305
23/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	1820.1300	2419.6200	1.8201	2.4196	0
23/04/2025	2050 On 07-August-25			Bond Future	119.2996	118.6903	119.2996	118.6903	9,188
23/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	590.4500	1199.6700	0.5905	1.1997	0
23/04/2025	2050 On 06-November-25			Bond Future	121.6199	120.9975	121.6199	120.9975	0
23/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	2800.0800	3422.4600	2.8001	3.4225	0
23/04/2025	2050 On 05-February-26			Bond Future	121.5689	120.9348	121.5689	120.9348	0
23/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	1251.0600	1885.2000	1.2511	1.8852	0
23/04/2025	2050 On 07-May-26			Bond Future	123.9427	123.2953	123.9427	123.2953	0
23/04/2025	2050 On 07-May-26	124.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	127.2600	774.6700	0.1273	0.7747	0
23/04/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	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
23/04/2025	8657 On 21-December-26			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
23/04/2025	AL37 On 08-May-25			Index Future	1097.4150		1090.5780	1097.4150	1,090.5780	0
23/04/2025	AL37 On 07-August-25			Index Future	1118.6430		1111.6740	1118.6430	1,111.6740	0
23/04/2025	AL37 On 06-November-25			Index Future	1140.1340		1133.0280	1140.1340	1,133.0280	0
23/04/2025	AL37 On 05-February-26			Index Future	1162.1280		1154.8830	1162.1280	1,154.8830	0
23/04/2025	AL37 On 07-May-26			Index Future	1184.5760		1177.1890	1184.5760	1,177.1890	0
23/04/2025	AL7T On 08-May-25			Index Future	1287.7740		1276.5240	1287.7740	1,276.5240	0
23/04/2025	AL7T On 07-August-25			Index Future	1312.6850		1301.2160	1312.6850	1,301.2160	0
23/04/2025	AL7T On 06-November-25			Index Future	1337.9040		1326.2120	1337.9040	1,326.2120	0
23/04/2025	AL7T On 05-February-26			Index Future	1363.7130		1351.7920	1363.7130	1,351.7920	0
23/04/2025	AL7T On 07-May-26			Index Future	1390.0550		1377.9020	1390.0550	1,377.9020	0
23/04/2025	ALBI On 08-May-25			Index Future	1110.2120		1102.0480	1110.2120	1,102.0480	92
23/04/2025	ALBI On 07-August-25			Index Future	1131.6880		1123.3660	1131.6880	1,123.3660	15
23/04/2025	ALBI On 06-November-25			Index Future	1153.4300		1144.9450	1153.4300	1,144.9450	0
23/04/2025	ALBI On 05-February-26			Index Future	1175.6800		1167.0300	1175.6800	1,167.0300	0
23/04/2025	ALBI On 07-May-26			Index Future	1198.3900		1189.5700	1198.3900	1,189.5700	0
23/04/2025	C002 On 31-March-32			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
23/04/2025	C007 On 31-January-37			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
23/04/2025	C030 On 31-January-30			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
23/04/2025	C035 On 28-February-35			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
23/04/2025	C038 On 31-January-38			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
23/04/2025	C040 On 06-October-15			Price Contribution	100.0000		100.0000	0.0000	100.0000	0
23/04/2025	C040 On 31-January-40			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
23/04/2025	C044 On 31-January-44			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
23/04/2025	C048 On 28-February-48			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
23/04/2025	C050 On 31-December-50			Price Contribution	100.0000		100.0000	0.0000	0.0000	0
23/04/2025	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
23/04/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
23/04/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	C2I9 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
23/04/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	ES33 On 08-May-25			Bond Future	11.5280	11.6758	79.9602	79.2970	0
23/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5188.1700	4524.9800	5.1882	4.5250	0
23/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	ES33 On 07-August-25			Bond Future	11.6819	11.8366	81.5268	80.8504	0
23/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	7722.1500	7045.8200	7.7222	7.0458	0
23/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	ES33 On 06-November-25			Bond Future	11.8535	12.0157	79.3163	78.6260	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	666.1100	0.0000	0.6661	0.0000	0
23/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	24.2800	0.0000	0.0243	0
23/04/2025	ES33 On 05-February-26			Bond Future	12.0405	12.2109	80.8636	80.1592	0
23/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	2331.8300	3036.3100	2.3318	3.0363	0
23/04/2025	ES33 On 07-May-26			Bond Future	12.2339	12.4130	78.6444	77.9255	0
23/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	2236.1600	2955.0600	2.2362	2.9551	0
23/04/2025	ES42 On 08-May-25			Bond Future	12.1554	12.2923	74.4034	73.6400	0
23/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	5772.4600	5009.0800	5.7725	5.0091	0
23/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	ES42 On 07-August-25			Bond Future	12.2915	12.4336	75.8611	75.0826	0
23/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	7588.8900	6810.4100	7.5889	6.8104	0
23/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	ES42 On 06-November-25			Bond Future	12.4384	12.5864	73.0711	72.2767	0
23/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	262.7800	1057.1800	0.2628	1.0572	0
23/04/2025	ES42 On 05-February-26			Bond Future	12.5902	12.7443	74.4960	73.6854	0
23/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	4103.7200	4914.2800	4.1037	4.9143	0
23/04/2025	ES42 On 07-May-26			Bond Future	12.7512	12.9118	71.6840	70.8570	0
23/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2957.4300	3784.4300	2.9574	3.7844	0
23/04/2025	GOVI On 08-May-25			GOVI	1094.0400	1086.1700	1094.0400	1,086.1700	315
23/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	720400.0000	641700.0000	72.0400	64.1700	0
23/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	GOVI On 07-August-25			GOVI	1115.2030	1107.1800	1115.2030	1,107.1800	380
23/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1042030.0000	961800.0000	104.2030	96.1800	0
23/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	GOVI On 06-November-25			GOVI	1136.6280	1128.4490	1136.6280	1,128.4490	0
23/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	246280.0000	164490.0000	24.6280	16.4490	0
23/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	GOVI On 05-February-26			GOVI	1158.5540	1150.2150	1158.5540	1,150.2150	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	85540.0000	2150.0000	8.5540	0.2150	0
23/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	GOVI On 07-May-26			GOVI	1180.9330	1172.4310	1180.9330	1,172.4310	0
23/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	39330.0000	0.0000	3.9330	0.0000	0
23/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	45690.0000	0.0000	4.5690	0
23/04/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
23/04/2025	IGOV On 08-May-25			Index Future	374.6180	374.2260	374.6180	374.2260	38
23/04/2025	IGOV On 07-August-25			Index Future	381.9570	381.5580	381.9570	381.5580	851
23/04/2025	IGOV On 06-November-25			Index Future	389.3860	388.9780	389.3860	388.9780	0
23/04/2025	IGOV On 05-February-26			Index Future	396.9870	396.5700	396.9870	396.5700	0
23/04/2025	IGOV On 07-May-26			Index Future	404.7430	404.3170	404.7430	404.3170	0
23/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
23/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
23/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
23/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
23/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
23/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
23/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
23/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
23/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
23/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
23/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
23/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
23/04/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
23/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
23/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
23/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
23/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
23/04/2025	R033 On 08-May-25			Bond Future	10.0505	10.1811	100.8823	100.1868	3,470
23/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	1609.2700	1087.3800	1.6093	1.0874	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	128.8600	302.4800	0.1289	0.3025	0
23/04/2025	R033 On 07-August-25			Bond Future	10.1537	10.2907	102.8338	102.1247	6,781
23/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	2041.8800	1648.7300	2.0419	1.6487	0
23/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	1130.7000	1446.6700	1.1307	1.4467	0
23/04/2025	R033 On 06-November-25			Bond Future	10.2686	10.4127	99.7647	99.0410	0
23/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	2199.1200	1837.9500	2.1991	1.8380	0
23/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	1889.8600	2252.4400	1.8899	2.2524	0
23/04/2025	R033 On 05-February-26			Bond Future	10.3920	10.5437	101.6879	100.9494	0
23/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	2709.7500	2330.6200	2.7098	2.3306	0
23/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	2231.6300	2591.0000	2.2316	2.5910	0
23/04/2025	R033 On 07-May-26			Bond Future	10.5239	10.6838	98.6038	97.8503	0
23/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	2375.2700	2038.7200	2.3753	2.0387	0
23/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	3059.6600	3476.6700	3.0597	3.4767	0
23/04/2025	R035 On 08-May-25			Bond Future	10.8127	10.9539	90.2216	89.4521	45,165
23/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	0.5700	0.1100	0.0006	0.0001	300
23/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	4143.6200	4912.7000	4.1436	4.9127	0
23/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	55.2700	18.8400	0.0553	0.0188	150
23/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	2130.9000	2864.0100	2.1309	2.8640	0
23/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	169.7200	69.8500	0.1697	0.0699	300
23/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	1458.1100	2127.7800	1.4581	2.1278	0
23/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	1089.5500	655.6500	1.0896	0.6557	0
23/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	341.3100	676.9500	0.3413	0.6770	150
23/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	1325.5100	834.9400	1.3255	0.8349	0
23/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	252.9000	531.8700	0.2529	0.5319	300
23/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	3470.1100	2738.2200	3.4701	2.7382	400
23/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	15.8300	53.4800	0.0158	0.0535	0
23/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	4691.1200	3930.4000	4.6911	3.9304	0
23/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	2.5900	11.4100	0.0026	0.0114	150
23/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	5095.8800	4331.5300	5.0959	4.3315	0
23/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	1.3600	6.5500	0.0014	0.0066	0
23/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	9575.6600	8806.1200	9.5757	8.8061	0
23/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
23/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	12543.8600	11774.3200	12.5439	11.7743	0
23/04/2025	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
23/04/2025	R035 On 07-August-25			Bond Future	10.9307	11.0780	91.9669	91.1823	49,963
23/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	194.9200	124.9500	0.1949	0.1250	300
23/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	4915.6300	5630.2300	4.9156	5.6302	0
23/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	828.9400	606.4900	0.8289	0.6065	300
23/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	2735.0100	3297.1300	2.7350	3.2971	0
23/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	2892.8800	2392.5000	2.8929	2.3925	0
23/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	943.8600	1228.0500	0.9439	1.2281	8,500
23/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	3041.1300	2527.4900	3.0411	2.5275	0
23/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	884.5300	1155.4600	0.8845	1.1555	300
23/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	8673.9600	7926.7400	8.6740	7.9267	0
23/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	78.8100	116.1600	0.0788	0.1162	0
23/04/2025	R035 On 06-November-25			Bond Future	11.0622	11.2162	89.2281	88.4275	0
23/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	265.7500	188.6100	0.2658	0.1886	2,000
23/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	6581.0100	7304.4400	6.5810	7.3044	0
23/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	399.3300	291.2400	0.3993	0.2912	300
23/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	5745.4200	6437.9000	5.7454	6.4379	0
23/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	797.9400	611.2600	0.7979	0.6113	2,000
23/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	4300.3500	4914.2400	4.3004	4.9142	0
23/04/2025	R035 On 06-November-25	10.44	Call	Bond Future	844.7000	649.8100	0.8447	0.6498	2,000
23/04/2025	R035 On 06-November-25	10.44	Put	Bond Future	4181.9200	4787.6000	4.1819	4.7876	0
23/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	1089.7000	854.6300	1.0897	0.8546	300
23/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	3661.3400	4226.8400	3.6613	4.2268	0
23/04/2025	R035 On 06-November-25	10.94	Call	Bond Future	1904.5800	1559.7800	1.9046	1.5598	2,000
23/04/2025	R035 On 06-November-25	10.94	Put	Bond Future	2546.7300	3002.5000	2.5467	3.0025	0
23/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	1930.8700	1583.0000	1.9309	1.5830	250
23/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	2520.2200	2972.9200	2.5202	2.9729	0
23/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	2645.8300	2223.3100	2.6458	2.2233	0
23/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	1928.7600	2306.8100	1.9288	2.3068	0
23/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	3391.8600	2905.9100	3.3919	2.9059	0
23/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	1495.7500	1810.3700	1.4958	1.8104	2,000
23/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	3460.2500	2969.0900	3.4603	2.9691	0
23/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	1462.6400	1772.0500	1.4626	1.7721	250
23/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	4243.2500	3698.5200	4.2433	3.6985	0
23/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	1139.7200	1395.5600	1.1397	1.3956	300

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	5307.6500	4704.8700	5.3077	4.7049	0
23/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	824.3300	1022.1200	0.8243	1.0221	250
23/04/2025	R035 On 06-November-25	11.99	Call	Bond Future	5464.8100	4854.6700	5.4648	4.8547	0
23/04/2025	R035 On 06-November-25	11.99	Put	Bond Future	786.8700	977.3000	0.7869	0.9773	2,000
23/04/2025	R035 On 05-February-26			Bond Future	11.2041	11.3653	90.9484	90.1317	0
23/04/2025	R035 On 05-February-26	10.44	Call	Bond Future	1040.6800	834.6800	1.0407	0.8347	2,000
23/04/2025	R035 On 05-February-26	10.44	Put	Bond Future	5056.1100	5666.8600	5.0561	5.6669	0
23/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	1698.1400	1406.1600	1.6981	1.4062	0
23/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	3844.2400	4369.0100	3.8442	4.3690	0
23/04/2025	R035 On 05-February-26	10.94	Call	Bond Future	2041.2500	1711.0900	2.0413	1.7111	2,000
23/04/2025	R035 On 05-February-26	10.94	Put	Bond Future	3401.8500	3888.4400	3.4019	3.8884	0
23/04/2025	R035 On 05-February-26	12.44	Call	Bond Future	6925.5100	6289.5900	6.9255	6.2896	0
23/04/2025	R035 On 05-February-26	12.44	Put	Bond Future	918.0000	1098.8300	0.9180	1.0988	2,000
23/04/2025	R035 On 07-May-26			Bond Future	11.3463	11.5149	88.1960	87.3628	0
23/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	1957.4600	1654.5100	1.9575	1.6545	0
23/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	4421.7600	4951.9700	4.4218	4.9520	0
23/04/2025	R038 On 08-May-25			Bond Future	11.3997	11.5414	97.7512	96.8366	8,877
23/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	302.9700	130.5100	0.3030	0.1305	0
23/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	1349.2600	2091.4000	1.3493	2.0914	0
23/04/2025	R038 On 07-August-25			Bond Future	11.5311	11.6787	99.6422	98.7097	122
23/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	1094.5500	805.2000	1.0946	0.8052	0
23/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	2973.0200	3616.1200	2.9730	3.6161	0
23/04/2025	R038 On 06-November-25			Bond Future	11.6727	11.8268	96.0704	95.1190	0
23/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	882.6000	672.6600	0.8826	0.6727	1,770
23/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	5339.5800	6081.0300	5.3396	6.0810	0
23/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	1402.8500	1105.8200	1.4029	1.1058	0
23/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	4151.9200	4806.2800	4.1519	4.8063	0
23/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	5240.0200	4578.5600	5.2400	4.5786	0
23/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1276.6600	1566.5900	1.2767	1.5666	1,770
23/04/2025	R038 On 05-February-26			Bond Future	11.8217	11.9825	97.9221	96.9516	0
23/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	2081.5600	1724.9500	2.0816	1.7250	0
23/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	4444.7500	5058.6200	4.4448	5.0586	0
23/04/2025	R038 On 07-May-26			Bond Future	11.9778	12.1458	94.3236	93.3336	0
23/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	2157.4500	1817.7300	2.1575	1.8177	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	5683.0900	6333.3900	5.6831	6.3334	0
23/04/2025	R053 On 08-May-25			Bond Future	11.7730	11.9041	100.1310	99.0848	2,604
23/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	6570.1800	5541.2200	6.5702	5.5412	0
23/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	6.4500	23.6000	0.0065	0.0236	0
23/04/2025	R053 On 07-August-25			Bond Future	11.8923	12.0285	102.0679	101.0014	20,000
23/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	9581.5600	8636.7700	9.5816	8.6368	0
23/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	347.7400	469.4400	0.3477	0.4694	0
23/04/2025	R053 On 06-November-25			Bond Future	12.0194	12.1611	98.1643	97.0763	0
23/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	2522.9900	2097.4000	2.5230	2.0974	0
23/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	4572.9900	5235.3800	4.5730	5.2354	0
23/04/2025	R053 On 05-February-26			Bond Future	12.1516	12.2992	100.0564	98.9465	0
23/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	1928.8700	1603.4900	1.9289	1.6035	0
23/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	7206.2600	7990.7200	7.2063	7.9907	0
23/04/2025	R053 On 07-May-26			Bond Future	12.2887	12.4424	96.1217	94.9896	0
23/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	2784.0600	2390.4900	2.7841	2.3905	0
23/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	7437.5200	8176.0100	7.4375	8.1760	0
23/04/2025	R186 On 08-May-25			Bond Future	8.0837	8.1897	107.6819	107.5213	106,209
23/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	584.9100	429.6800	0.5849	0.4297	0
23/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	1.0900	6.4700	0.0011	0.0065	0
23/04/2025	R186 On 07-August-25			Bond Future	8.1328	8.2600	104.4569	104.2930	123,766
23/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1408.2400	1255.1600	1.4082	1.2552	1,983
23/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	18.5900	29.4100	0.0186	0.0294	0
23/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	1976.2100	1816.3700	1.9762	1.8164	0
23/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	6.4900	10.5500	0.0065	0.0106	0
23/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2684.0200	2521.4000	2.6840	2.5214	0
23/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	1.9500	3.2300	0.0020	0.0032	1,983
23/04/2025	R186 On 06-November-25			Bond Future	8.2126	8.3714	106.4632	106.2951	447
23/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	232.1600	165.1000	0.2322	0.1651	0
23/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	319.8300	420.9300	0.3198	0.4209	0
23/04/2025	R186 On 05-February-26			Bond Future	8.3377	8.5462	103.2087	103.0365	0
23/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	362.4300	277.4200	0.3624	0.2774	0
23/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	286.1100	373.3500	0.2861	0.3734	0
23/04/2025	R186 On 07-May-26			Bond Future	8.5721	8.8714	105.1995	105.0231	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	315.3300	229.1100	0.3153	0.2291	0
23/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	245.7700	335.9800	0.2458	0.3360	0
23/04/2025	R202 On 08-May-25			Bond Future	268.5499	268.1373	268.5499	268.1373	1,837
23/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	3760.0800	4172.6600	3.7601	4.1727	0
23/04/2025	R202 On 07-August-25			Bond Future	268.5568	268.1366	268.5568	268.1366	387
23/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	3043.2200	3463.3800	3.0432	3.4634	0
23/04/2025	R202 On 06-November-25			Bond Future	273.7804	273.3492	273.7804	273.3492	0
23/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	1859.5900	2290.8000	1.8596	2.2908	0
23/04/2025	R202 On 05-February-26			Bond Future	273.7637	273.3245	273.7637	273.3245	0
23/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	4056.3200	4495.5100	4.0563	4.4955	0
23/04/2025	R202 On 07-May-26			Bond Future	279.1098	278.6599	279.1098	278.6599	0
23/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	1559.8000	1109.8500	1.5598	1.1099	0
23/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	R209 On 08-May-25			Bond Future	11.1023	11.2483	70.4990	69.7888	16,743
23/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	3723.4700	3027.3000	3.7235	3.0273	0
23/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	4.2800	18.2600	0.0043	0.0183	0
23/04/2025	R209 On 07-August-25			Bond Future	11.2173	11.3689	71.8628	71.1387	921
23/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	6716.6400	6049.9500	6.7166	6.0500	0
23/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	132.1400	189.4900	0.1321	0.1895	0
23/04/2025	R209 On 06-November-25			Bond Future	11.3416	11.4993	70.0905	69.3518	0
23/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	1930.1600	1594.7500	1.9302	1.5948	0
23/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	2268.9200	2672.1800	2.2689	2.6722	0
23/04/2025	R209 On 05-February-26			Bond Future	11.4724	11.6365	71.4417	70.6883	0
23/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	1336.3500	1093.4700	1.3364	1.0935	0
23/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	3906.4700	4417.0500	3.9065	4.4171	0
23/04/2025	R209 On 07-May-26			Bond Future	11.6094	11.7802	69.6672	68.8987	0
23/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	1737.4900	1464.6900	1.7375	1.4647	0
23/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	4240.1300	4735.8900	4.2401	4.7359	0
23/04/2025	R210 On 08-May-25			Bond Future	246.8976	246.8988	246.8976	246.8988	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
23/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	1132.3700	1131.1600	1.1324	1.1312	0
23/04/2025	R210 On 07-August-25			Bond Future	251.7349	251.7356	251.7349	251.7356	967
23/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	3294.8500	3295.6000	3.2949	3.2956	0
23/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	R210 On 06-November-25			Bond Future	253.1993	253.1993	253.1993	253.1993	0
23/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	1059.2900	1059.2600	1.0593	1.0593	0
23/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	R210 On 05-February-26			Bond Future	258.1411	258.1390	258.1411	258.1390	0
23/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	5041.0600	5038.9600	5.0411	5.0390	0
23/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	R210 On 07-May-26			Bond Future	259.6803	259.6791	259.6803	259.6791	0
23/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	4280.2900	4279.1000	4.2803	4.2791	0
23/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
23/04/2025	R213 On 08-May-25			Bond Future	9.5286	9.6740	90.3185	89.7286	88,431
23/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	3930.9300	3347.4700	3.9309	3.3475	0
23/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	2.1600	8.6700	0.0022	0.0087	0
23/04/2025	R213 On 07-August-25			Bond Future	9.6189	9.7726	92.0657	91.4641	959
23/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	7612.2500	7019.9000	7.6123	7.0199	0
23/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	13.6400	22.8300	0.0136	0.0228	0
23/04/2025	R213 On 06-November-25			Bond Future	9.7274	9.8903	90.2807	89.6667	0
23/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	2271.3700	1908.0100	2.2714	1.9080	0
23/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	1060.2500	1310.9400	1.0603	1.3109	0
23/04/2025	R213 On 05-February-26			Bond Future	9.8483	10.0215	92.0216	91.3950	0
23/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	1906.0600	1598.5100	1.9061	1.5985	0
23/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	1754.6500	2073.7000	1.7547	2.0737	0
23/04/2025	R213 On 07-May-26			Bond Future	9.9721	10.1565	90.2426	89.6032	0
23/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1661.3600	1385.3000	1.6614	1.3853	0
23/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	2263.4900	2626.8400	2.2635	2.6268	0
23/04/2025	R214 On 08-May-25			Bond Future	11.5721	11.7078	64.8662	64.1738	10,696
23/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	4055.4500	3373.8800	4.0555	3.3739	0
23/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	3.5500	14.3900	0.0036	0.0144	0
23/04/2025	R214 On 07-August-25			Bond Future	11.6849	11.8255	66.1210	65.4151	5,156

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	6234.0400	5603.1900	6.2340	5.6032	0
23/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	200.0300	275.1300	0.2000	0.2751	0
23/04/2025	R214 On 06-November-25			Bond Future	11.8072	11.9530	64.0914	63.3713	0
23/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	1734.8500	1432.5200	1.7349	1.4325	0
23/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	2575.7500	2993.5900	2.5758	2.9936	0
23/04/2025	R214 On 05-February-26			Bond Future	11.9368	12.0882	65.3271	64.5925	0
23/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	1182.6600	972.8300	1.1827	0.9728	0
23/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	4630.7100	5155.4300	4.6307	5.1554	0
23/04/2025	R214 On 07-May-26			Bond Future	12.0649	12.2219	63.2865	62.5372	0
23/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	1808.1100	1540.5700	1.8081	1.5406	0
23/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	4465.0900	4946.8000	4.4651	4.9468	0
23/04/2025	R248 On 08-May-25			Bond Future	11.8431	11.9692	77.5073	76.7331	260,388
23/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	4459.9100	3706.7700	4.4599	3.7068	0
23/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	9.1300	30.2600	0.0091	0.0303	0
23/04/2025	R248 On 07-August-25			Bond Future	11.9633	12.0942	79.0067	78.2173	223,411
23/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	7261.3100	6566.8500	7.2613	6.5669	0
23/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	288.6600	383.5500	0.2887	0.3836	0
23/04/2025	R248 On 06-November-25			Bond Future	12.0928	12.2289	76.0823	75.2769	0
23/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	1638.9100	1354.0000	1.6389	1.3540	0
23/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	3798.8400	4319.2900	3.7988	4.3193	0
23/04/2025	R248 On 05-February-26			Bond Future	12.2303	12.3719	77.5490	76.7276	0
23/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	1295.0100	1077.9400	1.2950	1.0779	0
23/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	6053.5400	6657.9000	6.0535	6.6579	0
23/04/2025	R248 On 07-May-26			Bond Future	12.3659	12.5132	74.6013	73.7633	260
23/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	1991.7500	1712.5500	1.9918	1.7126	0
23/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	5870.7700	6429.5200	5.8708	6.4295	0
23/04/2025	X038 On 31-January-38			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
23/04/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0