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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
25/04/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	2029 On 08-May-25			Bond Future	136.2123	136.0845	136.2123	136.0845	3,723
25/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	1637.7500	1765.5300	1.6378	1.7655	0
25/04/2025	2029 On 07-August-25			Bond Future	138.8721	138.7507	138.8721	138.7507	5,676
25/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1462.1400	1340.7200	1.4621	1.3407	0
25/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2029 On 06-November-25			Bond Future	140.1361	140.0091	140.1361	140.0091	68
25/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	346.1300	219.1000	0.3461	0.2191	0
25/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2029 On 05-February-26			Bond Future	142.8348	142.7421	142.8348	142.7421	0
25/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	2724.7600	2632.1400	2.7248	2.6321	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2029 On 07-May-26			Bond Future	144.0451	144.0601	144.0451	144.0601	0
25/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	2225.1300	2240.1200	2.2251	2.2401	0
25/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2030 On 08-May-25			Bond Future	8.8591	8.8606	98.9777	98.9721	28,830
25/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	164.3100	111.1800	0.1643	0.1112	800
25/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	832.4000	784.8100	0.8324	0.7848	0
25/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	206.6700	150.0800	0.2067	0.1501	300
25/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	725.0300	673.9800	0.7250	0.6740	0
25/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	603.8500	555.0600	0.6039	0.5551	1,320
25/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	266.7500	223.5000	0.2668	0.2235	0
25/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	1247.9300	1227.1900	1.2479	1.2272	800
25/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	64.6000	49.4000	0.0646	0.0494	0
25/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	1377.6600	1360.5200	1.3777	1.3605	300
25/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	48.0900	36.4900	0.0481	0.0365	0
25/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	2171.6300	2164.8300	2.1716	2.1648	680
25/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	6.5000	5.2400	0.0065	0.0052	0
25/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	2492.1900	2486.3500	2.4922	2.4864	0
25/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	2.5600	2.2600	0.0026	0.0023	300
25/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	3880.1200	3874.6000	3.8801	3.8746	0
25/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	0.0200	0.0400	0.0000	0.0000	0
25/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	4091.7800	4086.2500	4.0918	4.0863	0
25/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	800
25/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	5210.6900	5205.1500	5.2107	5.2052	1,640
25/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	6517.8700	6512.3300	6.5179	6.5123	2,280
25/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	10400.4200	10394.8800	10.4004	10.3949	0
25/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
25/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	11743.5700	11738.0300	11.7436	11.7380	0
25/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
25/04/2025	2030 On 07-August-25			Bond Future	8.9341	8.9339	96.8756	96.8765	111,285
25/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	579.7700	590.7300	0.5798	0.5907	300
25/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	1342.1600	1352.2300	1.3422	1.3522	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	1545.7400	1550.1700	1.5457	1.5502	300
25/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	539.4100	542.9500	0.5394	0.5430	0
25/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	3192.7400	3196.2900	3.1927	3.1963	0
25/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	149.8000	152.4600	0.1498	0.1525	300
25/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	5321.1100	5323.1400	5.3211	5.3231	1,054
25/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	29.7600	30.9000	0.0298	0.0309	0
25/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	7348.2100	7350.4000	7.3482	7.3504	0
25/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	3.1500	4.4500	0.0032	0.0045	0
25/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	10519.9200	10520.8400	10.5199	10.5208	0
25/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0300	0.0600	0.0000	0.0001	1,054
25/04/2025	2030 On 06-November-25			Bond Future	9.0091	9.0096	98.7388	98.7372	0
25/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	793.4400	796.6600	0.7934	0.7967	300
25/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	1775.3500	1780.1200	1.7754	1.7801	0
25/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	1680.8100	1679.2000	1.6808	1.6792	300
25/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	972.2000	972.1400	0.9722	0.9721	0
25/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	2412.6100	2412.2800	2.4126	2.4123	0
25/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	640.9300	642.1500	0.6409	0.6422	0
25/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	3838.4700	3839.5900	3.8385	3.8396	0
25/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	305.5100	308.1800	0.3055	0.3082	300
25/04/2025	2030 On 05-February-26			Bond Future	9.1027	9.0950	96.6084	96.6329	0
25/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	2245.3500	2265.0700	2.2454	2.2651	0
25/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	1015.8400	1011.0100	1.0158	1.0110	0
25/04/2025	2030 On 07-May-26			Bond Future	9.2345	9.2009	98.3956	98.4970	0
25/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	1892.5700	1950.1600	1.8926	1.9502	0
25/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	1424.4900	1380.6700	1.4245	1.3807	0
25/04/2025	2032 On 08-May-25			Bond Future	9.7714	9.7834	93.4563	93.4000	52,408
25/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	37.2500	27.6000	0.0373	0.0276	300
25/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	1800.5300	1847.2400	1.8005	1.8472	0
25/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	45.8100	34.7500	0.0458	0.0348	800
25/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	1713.0700	1758.3700	1.7131	1.7584	0
25/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	903.9900	859.9200	0.9040	0.8599	300
25/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	303.2900	315.5800	0.3033	0.3156	0
25/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	969.6200	924.8600	0.9696	0.9249	800
25/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	275.9300	287.5300	0.2759	0.2875	0

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25/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	2386.4800	2333.0400	2.3865	2.3330	0
25/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	39.1000	42.0200	0.0391	0.0420	300
25/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	5152.0400	5095.8200	5.1520	5.0958	0
25/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	0.5200	0.6600	0.0005	0.0007	0
25/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	5413.1000	5356.8400	5.4131	5.3568	0
25/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	0.3300	0.4300	0.0003	0.0004	800
25/04/2025	2032 On 07-August-25			Bond Future	9.8682	9.8795	95.2581	95.2068	118,904
25/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	477.3400	466.2900	0.4773	0.4663	300
25/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	2638.6200	2678.8700	2.6386	2.6789	0
25/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	1418.3600	1388.1000	1.4184	1.3881	300
25/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	1273.7900	1294.8300	1.2738	1.2948	0
25/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	3585.4300	3541.0900	3.5854	3.5411	0
25/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	374.0300	380.9900	0.3740	0.3810	300
25/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	9136.9300	9088.7800	9.1369	9.0888	0
25/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	10.2100	13.3600	0.0102	0.0134	0
25/04/2025	2032 On 06-November-25			Bond Future	9.9752	9.9876	92.9288	92.8743	0
25/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	731.1600	716.7600	0.7312	0.7168	300
25/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	3309.0800	3349.2300	3.3091	3.3492	0
25/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	1645.4500	1614.2200	1.6455	1.6142	300
25/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	1977.5800	2000.9000	1.9776	2.0009	0
25/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	3022.9500	2982.7400	3.0230	2.9827	0
25/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	1090.0300	1104.3700	1.0900	1.1044	0
25/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	4532.9700	4487.9000	4.5330	4.4879	0
25/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	612.6700	622.1500	0.6127	0.6222	300
25/04/2025	2032 On 05-February-26			Bond Future	10.0976	10.1048	94.6957	94.6650	0
25/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	2258.1700	2236.9100	2.2582	2.2369	0
25/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	1992.9300	2002.3900	1.9929	2.0024	0
25/04/2025	2032 On 07-May-26			Bond Future	10.2410	10.2308	92.2882	92.3298	0
25/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	2160.7500	2180.3800	2.1608	2.1804	0
25/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	2576.0800	2554.0500	2.5761	2.5541	0
25/04/2025	2033 On 08-May-25			Bond Future	127.3876	127.4478	127.3876	127.4478	5,451
25/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	3232.3600	3172.2300	3.2324	3.1722	0
25/04/2025	2033 On 07-August-25			Bond Future	129.8751	129.9448	129.8751	129.9448	1,648

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25/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	1225.1400	1294.8100	1.2251	1.2948	0
25/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2033 On 06-November-25			Bond Future	130.8640	130.9320	130.8640	130.9320	5,288
25/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	2275.9700	2208.0200	2.2760	2.2080	0
25/04/2025	2033 On 05-February-26			Bond Future	133.3842	133.4878	133.3842	133.4878	0
25/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	504.1500	607.8200	0.5042	0.6078	0
25/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2033 On 07-May-26			Bond Future	134.3148	134.5226	134.3148	134.5226	0
25/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	845.1800	637.4200	0.8452	0.6374	0
25/04/2025	2037 On 08-May-25			Bond Future	11.2355	11.2181	84.7825	84.8802	27,975
25/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	1.4000	0.7200	0.0014	0.0007	300
25/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	4281.1600	4182.7400	4.2812	4.1827	0
25/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	161.1600	179.2800	0.1612	0.1793	300
25/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	1498.6700	1419.0500	1.4987	1.4191	0
25/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	1429.8400	1529.3600	1.4298	1.5294	0
25/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	182.4600	184.2400	0.1825	0.1842	300
25/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	5430.9600	5528.8700	5.4310	5.5289	0
25/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	0.2600	0.4300	0.0003	0.0004	0
25/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	6939.2000	7036.9500	6.9392	7.0370	15,000
25/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
25/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	10529.8500	10627.5900	10.5299	10.6276	7,500
25/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	10760.4100	10858.1500	10.7604	10.8582	7,500
25/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2037 On 07-August-25			Bond Future	11.3653	11.3462	82.1562	82.2614	128,270
25/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	99.7600	102.0900	0.0998	0.1021	2,541
25/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	6019.5900	5916.7400	6.0196	5.9167	0
25/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	183.5300	188.2000	0.1835	0.1882	300
25/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	5141.2000	5040.6900	5.1412	5.0407	0
25/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	219.8100	224.1600	0.2198	0.2242	2,341
25/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	4879.8000	4778.9700	4.8798	4.7790	0
25/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	298.3300	301.6400	0.2983	0.3016	200

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25/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	4426.0500	4324.1800	4.4261	4.3242	0
25/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	816.7800	821.2100	0.8168	0.8212	300
25/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	2860.2700	2759.5200	2.8603	2.7595	0
25/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	959.9400	966.6100	0.9599	0.9666	0
25/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	2606.3400	2507.8300	2.6063	2.5078	2,541
25/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	1880.8100	1903.1700	1.8808	1.9032	0
25/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	1580.6400	1497.8200	1.5806	1.4978	2,541
25/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	1974.6000	1998.5800	1.9746	1.9986	7,500
25/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	1510.5400	1429.3400	1.5105	1.4293	7,500
25/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	3289.0200	3336.0500	3.2890	3.3361	0
25/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	841.1900	783.0400	0.8412	0.7830	2,541
25/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	3327.9900	3375.6200	3.3280	3.3756	0
25/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	827.4900	769.9400	0.8275	0.7699	300
25/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	4727.8100	4795.1100	4.7278	4.7951	0
25/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	465.5600	427.6800	0.4656	0.4277	2,541
25/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	8486.7000	8581.3000	8.4867	8.5813	0
25/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	103.0400	92.4600	0.1030	0.0925	0
25/04/2025	2037 On 06-November-25			Bond Future	11.4938	11.4743	83.7361	83.8412	0
25/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	426.3100	435.8200	0.4263	0.4358	300
25/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	6036.7100	5941.1500	6.0367	5.9412	0
25/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	1167.9200	1170.0300	1.1679	1.1700	300
25/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	3890.8400	3787.8800	3.8908	3.7879	0
25/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	2807.5500	2825.5700	2.8076	2.8256	0
25/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	2078.1400	1991.0900	2.0781	1.9911	0
25/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	4659.1400	4703.5100	4.6591	4.7035	0
25/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	1176.8300	1116.1300	1.1768	1.1161	300
25/04/2025	2037 On 05-February-26			Bond Future	11.6359	11.6114	81.0695	81.1989	0
25/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	779.4600	806.1600	0.7795	0.8062	1,930
25/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	6217.3200	6114.6700	6.2173	6.1147	0
25/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	1152.5400	1178.5800	1.1525	1.1786	1,970
25/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	5164.8400	5061.5300	5.1648	5.0615	0
25/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1742.4900	1765.6100	1.7425	1.7656	0
25/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	4086.6400	3980.4100	4.0866	3.9804	0
25/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	2118.5900	2143.2900	2.1186	2.1433	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	3591.5600	3486.9100	3.5916	3.4869	1,930
25/04/2025	2037 On 05-February-26	11.40	Call	Bond Future	2218.9800	2244.3200	2.2190	2.2443	1,030
25/04/2025	2037 On 05-February-26	11.40	Put	Bond Future	3476.1300	3372.1200	3.4761	3.3721	0
25/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	3534.1100	3572.1900	3.5341	3.5722	0
25/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	2364.9200	2273.6500	2.3649	2.2737	1,930
25/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	4908.5300	4962.7500	4.9085	4.9628	0
25/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	1660.2400	1585.1100	1.6602	1.5851	1,970
25/04/2025	2037 On 05-February-26	12.73	Call	Bond Future	6600.7600	6673.0200	6.6008	6.6730	0
25/04/2025	2037 On 05-February-26	12.73	Put	Bond Future	1109.3400	1052.2500	1.1093	1.0523	1,030
25/04/2025	2037 On 07-May-26			Bond Future	11.7978	11.7597	82.5681	82.7645	0
25/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	2059.9600	2181.4000	2.0600	2.1814	0
25/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	4573.7600	4498.7400	4.5738	4.4987	0
25/04/2025	2038 On 08-May-25			Bond Future	138.3910	138.6481	138.3910	138.6481	368
25/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	1289.0200	1031.8800	1.2890	1.0319	0
25/04/2025	2038 On 07-August-25			Bond Future	138.9587	139.2299	138.9587	139.2299	2,397
25/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	601.3000	330.1200	0.6013	0.3301	0
25/04/2025	2038 On 06-November-25			Bond Future	141.6651	141.9382	141.6651	141.9382	440
25/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	2214.9400	1941.8300	2.2149	1.9418	0
25/04/2025	2038 On 05-February-26			Bond Future	142.2160	142.5319	142.2160	142.5319	0
25/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	984.0100	668.1400	0.9840	0.6681	0
25/04/2025	2038 On 07-May-26			Bond Future	144.8834	145.3153	144.8834	145.3153	0
25/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	353.3600	785.3400	0.3534	0.7853	0
25/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2040 On 08-May-25			Bond Future	11.6411	11.6037	84.1079	84.3321	13,441
25/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	5608.9700	5833.0200	5.6090	5.8330	0
25/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	0.5700	0.4500	0.0006	0.0005	0
25/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	6248.8300	6472.9900	6.2488	6.4730	15,000
25/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	0.1500	0.1400	0.0002	0.0001	0
25/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	9724.5500	9948.7200	9.7246	9.9487	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
25/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	10068.1900	10292.3600	10.0682	10.2924	7,500
25/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2040 On 07-August-25			Bond Future	11.7755	11.7357	81.2180	81.4520	50,328
25/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	127.4900	155.3900	0.1275	0.1554	400
25/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	6167.9800	5961.8200	6.1680	5.9618	0
25/04/2025	2040 On 07-August-25	11.00	Call	Bond Future	264.0700	311.0900	0.2641	0.3111	250
25/04/2025	2040 On 07-August-25	11.00	Put	Bond Future	5012.6400	4825.6000	5.0126	4.8256	0
25/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	843.2900	940.5400	0.8433	0.9405	180
25/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	3092.1400	2955.3300	3.0921	2.9553	0
25/04/2025	2040 On 07-August-25	11.70	Call	Bond Future	1591.6100	1728.8200	1.5916	1.7288	250
25/04/2025	2040 On 07-August-25	11.70	Put	Bond Future	2036.4800	1939.6300	2.0365	1.9396	0
25/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	2591.8400	2762.5000	2.5918	2.7625	220
25/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	1290.9000	1227.5000	1.2909	1.2275	400
25/04/2025	2040 On 07-August-25	12.40	Call	Bond Future	4216.0200	4416.3100	4.2160	4.4163	0
25/04/2025	2040 On 07-August-25	12.40	Put	Bond Future	674.0400	640.2700	0.6740	0.6403	250
25/04/2025	2040 On 07-August-25	12.60	Call	Bond Future	5106.7800	5317.1200	5.1068	5.3171	0
25/04/2025	2040 On 07-August-25	12.60	Put	Bond Future	480.0500	456.3300	0.4801	0.4563	220
25/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	8338.6400	8566.8600	8.3386	8.5669	0
25/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	142.9000	137.0600	0.1429	0.1371	0
25/04/2025	2040 On 06-November-25			Bond Future	11.9082	11.8672	82.7798	83.0163	292
25/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	2343.0500	2404.7200	2.3431	2.4047	0
25/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	2736.8300	2562.0000	2.7368	2.5620	0
25/04/2025	2040 On 05-February-26			Bond Future	12.0538	12.0072	79.8444	80.1074	0
25/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	1579.4400	1703.0200	1.5794	1.7030	0
25/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	4855.4000	4716.0300	4.8554	4.7160	0
25/04/2025	2040 On 05-February-26	11.82	Call	Bond Future	2385.0100	2536.1200	2.3850	2.5361	475
25/04/2025	2040 On 05-February-26	11.82	Put	Bond Future	3719.4900	3607.6500	3.7195	3.6077	0
25/04/2025	2040 On 05-February-26	13.23	Call	Bond Future	7353.2800	7583.9600	7.3533	7.5840	0
25/04/2025	2040 On 05-February-26	13.23	Put	Bond Future	1115.5500	1083.2800	1.1156	1.0833	475
25/04/2025	2040 On 07-May-26			Bond Future	12.2171	12.1571	81.3199	81.6518	0
25/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	2130.4600	2218.7000	2.1305	2.2187	0
25/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	5236.6500	4992.9600	5.2367	4.9930	0
25/04/2025	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
25/04/2025	2044 On 08-May-25			Bond Future	11.7955	11.7530	79.6372	79.8967	46,575
25/04/2025	2044 On 08-May-25		Put	Bond Future	20362.8500	20103.3400	20.3629	20.1033	0
25/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0600	0.0300	0.0001	0.0000	9,000
25/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	6123.4100	5863.8700	6.1234	5.8639	0
25/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.1700	0.1200	0.0002	0.0001	2,490
25/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	5643.9600	5384.4000	5.6440	5.3844	0
25/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	30.8900	44.0700	0.0309	0.0441	9,000
25/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	2822.9500	2576.6200	2.8230	2.5766	0
25/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	300.0700	410.5600	0.3001	0.4106	0
25/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	1194.5200	1045.5000	1.1945	1.0455	2,490
25/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	558.2200	712.3500	0.5582	0.7124	0
25/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	775.0200	669.6400	0.7750	0.6696	9,000
25/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	3558.9900	3816.9700	3.5590	3.8170	0
25/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	15.8600	14.3300	0.0159	0.0143	2,490
25/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	5313.6000	5572.9200	5.3136	5.5729	0
25/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	1.2700	1.0800	0.0013	0.0011	0
25/04/2025	2044 On 07-August-25			Bond Future	11.9253	11.8803	76.7864	77.0561	38,925
25/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	33.9400	40.3100	0.0339	0.0403	9,000
25/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	8452.1200	8188.7800	8.4521	8.1888	0
25/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	466.4500	492.8300	0.4665	0.4928	9,000
25/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	4355.5500	4112.2200	4.3556	4.1122	0
25/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	1673.0700	1754.7500	1.6731	1.7548	0
25/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	2125.3400	1937.3100	2.1253	1.9373	9,000
25/04/2025	2044 On 07-August-25	12.20	Call	Bond Future	2877.2000	3006.4300	2.8772	3.0064	0
25/04/2025	2044 On 07-August-25	12.20	Put	Bond Future	1264.0800	1123.6000	1.2641	1.1236	5,600
25/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	7943.9800	8180.2000	7.9440	8.1802	0
25/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	195.6000	162.1100	0.1956	0.1621	0
25/04/2025	2044 On 06-November-25			Bond Future	12.0529	12.0065	78.2629	78.5358	49,858
25/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	2053.4500	2205.0000	2.0535	2.2050	0
25/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	3079.3200	2957.9400	3.0793	2.9579	0
25/04/2025	2044 On 06-November-25	12.20	Call	Bond Future	3062.3500	3246.5400	3.0624	3.2465	0
25/04/2025	2044 On 06-November-25	12.20	Put	Bond Future	2206.6500	2117.9100	2.2067	2.1179	5,600
25/04/2025	2044 On 05-February-26			Bond Future	12.1923	12.1405	75.3669	75.6659	0
25/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	1513.7800	1574.3000	1.5138	1.5743	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	5299.5700	5061.1300	5.2996	5.0611	0
25/04/2025	2044 On 07-May-26			Bond Future	12.3475	12.2830	76.7594	77.1246	0
25/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	2150.1600	2251.5500	2.1502	2.2516	0
25/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	5342.4700	5078.7300	5.3425	5.0787	0
25/04/2025	2046 On 08-May-25			Bond Future	117.9065	117.7918	117.9065	117.7918	550
25/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	4063.5100	4178.2500	4.0635	4.1783	0
25/04/2025	2046 On 07-August-25			Bond Future	120.2089	120.0995	120.2089	120.0995	11,914
25/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	1518.8500	1409.5200	1.5189	1.4095	0
25/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2046 On 06-November-25			Bond Future	120.2860	120.1717	120.2860	120.1717	7,518
25/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	5124.0400	5238.3000	5.1240	5.2383	0
25/04/2025	2046 On 05-February-26			Bond Future	122.6019	122.5173	122.6019	122.5173	0
25/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	951.9100	867.2800	0.9519	0.8673	0
25/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2046 On 07-May-26			Bond Future	122.5917	122.5996	122.5917	122.5996	0
25/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	2358.3000	2350.4400	2.3583	2.3504	0
25/04/2025	2050 On 08-May-25			Bond Future	119.3715	119.3432	119.3715	119.3432	1,525
25/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	1788.4700	1816.8100	1.7885	1.8168	0
25/04/2025	2050 On 07-August-25			Bond Future	119.3243	119.3030	119.3243	119.3030	9,188
25/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	565.7500	586.9900	0.5658	0.5870	0
25/04/2025	2050 On 06-November-25			Bond Future	121.6483	121.6236	121.6483	121.6236	5,780
25/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	2771.7500	2796.4000	2.7718	2.7964	0
25/04/2025	2050 On 05-February-26			Bond Future	121.5660	121.5730	121.5660	121.5730	0
25/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	1254.0100	1246.9700	1.2540	1.2470	0
25/04/2025	2050 On 07-May-26			Bond Future	123.8460	123.9470	123.8460	123.9470	0
25/04/2025	2050 On 07-May-26	124.07	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
25/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	224.0400	122.9700	0.2240	0.1230	0
25/04/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	AL37 On 08-May-25			Index Future	1105.4760	1105.0600	1105.4760	1,105.0600	0
25/04/2025	AL37 On 07-August-25			Index Future	1126.7880	1126.4370	1126.7880	1,126.4370	0
25/04/2025	AL37 On 06-November-25			Index Future	1148.4620	1148.0810	1148.4620	1,148.0810	0
25/04/2025	AL37 On 05-February-26			Index Future	1170.3140	1170.2300	1170.3140	1,170.2300	0
25/04/2025	AL37 On 07-May-26			Index Future	1192.0210	1192.8370	1192.0210	1,192.8370	0
25/04/2025	AL7T On 08-May-25			Index Future	1298.2940	1299.2570	1298.2940	1,299.2570	0
25/04/2025	AL7T On 07-August-25			Index Future	1323.3230	1324.3910	1323.3230	1,324.3910	0
25/04/2025	AL7T On 06-November-25			Index Future	1348.7780	1349.8380	1348.7780	1,349.8380	0
25/04/2025	AL7T On 05-February-26			Index Future	1374.4410	1375.8800	1374.4410	1,375.8800	0
25/04/2025	AL7T On 07-May-26			Index Future	1399.9340	1402.4590	1399.9340	1,402.4590	0
25/04/2025	ALBI On 08-May-25			Index Future	1116.9740	1118.4220	1116.9740	1,118.4220	92
25/04/2025	ALBI On 07-August-25			Index Future	1138.5070	1140.0570	1138.5070	1,140.0570	15
25/04/2025	ALBI On 06-November-25			Index Future	1160.4080	1161.9630	1160.4080	1,161.9630	0
25/04/2025	ALBI On 05-February-26			Index Future	1182.4860	1184.3800	1182.4860	1,184.3800	0
25/04/2025	ALBI On 07-May-26			Index Future	1204.4190	1207.2600	1204.4190	1,207.2600	0
25/04/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/04/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C044 On 31-January-44			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
25/04/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
25/04/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
25/04/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	ES33 On 08-May-25			Bond Future	11.4025	11.3905	80.5288	80.5836	0
25/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5756.8000	5811.6000	5.7568	5.8116	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	ES33 On 07-August-25			Bond Future	11.5518	11.5380	82.1013	82.1624	0
25/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8296.6900	8357.8400	8.2967	8.3578	0
25/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	ES33 On 06-November-25			Bond Future	11.7167	11.7027	79.9043	79.9646	0
25/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1254.0600	1314.3500	1.2541	1.3144	0
25/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	ES33 On 05-February-26			Bond Future	11.9020	11.8823	81.4419	81.5247	0
25/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1753.6100	1670.7600	1.7536	1.6708	0
25/04/2025	ES33 On 07-May-26			Bond Future	12.1039	12.0678	79.1717	79.3186	0
25/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1708.8500	1561.9900	1.7089	1.5620	0
25/04/2025	ES42 On 08-May-25			Bond Future	12.0758	12.0283	74.8536	75.1240	0
25/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6222.6900	6493.0700	6.2227	6.4931	0
25/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	ES42 On 07-August-25			Bond Future	12.2097	12.1595	76.3152	76.5959	0
25/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8043.0600	8323.7100	8.0431	8.3237	0
25/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	ES42 On 06-November-25			Bond Future	12.3529	12.3011	73.5362	73.8204	0
25/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	202.2800	486.5200	0.2023	0.4865	0
25/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	ES42 On 05-February-26			Bond Future	12.5051	12.4475	74.9504	75.2601	0
25/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3649.3400	3339.6400	3.6493	3.3396	0
25/04/2025	ES42 On 07-May-26			Bond Future	12.6736	12.6026	72.0891	72.4631	0
25/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2552.3000	2178.2900	2.5523	2.1783	0
25/04/2025	GOVI On 08-May-25			GOVI	1100.7160	1101.9860	1100.7160	1,101.9860	93
25/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	787160.0000	799860.0000	78.7160	79.9860	0
25/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	GOVI On 07-August-25			GOVI	1121.9360	1123.3030	1121.9360	1,123.3030	612
25/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1109360.0000	1123030.0000	110.9360	112.3030	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	GOVI On 06-November-25			GOVI	1143.5180	1144.8870	1143.5180	1,144.8870	0
25/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	315180.0000	328870.0000	31.5180	32.8870	0
25/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	GOVI On 05-February-26			GOVI	1165.2750	1166.9750	1165.2750	1,166.9750	0
25/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	152750.0000	169750.0000	15.2750	16.9750	0
25/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	GOVI On 07-May-26			GOVI	1186.8890	1189.5180	1186.8890	1,189.5180	0
25/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	98890.0000	125180.0000	9.8890	12.5180	0
25/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
25/04/2025	IGOV On 08-May-25			Index Future	374.6620	374.7230	374.6620	374.7230	30
25/04/2025	IGOV On 07-August-25			Index Future	381.9770	382.0640	381.9770	382.0640	704
25/04/2025	IGOV On 06-November-25			Index Future	389.4160	389.4970	389.4160	389.4970	8
25/04/2025	IGOV On 05-February-26			Index Future	396.9150	397.1000	396.9150	397.1000	0
25/04/2025	IGOV On 07-May-26			Index Future	404.3640	404.8590	404.3640	404.8590	0
25/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
25/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
25/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
25/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
25/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
25/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
25/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
25/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
25/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
25/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
25/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
25/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
25/04/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
25/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
25/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
25/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
25/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
25/04/2025	R033 On 08-May-25			Bond Future	9.8814	9.8934	101.7925	101.7275	3,470
25/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	2426.5000	2359.9400	2.4265	2.3599	0
25/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	35.8800	34.3000	0.0359	0.0343	0
25/04/2025	R033 On 07-August-25			Bond Future	9.9776	9.9889	103.7550	103.6954	6,781
25/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	2635.1800	2588.5400	2.6352	2.5885	0
25/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	802.8100	815.7700	0.8028	0.8158	0
25/04/2025	R033 On 06-November-25			Bond Future	10.0831	10.0955	100.7063	100.6432	0
25/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	2793.8600	2693.0500	2.7939	2.6931	0
25/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	1542.9600	1505.3200	1.5430	1.5053	0
25/04/2025	R033 On 05-February-26			Bond Future	10.2024	10.2099	102.6209	102.5835	0
25/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	3242.2000	3217.2800	3.2422	3.2173	0
25/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	1831.0800	1843.5400	1.8311	1.8435	0
25/04/2025	R033 On 07-May-26			Bond Future	10.3408	10.3322	99.4759	99.5170	0
25/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	2872.1800	2828.5000	2.8722	2.8285	0
25/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	2684.4800	2599.7800	2.6845	2.5998	0
25/04/2025	R035 On 08-May-25			Bond Future	10.6784	10.6757	90.9624	90.9774	31,336
25/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	2.6700	2.6100	0.0027	0.0026	300
25/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	3404.9700	3389.9400	3.4050	3.3899	0
25/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	139.4700	141.3600	0.1395	0.1414	150
25/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	1474.3500	1461.2700	1.4744	1.4613	0
25/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	356.9300	362.3200	0.3569	0.3623	300
25/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	904.5700	894.9900	0.9046	0.8950	0
25/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	1632.2400	1646.9600	1.6322	1.6470	0
25/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	143.2500	143.0000	0.1433	0.1430	150
25/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	1911.9100	1927.1800	1.9119	1.9272	0
25/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	98.5500	98.8500	0.0986	0.0989	300
25/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	4198.6700	4213.5900	4.1987	4.2136	400
25/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	3.6400	3.5900	0.0036	0.0036	0
25/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	5429.7800	5444.6900	5.4298	5.4447	0
25/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	0.5000	0.4400	0.0005	0.0004	150
25/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	5835.5200	5850.4500	5.8355	5.8505	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	0.2500	0.2100	0.0003	0.0002	0
25/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	10316.4100	10331.3800	10.3164	10.3314	0
25/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
25/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	13284.6100	13299.5800	13.2846	13.2996	0
25/04/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
25/04/2025	R035 On 07-August-25			Bond Future	10.7916	10.7877	92.7161	92.7373	51,411
25/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	302.5600	292.4000	0.3026	0.2924	300
25/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	4274.1000	4242.6900	4.2741	4.2427	0
25/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	1119.0800	1099.9500	1.1191	1.1000	300
25/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	2275.9800	2235.6000	2.2760	2.2356	0
25/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	3440.1300	3433.4000	3.4401	3.4334	0
25/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	741.9400	713.9600	0.7419	0.7140	17,500
25/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	3598.7300	3593.4600	3.5987	3.5935	0
25/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	692.9600	666.4400	0.6930	0.6664	300
25/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	9392.2900	9418.2700	9.3923	9.4183	0
25/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	47.9700	52.7000	0.0480	0.0527	0
25/04/2025	R035 On 06-November-25			Bond Future	10.9166	10.9129	89.9941	90.0135	13,829
25/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	362.6900	364.6700	0.3627	0.3647	2,000
25/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	5911.9100	5894.4600	5.9119	5.8945	0
25/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	535.6600	534.1100	0.5357	0.5341	300
25/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	5115.7100	5094.7300	5.1157	5.0947	0
25/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	1036.3000	1019.3400	1.0363	1.0193	2,000
25/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	3772.6700	3736.2800	3.7727	3.7363	0
25/04/2025	R035 On 06-November-25	10.44	Call	Bond Future	1092.8600	1074.8400	1.0929	1.0748	2,000
25/04/2025	R035 On 06-November-25	10.44	Put	Bond Future	3664.0400	3626.5900	3.6640	3.6266	0
25/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	1382.5200	1361.9900	1.3825	1.3620	300
25/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	3188.1200	3148.1600	3.1881	3.1482	0
25/04/2025	R035 On 06-November-25	10.94	Call	Bond Future	2310.3000	2287.3100	2.3103	2.2873	2,000
25/04/2025	R035 On 06-November-25	10.94	Put	Bond Future	2186.4100	2143.9900	2.1864	2.1440	0
25/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	2339.4800	2316.5900	2.3395	2.3166	250
25/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	2162.7900	2120.4700	2.1628	2.1205	0
25/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	3124.4900	3103.3300	3.1245	3.1033	0
25/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	1641.3800	1600.7900	1.6414	1.6008	0
25/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	3926.1800	3908.5400	3.9262	3.9085	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	1264.0300	1226.9600	1.2640	1.2270	2,000
25/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	3998.7400	3981.7100	3.9987	3.9817	0
25/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	1235.0900	1198.6300	1.2351	1.1986	250
25/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	4825.5000	4813.3700	4.8255	4.8134	0
25/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	955.9300	924.3700	0.9559	0.9244	300
25/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	5935.3300	5929.2900	5.9353	5.9293	0
25/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	685.9700	660.5000	0.6860	0.6605	250
25/04/2025	R035 On 06-November-25	11.99	Call	Bond Future	6098.0200	6092.8700	6.0980	6.0929	0
25/04/2025	R035 On 06-November-25	11.99	Put	Bond Future	654.0400	629.4600	0.6540	0.6295	2,000
25/04/2025	R035 On 05-February-26			Bond Future	11.0565	11.0480	91.7054	91.7492	0
25/04/2025	R035 On 05-February-26	10.44	Call	Bond Future	1283.1100	1276.4100	1.2831	1.2764	2,000
25/04/2025	R035 On 05-February-26	10.44	Put	Bond Future	4541.6000	4491.0900	4.5416	4.4911	0
25/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	2034.1400	2021.8400	2.0341	2.0218	0
25/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	3423.3000	3367.1900	3.4233	3.3672	0
25/04/2025	R035 On 05-February-26	10.94	Call	Bond Future	2415.7600	2402.9400	2.4158	2.4029	2,000
25/04/2025	R035 On 05-February-26	10.94	Put	Bond Future	3019.4200	2962.7900	3.0194	2.9628	0
25/04/2025	R035 On 05-February-26	12.44	Call	Bond Future	7556.9500	7572.7500	7.5570	7.5728	0
25/04/2025	R035 On 05-February-26	12.44	Put	Bond Future	792.5000	764.4900	0.7925	0.7645	2,000
25/04/2025	R035 On 07-May-26			Bond Future	11.2060	11.1832	88.8977	89.0124	0
25/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	2192.8500	2288.3500	2.1929	2.2884	0
25/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	3955.4300	3936.2100	3.9554	3.9362	0
25/04/2025	R038 On 08-May-25			Bond Future	11.2750	11.2575	98.5668	98.6820	8,877
25/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	603.8200	629.2800	0.6038	0.6293	0
25/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	834.5200	744.8600	0.8345	0.7449	0
25/04/2025	R038 On 07-August-25			Bond Future	11.4022	11.3830	100.4671	100.5909	2,537
25/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	1371.6500	1458.3400	1.3717	1.4583	0
25/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	2425.1900	2388.0600	2.4252	2.3881	0
25/04/2025	R038 On 06-November-25			Bond Future	11.5380	11.5184	96.9138	97.0376	0
25/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	1116.4900	1142.8600	1.1165	1.1429	1,770
25/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	4730.0400	4632.6300	4.7300	4.6326	0
25/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	1739.8400	1758.3400	1.7398	1.7583	0
25/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	3645.4800	3540.2000	3.6455	3.5402	0
25/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	5900.7400	5956.1600	5.9007	5.9562	0
25/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1093.9500	1025.5900	1.0940	1.0256	1,770

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2025	R038 On 05-February-26			Bond Future	11.6854	11.6607	98.7560	98.9082	0
25/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	2444.7600	2491.5800	2.4448	2.4916	0
25/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	3974.0800	3868.6300	3.9741	3.8686	0
25/04/2025	R038 On 07-May-26			Bond Future	11.8483	11.8098	95.0975	95.3289	0
25/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	2459.7900	2544.0700	2.4598	2.5441	0
25/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	5211.5100	5064.3600	5.2115	5.0644	0
25/04/2025	R053 On 08-May-25			Bond Future	11.6989	11.6460	100.7313	101.1635	2,247
25/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	7165.7100	7597.6200	7.1657	7.5976	0
25/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	1.6100	1.3700	0.0016	0.0014	0
25/04/2025	R053 On 07-August-25			Bond Future	11.8162	11.7605	102.6733	103.1205	22,570
25/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	10154.4200	10540.9000	10.1544	10.5409	0
25/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	315.2000	254.4700	0.3152	0.2545	0
25/04/2025	R053 On 06-November-25			Bond Future	11.9399	11.8824	98.7841	99.2374	0
25/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	2759.6900	2994.9800	2.7597	2.9950	0
25/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	4189.8600	3971.8700	4.1899	3.9719	0
25/04/2025	R053 On 05-February-26			Bond Future	12.0724	12.0092	100.6617	101.1503	0
25/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	2196.5900	2292.3300	2.1966	2.2923	0
25/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	6868.7000	6475.7900	6.8687	6.4758	0
25/04/2025	R053 On 07-May-26			Bond Future	12.2166	12.1404	96.6611	97.2370	0
25/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	2958.1300	3211.8200	2.9581	3.2118	0
25/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	7072.1800	6750.0300	7.0722	6.7500	0
25/04/2025	R186 On 08-May-25			Bond Future	8.0057	7.9960	107.8004	107.8151	106,208
25/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	706.7700	717.1700	0.7068	0.7172	0
25/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	4.4600	0.1500	0.0045	0.0002	0
25/04/2025	R186 On 07-August-25			Bond Future	8.0446	8.0277	104.5708	104.5927	141,822
25/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1518.0100	1537.8100	1.5180	1.5378	1,983
25/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	14.4100	12.3300	0.0144	0.0123	0
25/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	2088.6600	2109.7600	2.0887	2.1098	0
25/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	4.9900	4.2100	0.0050	0.0042	0
25/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2796.9500	2819.1500	2.7970	2.8192	0
25/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.9300	1.2500	0.0009	0.0013	1,983
25/04/2025	R186 On 06-November-25			Bond Future	8.1005	8.0819	106.5822	106.6019	447
25/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	331.9300	299.5200	0.3319	0.2995	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	300.6100	248.4800	0.3006	0.2485	0
25/04/2025	R186 On 05-February-26			Bond Future	8.2246	8.1668	103.3024	103.3503	0
25/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	421.0900	443.1000	0.4211	0.4431	0
25/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	251.1200	225.1800	0.2511	0.2252	0
25/04/2025	R186 On 07-May-26			Bond Future	8.5481	8.3275	105.2137	105.3441	0
25/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	339.2400	399.0200	0.3392	0.3990	0
25/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	255.5400	184.9100	0.2555	0.1849	0
25/04/2025	R202 On 08-May-25			Bond Future	268.6209	268.5572	268.6209	268.5572	1,377
25/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	3689.1000	3752.8200	3.6891	3.7528	0
25/04/2025	R202 On 07-August-25			Bond Future	268.6118	268.5642	268.6118	268.5642	387
25/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	2988.2000	3035.8400	2.9882	3.0358	0
25/04/2025	R202 On 06-November-25			Bond Future	273.8437	273.7887	273.8437	273.7887	460
25/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	1796.3100	1851.3000	1.7963	1.8513	0
25/04/2025	R202 On 05-February-26			Bond Future	273.7569	273.7727	273.7569	273.7727	0
25/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	4063.0800	4047.2800	4.0631	4.0473	0
25/04/2025	R202 On 07-May-26			Bond Future	278.8920	279.1194	278.8920	279.1194	0
25/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	1342.0100	1569.3900	1.3420	1.5694	0
25/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	R209 On 08-May-25			Bond Future	10.9782	10.9654	71.1107	71.1741	1,464
25/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	4331.3700	4395.0200	4.3314	4.3950	0
25/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	0.4800	0.7700	0.0005	0.0008	0
25/04/2025	R209 On 07-August-25			Bond Future	11.0894	11.0752	72.4817	72.5509	10,867
25/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	7294.3700	7364.5500	7.2944	7.3646	0
25/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	90.9800	91.9100	0.0910	0.0919	0
25/04/2025	R209 On 06-November-25			Bond Future	11.2083	11.1939	70.7232	70.7920	6,367
25/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	2213.3700	2286.6700	2.2134	2.2867	0
25/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	1919.4300	1923.8800	1.9194	1.9239	0
25/04/2025	R209 On 05-February-26			Bond Future	11.3379	11.3188	72.0678	72.1569	0
25/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	1590.4200	1599.0400	1.5904	1.5990	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	3534.4400	3453.9600	3.5344	3.4540	0
25/04/2025	R209 On 07-May-26			Bond Future	11.4815	11.4496	70.2501	70.3964	0
25/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	1920.4500	2025.8100	1.9205	2.0258	0
25/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	3840.2300	3799.2500	3.8402	3.7993	0
25/04/2025	R210 On 08-May-25			Bond Future	246.9420	246.8973	246.9420	246.8973	2,956
25/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	1088.0300	1132.7000	1.0880	1.1327	0
25/04/2025	R210 On 07-August-25			Bond Future	251.7641	251.7346	251.7641	251.7346	967
25/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	3324.0600	3294.6300	3.3241	3.2946	0
25/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	R210 On 06-November-25			Bond Future	253.2356	253.1997	253.2356	253.1997	300
25/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	1095.5800	1059.7000	1.0956	1.0597	0
25/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	R210 On 05-February-26			Bond Future	258.1118	258.1420	258.1118	258.1420	0
25/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	5011.7500	5042.0200	5.0118	5.0420	0
25/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	R210 On 07-May-26			Bond Future	259.4530	259.6817	259.4530	259.6817	0
25/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	4052.9800	4281.6500	4.0530	4.2817	0
25/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
25/04/2025	R213 On 08-May-25			Bond Future	9.3598	9.3765	91.0098	90.9410	79,636
25/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	4620.3400	4551.5600	4.6203	4.5516	0
25/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	0.2900	0.3700	0.0003	0.0004	0
25/04/2025	R213 On 07-August-25			Bond Future	9.4421	9.4583	92.7644	92.7002	14,284
25/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	8302.8800	8240.8100	8.3029	8.2408	0
25/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	5.5500	7.6800	0.0056	0.0077	0
25/04/2025	R213 On 06-November-25			Bond Future	9.5395	9.5572	90.9953	90.9277	77,198
25/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	2739.5600	2693.0000	2.7396	2.6930	0
25/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	813.8600	834.9600	0.8139	0.8350	0
25/04/2025	R213 On 05-February-26			Bond Future	9.6553	9.6676	92.7260	92.6812	0
25/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	2293.4300	2266.6800	2.2934	2.2667	0
25/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	1437.6700	1455.7000	1.4377	1.4557	0
25/04/2025	R213 On 07-May-26			Bond Future	9.7872	9.7800	90.8899	90.9152	0
25/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1975.7900	1987.7000	1.9758	1.9877	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	1930.6400	1917.3100	1.9306	1.9173	0
25/04/2025	R214 On 08-May-25			Bond Future	11.4932	11.4452	65.2739	65.5234	7,464
25/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	4460.5100	4709.7800	4.4605	4.7098	0
25/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	0.9800	0.7000	0.0010	0.0007	0
25/04/2025	R214 On 07-August-25			Bond Future	11.6040	11.5536	66.5323	66.7910	5,469
25/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	6600.6200	6849.1800	6.6006	6.8492	0
25/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	155.3500	145.2600	0.1554	0.1453	0
25/04/2025	R214 On 06-November-25			Bond Future	11.7231	11.6712	64.5124	64.7744	3,232
25/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	1973.5400	2056.7400	1.9735	2.0567	0
25/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	2393.5000	2214.7100	2.3935	2.2147	0
25/04/2025	R214 On 05-February-26			Bond Future	11.8531	11.7958	65.7390	66.0234	0
25/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	1284.4600	1409.1200	1.2845	1.4091	0
25/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	4320.5500	4160.8900	4.3206	4.1609	0
25/04/2025	R214 On 07-May-26			Bond Future	11.9884	11.9187	63.6563	63.9963	0
25/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	1983.5600	2088.2900	1.9836	2.0883	0
25/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	4270.7100	4035.4500	4.2707	4.0355	0
25/04/2025	R248 On 08-May-25			Bond Future	11.7841	11.7312	77.8748	78.2060	234,919
25/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	4822.3700	5151.8400	4.8224	5.1518	0
25/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	4.1200	2.4100	0.0041	0.0024	0
25/04/2025	R248 On 07-August-25			Bond Future	11.9028	11.8472	79.3762	79.7188	220,559
25/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	7583.9900	7904.9700	7.5840	7.9050	0
25/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	241.8400	220.1400	0.2418	0.2201	0
25/04/2025	R248 On 06-November-25			Bond Future	12.0297	11.9723	76.4610	76.8083	18,439
25/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	1848.0100	1927.8900	1.8480	1.9279	0
25/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	3629.2400	3361.8000	3.6292	3.3618	0
25/04/2025	R248 On 05-February-26			Bond Future	12.1681	12.1049	77.9147	78.2892	0
25/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	1377.0600	1515.5500	1.3771	1.5156	0
25/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	5769.9000	5533.8400	5.7699	5.5338	0
25/04/2025	R248 On 07-May-26			Bond Future	12.3115	12.2357	74.9147	75.3560	260
25/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	2155.9900	2267.7800	2.1560	2.2678	0
25/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	5721.6100	5392.1300	5.7216	5.3921	0
25/04/2025	X038 On 31-January-38			Bond Future	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
25/04/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
25/04/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0