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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
29/04/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	2029 On 08-May-25			Bond Future	136.3432	136.2123	136.3432	136.2123	3,723
29/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	1506.7800	1637.7500	1.5068	1.6378	0
29/04/2025	2029 On 07-August-25			Bond Future	139.0059	138.8721	139.0059	138.8721	5,676
29/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1595.9100	1462.1400	1.5959	1.4621	0
29/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2029 On 06-November-25			Bond Future	140.2736	140.1361	140.2736	140.1361	68
29/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	483.5900	346.1300	0.4836	0.3461	0
29/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2029 On 05-February-26			Bond Future	142.9761	142.8348	142.9761	142.8348	0
29/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	2866.0500	2724.7600	2.8661	2.7248	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2029 On 07-May-26			Bond Future	144.1910	144.0451	144.1910	144.0451	0
29/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	2370.9500	2225.1300	2.3710	2.2251	0
29/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2030 On 08-May-25			Bond Future	8.8063	8.8591	99.1739	98.9777	28,389
29/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	160.2800	164.3100	0.1603	0.1643	800
29/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	632.0800	832.4000	0.6321	0.8324	0
29/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	208.5400	206.6700	0.2085	0.2067	300
29/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	530.6100	725.0300	0.5306	0.7250	0
29/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	674.9000	603.8500	0.6749	0.6039	1,320
29/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	141.5100	266.7500	0.1415	0.2668	0
29/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	1399.3900	1247.9300	1.3994	1.2479	800
29/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	19.7700	64.6000	0.0198	0.0646	0
29/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	1538.8900	1377.6600	1.5389	1.3777	300
29/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	13.0300	48.0900	0.0130	0.0481	0
29/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	2362.1600	2171.6300	2.3622	2.1716	680
29/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	0.7400	6.5000	0.0007	0.0065	0
29/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	2686.1100	2492.1900	2.6861	2.4922	0
29/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	0.1900	2.5600	0.0002	0.0026	300
29/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	4076.3900	3880.1200	4.0764	3.8801	0
29/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
29/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	4288.0600	4091.7800	4.2881	4.0918	0
29/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	800
29/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	5406.9800	5210.6900	5.4070	5.2107	1,640
29/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	6714.1600	6517.8700	6.7142	6.5179	2,280
29/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	10596.7100	10400.4200	10.5967	10.4004	0
29/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
29/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	11939.8600	11743.5700	11.9399	11.7436	0
29/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
29/04/2025	2030 On 07-August-25			Bond Future	8.8777	8.9341	97.0759	96.8756	116,128
29/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	640.8000	579.7700	0.6408	0.5798	300
29/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	1202.9200	1342.1600	1.2029	1.3422	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	1665.8100	1545.7400	1.6658	1.5457	300
29/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	459.2100	539.4100	0.4592	0.5394	0
29/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	3362.3400	3192.7400	3.3623	3.1927	0
29/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	119.1300	149.8000	0.1191	0.1498	300
29/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	5513.4700	5321.1100	5.5135	5.3211	1,054
29/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	21.8500	29.7600	0.0219	0.0298	0
29/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	7547.3800	7348.2100	7.5474	7.3482	0
29/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	2.0500	3.1500	0.0021	0.0032	0
29/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	10720.1800	10519.9200	10.7202	10.5199	0
29/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0200	0.0300	0.0000	0.0000	1,054
29/04/2025	2030 On 06-November-25			Bond Future	8.9485	9.0091	98.9436	98.7388	0
29/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	861.7100	793.4400	0.8617	0.7934	300
29/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	1638.8500	1775.3500	1.6389	1.7754	0
29/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	1791.8300	1680.8100	1.7918	1.6808	300
29/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	878.4500	972.2000	0.8785	0.9722	0
29/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	2547.6600	2412.6100	2.5477	2.4126	0
29/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	571.2100	640.9300	0.5712	0.6409	0
29/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	4003.8900	3838.4700	4.0039	3.8385	0
29/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	266.1600	305.5100	0.2662	0.3055	300
29/04/2025	2030 On 05-February-26			Bond Future	9.0373	9.1027	96.8179	96.6084	0
29/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	2369.5600	2245.3500	2.3696	2.2454	0
29/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	930.5600	1015.8400	0.9306	1.0158	0
29/04/2025	2030 On 07-May-26			Bond Future	9.1635	9.2345	98.6101	98.3956	0
29/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	2004.8100	1892.5700	2.0048	1.8926	0
29/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	1322.2500	1424.4900	1.3223	1.4245	0
29/04/2025	2032 On 08-May-25			Bond Future	9.7080	9.7714	93.7543	93.4563	52,408
29/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	31.3400	37.2500	0.0313	0.0373	300
29/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	1496.6900	1800.5300	1.4967	1.8005	0
29/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	39.8800	45.8100	0.0399	0.0458	800
29/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	1409.2100	1713.0700	1.4092	1.7131	0
29/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	1042.6500	903.9900	1.0427	0.9040	300
29/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	144.0200	303.2900	0.1440	0.3033	0
29/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	1118.0200	969.6200	1.1180	0.9696	800
29/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	126.4000	275.9300	0.1264	0.2759	0

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29/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	2653.4200	2386.4800	2.6534	2.3865	0
29/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	8.1100	39.1000	0.0081	0.0391	300
29/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	5449.4700	5152.0400	5.4495	5.1520	0
29/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	0.0200	0.5200	0.0000	0.0005	0
29/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	5710.7100	5413.1000	5.7107	5.4131	0
29/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	0.0100	0.3300	0.0000	0.0003	800
29/04/2025	2032 On 07-August-25			Bond Future	9.8015	9.8682	95.5619	95.2581	118,939
29/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	538.7100	477.3400	0.5387	0.4773	300
29/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	2396.1500	2638.6200	2.3962	2.6386	0
29/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	1557.1300	1418.3600	1.5571	1.4184	300
29/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	1108.7200	1273.7900	1.1087	1.2738	0
29/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	3819.5100	3585.4300	3.8195	3.5854	0
29/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	304.2700	374.0300	0.3043	0.3740	300
29/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	9437.3900	9136.9300	9.4374	9.1369	0
29/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	6.8300	10.2100	0.0068	0.0102	0
29/04/2025	2032 On 06-November-25			Bond Future	9.9049	9.9752	93.2391	92.9288	0
29/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	807.3400	731.1600	0.8073	0.7312	300
29/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	3074.9400	3309.0800	3.0749	3.3091	0
29/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	1780.1500	1645.4500	1.7802	1.6455	300
29/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	1801.9600	1977.5800	1.8020	1.9776	0
29/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	3215.9100	3022.9500	3.2159	3.0230	0
29/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	972.6700	1090.0300	0.9727	1.0900	0
29/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	4767.2100	4532.9700	4.7672	4.5330	0
29/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	536.5900	612.6700	0.5366	0.6127	300
29/04/2025	2032 On 05-February-26			Bond Future	10.0232	10.0976	95.0127	94.6957	0
29/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	2415.4300	2258.1700	2.4154	2.2582	0
29/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	1833.1800	1992.9300	1.8332	1.9929	0
29/04/2025	2032 On 07-May-26			Bond Future	10.1622	10.2410	92.6121	92.2882	0
29/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	2308.7500	2160.7500	2.3088	2.1608	0
29/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	2400.1600	2576.0800	2.4002	2.5761	0
29/04/2025	2033 On 08-May-25			Bond Future	127.4695	127.3876	127.4695	127.3876	5,451
29/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	3150.5300	3232.3600	3.1505	3.2324	0
29/04/2025	2033 On 07-August-25			Bond Future	129.9588	129.8751	129.9588	129.8751	1,648

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29/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	1308.7900	1225.1400	1.3088	1.2251	0
29/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2033 On 06-November-25			Bond Future	130.9503	130.8640	130.9503	130.8640	5,288
29/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	2189.7400	2275.9700	2.1897	2.2760	0
29/04/2025	2033 On 05-February-26			Bond Future	133.4732	133.3842	133.4732	133.3842	0
29/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	593.1500	504.1500	0.5932	0.5042	0
29/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2033 On 07-May-26			Bond Future	134.4073	134.3148	134.4073	134.3148	0
29/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	752.7200	845.1800	0.7527	0.8452	0
29/04/2025	2037 On 08-May-25			Bond Future	11.1761	11.2355	85.1171	84.7825	27,975
29/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	0.4300	1.4000	0.0004	0.0014	300
29/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	3945.5500	4281.1600	3.9456	4.2812	0
29/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	157.1800	161.1600	0.1572	0.1612	300
29/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	1160.0500	1498.6700	1.1601	1.4987	0
29/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	1649.7300	1429.8400	1.6497	1.4298	0
29/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	67.7100	182.4600	0.0677	0.1825	300
29/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	5765.3500	5430.9600	5.7654	5.4310	0
29/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	0.0100	0.2600	0.0000	0.0003	0
29/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	7273.8300	6939.2000	7.2738	6.9392	15,000
29/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
29/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	10864.4900	10529.8500	10.8645	10.5299	7,500
29/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	11095.0500	10760.4100	11.0951	10.7604	7,500
29/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2037 On 07-August-25			Bond Future	11.3034	11.3653	82.4975	82.1562	128,270
29/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	113.3900	99.7600	0.1134	0.0998	2,541
29/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	5691.9600	6019.5900	5.6920	6.0196	0
29/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	207.4200	183.5300	0.2074	0.1835	300
29/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	4823.8300	5141.2000	4.8238	5.1412	0
29/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	247.8500	219.8100	0.2479	0.2198	2,341
29/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	4566.5800	4879.8000	4.5666	4.8798	0
29/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	334.9800	298.3300	0.3350	0.2983	200

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29/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	4121.4400	4426.0500	4.1214	4.4261	0
29/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	901.3400	816.7800	0.9013	0.8168	300
29/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	2603.5700	2860.2700	2.6036	2.8603	0
29/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	1055.7900	959.9400	1.0558	0.9599	0
29/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	2360.9300	2606.3400	2.3609	2.6063	2,541
29/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	2036.5400	1880.8100	2.0365	1.8808	0
29/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	1395.1100	1580.6400	1.3951	1.5806	2,541
29/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	2135.4600	1974.6000	2.1355	1.9746	7,500
29/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	1330.1400	1510.5400	1.3301	1.5105	7,500
29/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	3508.2500	3289.0200	3.5083	3.2890	0
29/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	719.1600	841.1900	0.7192	0.8412	2,541
29/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	3548.6300	3327.9900	3.5486	3.3280	0
29/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	706.8700	827.4900	0.7069	0.8275	300
29/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	4990.1600	4727.8100	4.9902	4.7278	0
29/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	386.6500	465.5600	0.3867	0.4656	2,541
29/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	8804.6700	8486.7000	8.8047	8.4867	0
29/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	79.7500	103.0400	0.0798	0.1030	0
29/04/2025	2037 On 06-November-25			Bond Future	11.4294	11.4938	84.0845	83.7361	0
29/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	470.4300	426.3100	0.4704	0.4263	300
29/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	5732.4700	6036.7100	5.7325	6.0367	0
29/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	1264.7800	1167.9200	1.2648	1.1679	300
29/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	3639.3400	3890.8400	3.6393	3.8908	0
29/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	2982.6200	2807.5500	2.9826	2.8076	0
29/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	1904.8500	2078.1400	1.9049	2.0781	0
29/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	4891.2200	4659.1400	4.8912	4.6591	0
29/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	1060.5500	1176.8300	1.0606	1.1768	300
29/04/2025	2037 On 05-February-26			Bond Future	11.5687	11.6359	81.4253	81.0695	0
29/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	846.3200	779.4600	0.8463	0.7795	1,930
29/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	5928.4400	6217.3200	5.9284	6.2173	0
29/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	1242.7400	1152.5400	1.2427	1.1525	1,970
29/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	4899.3000	5164.8400	4.8993	5.1648	0
29/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1863.7800	1742.4900	1.8638	1.7425	0
29/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	3852.1900	4086.6400	3.8522	4.0866	0
29/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	2257.0000	2118.5900	2.2570	2.1186	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	3374.2300	3591.5600	3.3742	3.5916	1,930
29/04/2025	2037 On 05-February-26	11.40	Call	Bond Future	2361.6700	2218.9800	2.3617	2.2190	1,030
29/04/2025	2037 On 05-February-26	11.40	Put	Bond Future	3263.0800	3476.1300	3.2631	3.4761	0
29/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	3724.2600	3534.1100	3.7243	3.5341	0
29/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	2199.3300	2364.9200	2.1993	2.3649	1,930
29/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	5135.7700	4908.5300	5.1358	4.9085	0
29/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	1531.7400	1660.2400	1.5317	1.6602	1,970
29/04/2025	2037 On 05-February-26	12.73	Call	Bond Future	6861.9900	6600.7600	6.8620	6.6008	0
29/04/2025	2037 On 05-February-26	12.73	Put	Bond Future	1014.8300	1109.3400	1.0148	1.1093	1,030
29/04/2025	2037 On 07-May-26			Bond Future	11.7274	11.7978	82.9313	82.5681	0
29/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	2189.9600	2059.9600	2.1900	2.0600	0
29/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	4340.5000	4573.7600	4.3405	4.5738	0
29/04/2025	2038 On 08-May-25			Bond Future	138.4814	138.3910	138.4814	138.3910	368
29/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	1198.6100	1289.0200	1.1986	1.2890	0
29/04/2025	2038 On 07-August-25			Bond Future	139.0512	138.9587	139.0512	138.9587	2,397
29/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	508.8500	601.3000	0.5089	0.6013	0
29/04/2025	2038 On 06-November-25			Bond Future	141.7603	141.6651	141.7603	141.6651	440
29/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	2119.7500	2214.9400	2.1198	2.2149	0
29/04/2025	2038 On 05-February-26			Bond Future	142.3147	142.2160	142.3147	142.2160	0
29/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	885.3500	984.0100	0.8854	0.9840	0
29/04/2025	2038 On 07-May-26			Bond Future	144.9853	144.8834	144.9853	144.8834	0
29/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	455.3300	353.3600	0.4553	0.3534	0
29/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2040 On 08-May-25			Bond Future	11.5965	11.6411	84.3750	84.1079	13,441
29/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	5875.5200	5608.9700	5.8755	5.6090	0
29/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	0.0200	0.5700	0.0000	0.0006	0
29/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	6515.7800	6248.8300	6.5158	6.2488	15,000
29/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	0.0000	0.1500	0.0000	0.0002	0
29/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	9991.6500	9724.5500	9.9917	9.7246	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
29/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	10335.2900	10068.1900	10.3353	10.0682	7,500
29/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2040 On 07-August-25			Bond Future	11.7292	11.7755	81.4904	81.2180	53,593
29/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	137.2800	127.4900	0.1373	0.1275	400
29/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	5905.3400	6167.9800	5.9053	6.1680	0
29/04/2025	2040 On 07-August-25	11.00	Call	Bond Future	284.1900	264.0700	0.2842	0.2641	250
29/04/2025	2040 On 07-August-25	11.00	Put	Bond Future	4760.3300	5012.6400	4.7603	5.0126	0
29/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	901.0000	843.2900	0.9010	0.8433	180
29/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	2877.4200	3092.1400	2.8774	3.0921	0
29/04/2025	2040 On 07-August-25	11.70	Call	Bond Future	1688.3600	1591.6100	1.6884	1.5916	250
29/04/2025	2040 On 07-August-25	11.70	Put	Bond Future	1860.8000	2036.4800	1.8608	2.0365	0
29/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	2729.5000	2591.8400	2.7295	2.5918	220
29/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	1156.1300	1290.9000	1.1561	1.2909	400
29/04/2025	2040 On 07-August-25	12.40	Call	Bond Future	4401.2100	4216.0200	4.4012	4.2160	0
29/04/2025	2040 On 07-August-25	12.40	Put	Bond Future	586.8000	674.0400	0.5868	0.6740	250
29/04/2025	2040 On 07-August-25	12.60	Call	Bond Future	5310.9900	5106.7800	5.3110	5.1068	0
29/04/2025	2040 On 07-August-25	12.60	Put	Bond Future	411.8300	480.0500	0.4118	0.4801	220
29/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	8584.6100	8338.6400	8.5846	8.3386	0
29/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	116.4400	142.9000	0.1164	0.1429	0
29/04/2025	2040 On 06-November-25			Bond Future	11.8600	11.9082	83.0580	82.7798	292
29/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	2455.8100	2343.0500	2.4558	2.3431	0
29/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	2571.3800	2736.8300	2.5714	2.7368	0
29/04/2025	2040 On 05-February-26			Bond Future	12.0035	12.0538	80.1286	79.8444	0
29/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	1660.4100	1579.4400	1.6604	1.5794	0
29/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	4652.2200	4855.4000	4.6522	4.8554	0
29/04/2025	2040 On 05-February-26	11.82	Call	Bond Future	2493.5900	2385.0100	2.4936	2.3850	475
29/04/2025	2040 On 05-February-26	11.82	Put	Bond Future	3543.9200	3719.4900	3.5439	3.7195	0
29/04/2025	2040 On 05-February-26	13.23	Call	Bond Future	7560.9300	7353.2800	7.5609	7.3533	0
29/04/2025	2040 On 05-February-26	13.23	Put	Bond Future	1039.0500	1115.5500	1.0391	1.1156	475
29/04/2025	2040 On 07-May-26			Bond Future	12.1646	12.2171	81.6103	81.3199	0
29/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	2225.2300	2130.4600	2.2252	2.1305	0
29/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	5041.0500	5236.6500	5.0411	5.2367	0
29/04/2025	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
29/04/2025	2044 On 08-May-25			Bond Future	11.7562	11.7955	79.8774	79.6372	46,575
29/04/2025	2044 On 08-May-25		Put	Bond Future	20122.5600	20362.8500	20.1226	20.3629	0
29/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0000	0.0600	0.0000	0.0001	9,000
29/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	5883.0600	6123.4100	5.8831	6.1234	0
29/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.0200	0.1700	0.0000	0.0002	2,490
29/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	5403.5200	5643.9600	5.4035	5.6440	0
29/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	17.1200	30.8900	0.0171	0.0309	9,000
29/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	2568.8900	2822.9500	2.5689	2.8230	0
29/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	277.7500	300.0700	0.2778	0.3001	0
29/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	931.9100	1194.5200	0.9319	1.1945	2,490
29/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	562.6200	558.2200	0.5626	0.5582	0
29/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	539.1300	775.0200	0.5391	0.7750	9,000
29/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	3786.0400	3558.9900	3.7860	3.5590	0
29/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	2.6200	15.8600	0.0026	0.0159	2,490
29/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	5552.6900	5313.6000	5.5527	5.3136	0
29/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	0.0700	1.2700	0.0001	0.0013	0
29/04/2025	2044 On 07-August-25			Bond Future	11.8844	11.9253	77.0314	76.7864	39,002
29/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	35.4600	33.9400	0.0355	0.0339	9,000
29/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	8208.6200	8452.1200	8.2086	8.4521	0
29/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	492.5500	466.4500	0.4926	0.4665	9,000
29/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	4136.6300	4355.5500	4.1366	4.3556	0
29/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	1755.0700	1673.0700	1.7551	1.6731	0
29/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	1962.3200	2125.3400	1.9623	2.1253	9,000
29/04/2025	2044 On 07-August-25	12.20	Call	Bond Future	3000.8000	2877.2000	3.0008	2.8772	0
29/04/2025	2044 On 07-August-25	12.20	Put	Bond Future	1142.6600	1264.0800	1.1427	1.2641	5,600
29/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	8157.2400	7943.9800	8.1572	7.9440	0
29/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	163.8400	195.6000	0.1638	0.1956	0
29/04/2025	2044 On 06-November-25			Bond Future	12.0104	12.0529	78.5131	78.2629	68,811
29/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	2142.5300	2053.4500	2.1425	2.0535	0
29/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	2918.1400	3079.3200	2.9181	3.0793	0
29/04/2025	2044 On 06-November-25	12.20	Call	Bond Future	3179.9300	3062.3500	3.1799	3.0624	0
29/04/2025	2044 On 06-November-25	12.20	Put	Bond Future	2073.9700	2206.6500	2.0740	2.2067	5,600
29/04/2025	2044 On 05-February-26			Bond Future	12.1480	12.1923	75.6225	75.3669	0
29/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	1579.8800	1513.7800	1.5799	1.5138	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	5110.0200	5299.5700	5.1100	5.2996	0
29/04/2025	2044 On 07-May-26			Bond Future	12.3013	12.3475	77.0208	76.7594	0
29/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	2233.2600	2150.1600	2.2333	2.1502	0
29/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	5164.2300	5342.4700	5.1642	5.3425	0
29/04/2025	2046 On 08-May-25			Bond Future	117.8961	117.9065	117.8961	117.9065	550
29/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	4073.9200	4063.5100	4.0739	4.0635	0
29/04/2025	2046 On 07-August-25			Bond Future	120.1985	120.2089	120.1985	120.2089	11,914
29/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	1508.4800	1518.8500	1.5085	1.5189	0
29/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2046 On 06-November-25			Bond Future	120.2765	120.2860	120.2765	120.2860	7,518
29/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	5133.5400	5124.0400	5.1335	5.1240	0
29/04/2025	2046 On 05-February-26			Bond Future	122.5933	122.6019	122.5933	122.6019	0
29/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	943.2700	951.9100	0.9433	0.9519	0
29/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2046 On 07-May-26			Bond Future	122.5846	122.5917	122.5846	122.5917	0
29/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	2365.3700	2358.3000	2.3654	2.3583	0
29/04/2025	2050 On 08-May-25			Bond Future	119.4493	119.3715	119.4493	119.3715	1,525
29/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	1710.6600	1788.4700	1.7107	1.7885	0
29/04/2025	2050 On 07-August-25			Bond Future	119.4039	119.3243	119.4039	119.3243	9,188
29/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	486.1500	565.7500	0.4862	0.5658	0
29/04/2025	2050 On 06-November-25			Bond Future	121.7302	121.6483	121.7302	121.6483	5,780
29/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	2689.8500	2771.7500	2.6899	2.7718	0
29/04/2025	2050 On 05-February-26			Bond Future	121.6510	121.5660	121.6510	121.5660	0
29/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	1168.9800	1254.0100	1.1690	1.2540	0
29/04/2025	2050 On 07-May-26			Bond Future	123.9338	123.8460	123.9338	123.8460	0
29/04/2025	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
29/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	136.2300	224.0400	0.1362	0.2240	0
29/04/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	AL37 On 08-May-25			Index Future	1108.3700	1105.4760	1108.3700	1,105.4760	0
29/04/2025	AL37 On 07-August-25			Index Future	1129.7400	1126.7880	1129.7400	1,126.7880	0
29/04/2025	AL37 On 06-November-25			Index Future	1151.4810	1148.4620	1151.4810	1,148.4620	0
29/04/2025	AL37 On 05-February-26			Index Future	1173.4020	1170.3140	1173.4020	1,170.3140	0
29/04/2025	AL37 On 07-May-26			Index Future	1195.1830	1192.0210	1195.1830	1,192.0210	0
29/04/2025	AL7T On 08-May-25			Index Future	1303.5010	1298.2940	1303.5010	1,298.2940	0
29/04/2025	AL7T On 07-August-25			Index Future	1328.6320	1323.3230	1328.6320	1,323.3230	0
29/04/2025	AL7T On 06-November-25			Index Future	1354.2010	1348.7780	1354.2010	1,348.7780	0
29/04/2025	AL7T On 05-February-26			Index Future	1379.9820	1374.4410	1379.9820	1,374.4410	0
29/04/2025	AL7T On 07-May-26			Index Future	1405.5970	1399.9340	1405.5970	1,399.9340	0
29/04/2025	ALBI On 08-May-25			Index Future	1120.1360	1116.9740	1120.1360	1,116.9740	69
29/04/2025	ALBI On 07-August-25			Index Future	1141.7320	1138.5070	1141.7320	1,138.5070	23
29/04/2025	ALBI On 06-November-25			Index Future	1163.7050	1160.4080	1163.7050	1,160.4080	0
29/04/2025	ALBI On 05-February-26			Index Future	1185.8580	1182.4860	1185.8580	1,182.4860	0
29/04/2025	ALBI On 07-May-26			Index Future	1207.8700	1204.4190	1207.8700	1,204.4190	0
29/04/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/04/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	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
29/04/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
29/04/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
29/04/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	ES33 On 08-May-25			Bond Future	11.3425	11.4025	80.8026	80.5288	0
29/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6030.6300	5756.8000	6.0306	5.7568	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	ES33 On 07-August-25			Bond Future	11.4890	11.5518	82.3806	82.1013	0
29/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8576.0000	8296.6900	8.5760	8.2967	0
29/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	ES33 On 06-November-25			Bond Future	11.6508	11.7167	80.1896	79.9043	0
29/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1539.3200	1254.0600	1.5393	1.2541	0
29/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	ES33 On 05-February-26			Bond Future	11.8327	11.9020	81.7334	81.4419	0
29/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1462.1200	1753.6100	1.4621	1.7536	0
29/04/2025	ES33 On 07-May-26			Bond Future	12.0309	12.1039	79.4696	79.1717	0
29/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1410.9700	1708.8500	1.4110	1.7089	0
29/04/2025	ES42 On 08-May-25			Bond Future	12.0314	12.0758	75.1067	74.8536	0
29/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6475.7700	6222.6900	6.4758	6.2227	0
29/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	ES42 On 07-August-25			Bond Future	12.1635	12.2097	76.5734	76.3152	0
29/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8301.2700	8043.0600	8.3013	8.0431	0
29/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	ES42 On 06-November-25			Bond Future	12.3048	12.3529	73.7999	73.5362	0
29/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	466.0100	202.2800	0.4660	0.2023	0
29/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	ES42 On 05-February-26			Bond Future	12.4549	12.5051	75.2199	74.9504	0
29/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3379.8300	3649.3400	3.3798	3.6493	0
29/04/2025	ES42 On 07-May-26			Bond Future	12.6213	12.6736	72.3645	72.0891	0
29/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2276.9300	2552.3000	2.2769	2.5523	0
29/04/2025	GOVI On 08-May-25			GOVI	1103.7990	1100.7160	1103.7990	1,100.7160	93
29/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	817990.0000	787160.0000	81.7990	78.7160	0
29/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	GOVI On 07-August-25			GOVI	1125.0800	1121.9360	1125.0800	1,121.9360	612
29/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1140800.0000	1109360.0000	114.0800	110.9360	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	GOVI On 06-November-25			GOVI	1146.7320	1143.5180	1146.7320	1,143.5180	0
29/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	347320.0000	315180.0000	34.7320	31.5180	0
29/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	GOVI On 05-February-26			GOVI	1168.5630	1165.2750	1168.5630	1,165.2750	0
29/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	185630.0000	152750.0000	18.5630	15.2750	0
29/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	GOVI On 07-May-26			GOVI	1190.2540	1186.8890	1190.2540	1,186.8890	0
29/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	132540.0000	98890.0000	13.2540	9.8890	0
29/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
29/04/2025	IGOV On 08-May-25			Index Future	374.6740	374.6620	374.6740	374.6620	30
29/04/2025	IGOV On 07-August-25			Index Future	381.9910	381.9770	381.9910	381.9770	704
29/04/2025	IGOV On 06-November-25			Index Future	389.4330	389.4160	389.4330	389.4160	8
29/04/2025	IGOV On 05-February-26			Index Future	396.9360	396.9150	396.9360	396.9150	0
29/04/2025	IGOV On 07-May-26			Index Future	404.3920	404.3640	404.3920	404.3640	0
29/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
29/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
29/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
29/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
29/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
29/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
29/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
29/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
29/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
29/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
29/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
29/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
29/04/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
29/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
29/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
29/04/2025	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
29/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
29/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
29/04/2025	R033 On 08-May-25			Bond Future	9.8180	9.8814	102.1362	101.7925	3,470
29/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	2740.7800	2426.5000	2.7408	2.4265	0
29/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	6.4700	35.8800	0.0065	0.0359	0
29/04/2025	R033 On 07-August-25			Bond Future	9.9112	9.9776	104.1055	103.7550	6,781
29/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	2856.1500	2635.1800	2.8562	2.6352	0
29/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	673.2800	802.8100	0.6733	0.8028	0
29/04/2025	R033 On 06-November-25			Bond Future	10.0132	10.0831	101.0643	100.7063	0
29/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	2993.7800	2793.8600	2.9938	2.7939	0
29/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	1384.9300	1542.9600	1.3849	1.5430	0
29/04/2025	R033 On 05-February-26			Bond Future	10.1287	10.2024	102.9865	102.6209	0
29/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	3449.6500	3242.2000	3.4497	3.2422	0
29/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	1672.9300	1831.0800	1.6729	1.8311	0
29/04/2025	R033 On 07-May-26			Bond Future	10.2630	10.3408	99.8494	99.4759	0
29/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	3057.3700	2872.1800	3.0574	2.8722	0
29/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	2496.1900	2684.4800	2.4962	2.6845	0
29/04/2025	R035 On 08-May-25			Bond Future	10.6145	10.6784	91.3174	90.9624	30,904
29/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	1.2300	2.6700	0.0012	0.0027	300
29/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	3048.4700	3404.9700	3.0485	3.4050	0
29/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	141.9500	139.4700	0.1420	0.1395	150
29/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	1121.7700	1474.3500	1.1218	1.4744	0
29/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	402.2300	356.9300	0.4022	0.3569	300
29/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	594.8100	904.5700	0.5948	0.9046	0
29/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	1890.6700	1632.2400	1.8907	1.6322	0
29/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	46.6200	143.2500	0.0466	0.1433	150
29/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	2195.8400	1911.9100	2.1958	1.9119	0
29/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	27.4200	98.5500	0.0274	0.0986	300
29/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	4550.3300	4198.6700	4.5503	4.1987	400
29/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	0.2400	3.6400	0.0002	0.0036	0
29/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	5784.3500	5429.7800	5.7844	5.4298	0
29/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	0.0100	0.5000	0.0000	0.0005	150
29/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	6190.3400	5835.5200	6.1903	5.8355	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	0.0100	0.2500	0.0000	0.0003	0
29/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	10671.4700	10316.4100	10.6715	10.3164	0
29/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
29/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	13639.6700	13284.6100	13.6397	13.2846	0
29/04/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
29/04/2025	R035 On 07-August-25			Bond Future	10.7250	10.7916	93.0781	92.7161	51,843
29/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	344.2400	302.5600	0.3442	0.3026	300
29/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	3953.7200	4274.1000	3.9537	4.2741	0
29/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	1237.9600	1119.0800	1.2380	1.1191	300
29/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	2032.8000	2275.9800	2.0328	2.2760	0
29/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	3684.1200	3440.1300	3.6841	3.4401	0
29/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	623.8700	741.9400	0.6239	0.7419	17,500
29/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	3848.4500	3598.7300	3.8485	3.5987	0
29/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	580.6200	692.9600	0.5806	0.6930	300
29/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	9741.4000	9392.2900	9.7414	9.3923	0
29/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	35.0200	47.9700	0.0350	0.0480	0
29/04/2025	R035 On 06-November-25			Bond Future	10.8469	10.9166	90.3637	89.9941	9,676
29/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	407.0800	362.6900	0.4071	0.3627	2,000
29/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	5586.6500	5911.9100	5.5867	5.9119	0
29/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	596.6200	535.6600	0.5966	0.5357	300
29/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	4807.0200	5115.7100	4.8070	5.1157	0
29/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	1137.2900	1036.3000	1.1373	1.0363	2,000
29/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	3504.0100	3772.6700	3.5040	3.7727	0
29/04/2025	R035 On 06-November-25	10.44	Call	Bond Future	1197.8500	1092.8600	1.1979	1.0929	2,000
29/04/2025	R035 On 06-November-25	10.44	Put	Bond Future	3399.3800	3664.0400	3.3994	3.6640	0
29/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	1506.6600	1382.5200	1.5067	1.3825	300
29/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	2942.6100	3188.1200	2.9426	3.1881	0
29/04/2025	R035 On 06-November-25	10.94	Call	Bond Future	2484.6600	2310.3000	2.4847	2.3103	2,000
29/04/2025	R035 On 06-November-25	10.94	Put	Bond Future	1991.1200	2186.4100	1.9911	2.1864	0
29/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	2515.2100	2339.4800	2.5152	2.3395	250
29/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	1968.8700	2162.7900	1.9689	2.1628	0
29/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	3333.1400	3124.4900	3.3331	3.1245	0
29/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	1480.3800	1641.3800	1.4804	1.6414	0
29/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	4162.2300	3926.1800	4.1622	3.9262	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	1130.4300	1264.0300	1.1304	1.2640	2,000
29/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	4237.0300	3998.7400	4.2370	3.9987	0
29/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	1103.7300	1235.0900	1.1037	1.2351	250
29/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	5086.6700	4825.5000	5.0867	4.8255	0
29/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	847.4500	955.9300	0.8475	0.9559	300
29/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	6221.1000	5935.3300	6.2211	5.9353	0
29/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	602.0900	685.9700	0.6021	0.6860	250
29/04/2025	R035 On 06-November-25	11.99	Call	Bond Future	6386.8900	6098.0200	6.3869	6.0980	0
29/04/2025	R035 On 06-November-25	11.99	Put	Bond Future	573.2600	654.0400	0.5733	0.6540	2,000
29/04/2025	R035 On 05-February-26			Bond Future	10.9835	11.0565	92.0828	91.7054	0
29/04/2025	R035 On 05-February-26	10.44	Call	Bond Future	1391.5700	1283.1100	1.3916	1.2831	2,000
29/04/2025	R035 On 05-February-26	10.44	Put	Bond Future	4272.6200	4541.6000	4.2726	4.5416	0
29/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	2182.8600	2034.1400	2.1829	2.0341	0
29/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	3194.5800	3423.3000	3.1946	3.4233	0
29/04/2025	R035 On 05-February-26	10.94	Call	Bond Future	2581.8300	2415.7600	2.5818	2.4158	2,000
29/04/2025	R035 On 05-February-26	10.94	Put	Bond Future	2808.0500	3019.4200	2.8081	3.0194	0
29/04/2025	R035 On 05-February-26	12.44	Call	Bond Future	7855.9700	7556.9500	7.8560	7.5570	0
29/04/2025	R035 On 05-February-26	12.44	Put	Bond Future	714.0800	792.5000	0.7141	0.7925	2,000
29/04/2025	R035 On 07-May-26			Bond Future	11.1295	11.2060	89.2832	88.8977	0
29/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	2344.3000	2192.8500	2.3443	2.1929	0
29/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	3721.4300	3955.4300	3.7214	3.9554	0
29/04/2025	R038 On 08-May-25			Bond Future	11.2157	11.2750	98.9581	98.5668	4,020
29/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	678.3700	603.8200	0.6784	0.6038	0
29/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	517.8000	834.5200	0.5178	0.8345	0
29/04/2025	R038 On 07-August-25			Bond Future	11.3405	11.4022	100.8661	100.4671	6,301
29/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	1510.0300	1371.6500	1.5100	1.3717	0
29/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	2164.5300	2425.1900	2.1645	2.4252	0
29/04/2025	R038 On 06-November-25			Bond Future	11.4736	11.5380	97.3211	96.9138	0
29/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	1218.3200	1116.4900	1.2183	1.1165	1,770
29/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	4424.5900	4730.0400	4.4246	4.7300	0
29/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	1880.5400	1739.8400	1.8805	1.7398	0
29/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	3378.9000	3645.4800	3.3789	3.6455	0
29/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	6190.4600	5900.7400	6.1905	5.9007	0
29/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	976.3900	1093.9500	0.9764	1.0940	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
29/04/2025	R038 On 05-February-26			Bond Future	11.6181	11.6854	99.1718	98.7560	0
29/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	2609.6900	2444.7600	2.6097	2.4448	0
29/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	3723.1300	3974.0800	3.7231	3.9741	0
29/04/2025	R038 On 07-May-26			Bond Future	11.7778	11.8483	95.5222	95.0975	0
29/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	2614.9500	2459.7900	2.6150	2.4598	0
29/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	4941.9600	5211.5100	4.9420	5.2115	0
29/04/2025	R053 On 08-May-25			Bond Future	11.6600	11.6989	101.0491	100.7313	2,247
29/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	7482.0100	7165.7100	7.4820	7.1657	0
29/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	0.0900	1.6100	0.0001	0.0016	0
29/04/2025	R053 On 07-August-25			Bond Future	11.7758	11.8162	102.9974	102.6733	22,570
29/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	10429.9000	10154.4200	10.4299	10.1544	0
29/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	266.5400	315.2000	0.2665	0.3152	0
29/04/2025	R053 On 06-November-25			Bond Future	11.8979	11.9399	99.1152	98.7841	0
29/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	2876.4400	2759.6900	2.8764	2.7597	0
29/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	3975.5700	4189.8600	3.9756	4.1899	0
29/04/2025	R053 On 05-February-26			Bond Future	12.0286	12.0724	100.9999	100.6617	0
29/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	2288.4600	2196.5900	2.2885	2.1966	0
29/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	6622.3500	6868.7000	6.6224	6.8687	0
29/04/2025	R053 On 07-May-26			Bond Future	12.1708	12.2166	97.0067	96.6611	0
29/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	3069.9900	2958.1300	3.0700	2.9581	0
29/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	6838.4500	7072.1800	6.8385	7.0722	0
29/04/2025	R186 On 08-May-25			Bond Future	7.9838	8.0057	107.8336	107.8004	87,555
29/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	736.5400	706.7700	0.7365	0.7068	0
29/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	0.9700	4.4600	0.0010	0.0045	0
29/04/2025	R186 On 07-August-25			Bond Future	8.0182	8.0446	104.6049	104.5708	160,559
29/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1549.4300	1518.0100	1.5494	1.5180	1,983
29/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	11.7400	14.4100	0.0117	0.0144	0
29/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	2121.6700	2088.6600	2.1217	2.0887	0
29/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	3.9100	4.9900	0.0039	0.0050	0
29/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2830.7900	2796.9500	2.8308	2.7970	0
29/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.6800	0.9300	0.0007	0.0009	1,983
29/04/2025	R186 On 06-November-25			Bond Future	8.0672	8.1005	106.6177	106.5822	447
29/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	347.3300	331.9300	0.3473	0.3319	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	280.5700	300.6100	0.2806	0.3006	0
29/04/2025	R186 On 05-February-26			Bond Future	8.1800	8.2246	103.3394	103.3024	0
29/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	440.7600	421.0900	0.4408	0.4211	0
29/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	233.7700	251.1200	0.2338	0.2511	0
29/04/2025	R186 On 07-May-26			Bond Future	8.4823	8.5481	105.2526	105.2137	0
29/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	359.3400	339.2400	0.3593	0.3392	0
29/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	236.7500	255.5400	0.2368	0.2555	0
29/04/2025	R202 On 08-May-25			Bond Future	268.7954	268.6209	268.7954	268.6209	1,377
29/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	3514.6400	3689.1000	3.5146	3.6891	0
29/04/2025	R202 On 07-August-25			Bond Future	268.7904	268.6118	268.7904	268.6118	387
29/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	2809.6000	2988.2000	2.8096	2.9882	0
29/04/2025	R202 On 06-November-25			Bond Future	274.0274	273.8437	274.0274	273.8437	460
29/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	1612.6400	1796.3100	1.6126	1.7963	0
29/04/2025	R202 On 05-February-26			Bond Future	273.9474	273.7569	273.9474	273.7569	0
29/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	3872.6300	4063.0800	3.8726	4.0631	0
29/04/2025	R202 On 07-May-26			Bond Future	279.0890	278.8920	279.0890	278.8920	0
29/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	1538.9900	1342.0100	1.5390	1.3420	0
29/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	R209 On 08-May-25			Bond Future	10.9194	10.9782	71.4028	71.1107	1,464
29/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	4622.9600	4331.3700	4.6230	4.3314	0
29/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	0.0100	0.4800	0.0000	0.0005	0
29/04/2025	R209 On 07-August-25			Bond Future	11.0284	11.0894	72.7795	72.4817	10,867
29/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	7571.5800	7294.3700	7.5716	7.2944	0
29/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	70.3600	90.9800	0.0704	0.0910	0
29/04/2025	R209 On 06-November-25			Bond Future	11.1448	11.2083	71.0272	70.7232	6,367
29/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	2359.0400	2213.3700	2.3590	2.2134	0
29/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	1761.1100	1919.4300	1.7611	1.9194	0
29/04/2025	R209 On 05-February-26			Bond Future	11.2717	11.3379	72.3782	72.0678	0
29/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	1698.4200	1590.4200	1.6984	1.5904	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	3332.0300	3534.4400	3.3320	3.5344	0
29/04/2025	R209 On 07-May-26			Bond Future	11.4125	11.4815	70.5670	70.2501	0
29/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	2038.9100	1920.4500	2.0389	1.9205	0
29/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	3641.7700	3840.2300	3.6418	3.8402	0
29/04/2025	R210 On 08-May-25			Bond Future	247.0816	246.9420	247.0816	246.9420	2,956
29/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	948.3600	1088.0300	0.9484	1.0880	0
29/04/2025	R210 On 07-August-25			Bond Future	251.9070	251.7641	251.9070	251.7641	967
29/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	3466.9700	3324.0600	3.4670	3.3241	0
29/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	R210 On 06-November-25			Bond Future	253.3833	253.2356	253.3833	253.2356	300
29/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	1243.2800	1095.5800	1.2433	1.0956	0
29/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	R210 On 05-February-26			Bond Future	258.2645	258.1118	258.2645	258.1118	0
29/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	5164.5000	5011.7500	5.1645	5.0118	0
29/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	R210 On 07-May-26			Bond Future	259.6122	259.4530	259.6122	259.4530	0
29/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	4212.1900	4052.9800	4.2122	4.0530	0
29/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
29/04/2025	R213 On 08-May-25			Bond Future	9.3018	9.3598	91.2485	91.0098	79,636
29/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	4858.7100	4620.3400	4.8587	4.6203	0
29/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	0.0100	0.2900	0.0000	0.0003	0
29/04/2025	R213 On 07-August-25			Bond Future	9.3809	9.4421	93.0078	92.7644	14,284
29/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	8544.4100	8302.8800	8.5444	8.3029	0
29/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	3.6700	5.5500	0.0037	0.0056	0
29/04/2025	R213 On 06-November-25			Bond Future	9.4745	9.5395	91.2440	90.9953	77,198
29/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	2900.3200	2739.5600	2.9003	2.7396	0
29/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	725.9300	813.8600	0.7259	0.8139	0
29/04/2025	R213 On 05-February-26			Bond Future	9.5862	9.6553	92.9801	92.7260	0
29/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	2431.9600	2293.4300	2.4320	2.2934	0
29/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	1322.0300	1437.6700	1.3220	1.4377	0
29/04/2025	R213 On 07-May-26			Bond Future	9.7133	9.7872	91.1498	90.8899	0
29/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	2101.8400	1975.7900	2.1018	1.9758	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	1796.7900	1930.6400	1.7968	1.9306	0
29/04/2025	R214 On 08-May-25			Bond Future	11.4494	11.4932	65.5014	65.2739	6,429
29/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	4687.1500	4460.5100	4.6872	4.4605	0
29/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	0.0500	0.9800	0.0001	0.0010	0
29/04/2025	R214 On 07-August-25			Bond Future	11.5588	11.6040	66.7643	66.5323	7,114
29/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	6805.2700	6600.6200	6.8053	6.6006	0
29/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	127.9800	155.3500	0.1280	0.1554	0
29/04/2025	R214 On 06-November-25			Bond Future	11.6761	11.7231	64.7493	64.5124	26,609
29/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	2068.3000	1973.5400	2.0683	1.9735	0
29/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	2251.3700	2393.5000	2.2514	2.3935	0
29/04/2025	R214 On 05-February-26			Bond Future	11.8043	11.8531	65.9810	65.7390	0
29/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	1350.5200	1284.4600	1.3505	1.2845	0
29/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	4144.6200	4320.5500	4.1446	4.3206	0
29/04/2025	R214 On 07-May-26			Bond Future	11.9377	11.9884	63.9035	63.6563	0
29/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	2069.2900	1983.5600	2.0693	1.9836	0
29/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	4109.2600	4270.7100	4.1093	4.2707	0
29/04/2025	R248 On 08-May-25			Bond Future	11.7501	11.7841	78.0873	77.8748	234,919
29/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	5031.1700	4822.3700	5.0312	4.8224	0
29/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	0.4200	4.1200	0.0004	0.0041	0
29/04/2025	R248 On 07-August-25			Bond Future	11.8676	11.9028	79.5929	79.3762	220,559
29/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	7765.6200	7583.9900	7.7656	7.5840	0
29/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	206.7200	241.8400	0.2067	0.2418	0
29/04/2025	R248 On 06-November-25			Bond Future	11.9930	12.0297	76.6825	76.4610	18,439
29/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	1913.8900	1848.0100	1.9139	1.8480	0
29/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	3473.6500	3629.2400	3.4737	3.6292	0
29/04/2025	R248 On 05-February-26			Bond Future	12.1298	12.1681	78.1410	77.9147	0
29/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	1427.8500	1377.0600	1.4279	1.3771	0
29/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	5594.3300	5769.9000	5.5943	5.7699	0
29/04/2025	R248 On 07-May-26			Bond Future	12.2716	12.3115	75.1461	74.9147	260
29/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	2224.8200	2155.9900	2.2248	2.1560	0
29/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	5559.0600	5721.6100	5.5591	5.7216	0
29/04/2025	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
29/04/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
29/04/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0