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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
30/04/2025	0904 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	0908 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	0957 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	0986 On 31-March-36			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	1386 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	1409 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	2029 On 08-May-25			Bond Future	136.4203	136.3432	136.4203	136.3432	3,723
30/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	1429.6900	1506.7800	1.4297	1.5068	0
30/04/2025	2029 On 07-August-25			Bond Future	139.0846	139.0059	139.0846	139.0059	5,676
30/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1674.6000	1595.9100	1.6746	1.5959	0
30/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2029 On 06-November-25			Bond Future	140.3540	140.2736	140.3540	140.2736	68
30/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	564.0400	483.5900	0.5640	0.4836	0
30/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2029 On 05-February-26			Bond Future	143.0585	142.9761	143.0585	142.9761	0
30/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	2948.4500	2866.0500	2.9485	2.8661	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2025	2029 On 05-February-26	140.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2029 On 07-May-26			Bond Future	144.2751	144.1910	144.2751	144.1910	0
30/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	2455.1400	2370.9500	2.4551	2.3710	0
30/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2030 On 08-May-25			Bond Future	8.8055	8.8063	99.1769	99.1739	28,389
30/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	144.1900	160.2800	0.1442	0.1603	800
30/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	613.0500	632.0800	0.6131	0.6321	0
30/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	191.1700	208.5400	0.1912	0.2085	300
30/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	510.3000	530.6100	0.5103	0.5306	0
30/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	661.0000	674.9000	0.6610	0.6749	1,320
30/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	124.6700	141.5100	0.1247	0.1415	0
30/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	1397.1900	1399.3900	1.3972	1.3994	800
30/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	14.6300	19.7700	0.0146	0.0198	0
30/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	1538.0500	1538.8900	1.5381	1.5389	300
30/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	9.2500	13.0300	0.0093	0.0130	0
30/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	2364.7500	2362.1600	2.3648	2.3622	680
30/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	0.3900	0.7400	0.0004	0.0007	0
30/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	2688.9500	2686.1100	2.6890	2.6861	0
30/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	0.0900	0.1900	0.0001	0.0002	300
30/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	4079.3300	4076.3900	4.0793	4.0764	0
30/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	4291.0000	4288.0600	4.2910	4.2881	0
30/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	800
30/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	5409.9200	5406.9800	5.4099	5.4070	1,640
30/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	6717.1000	6714.1600	6.7171	6.7142	2,280
30/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	10599.6500	10596.7100	10.5997	10.5967	0
30/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	1,640
30/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	11942.8000	11939.8600	11.9428	11.9399	0
30/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	2,280
30/04/2025	2030 On 07-August-25			Bond Future	8.8768	8.8777	97.0790	97.0759	114,965
30/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	637.7100	640.8000	0.6377	0.6408	300
30/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	1196.7400	1202.9200	1.1967	1.2029	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	1663.8300	1665.8100	1.6638	1.6658	300
30/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	454.1400	459.2100	0.4541	0.4592	0
30/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	3362.9300	3362.3400	3.3629	3.3623	0
30/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	116.6300	119.1300	0.1166	0.1191	300
30/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	5515.8000	5513.4700	5.5158	5.5135	1,054
30/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	21.0900	21.8500	0.0211	0.0219	0
30/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	7550.3500	7547.3800	7.5504	7.5474	0
30/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	1.9300	2.0500	0.0019	0.0021	0
30/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	10723.2600	10720.1800	10.7233	10.7202	0
30/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	1,054
30/04/2025	2030 On 06-November-25			Bond Future	8.9475	8.9485	98.9469	98.9436	0
30/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	859.9900	861.7100	0.8600	0.8617	300
30/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	1633.8100	1638.8500	1.6338	1.6389	0
30/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	1790.6500	1791.8300	1.7907	1.7918	300
30/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	873.9500	878.4500	0.8740	0.8785	0
30/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	2547.1500	2547.6600	2.5472	2.5477	0
30/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	567.3800	571.2100	0.5674	0.5712	0
30/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	4004.6100	4003.8900	4.0046	4.0039	0
30/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	263.5600	266.1600	0.2636	0.2662	300
30/04/2025	2030 On 05-February-26			Bond Future	9.0361	9.0373	96.8216	96.8179	0
30/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	2369.4100	2369.5600	2.3694	2.3696	0
30/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	926.7200	930.5600	0.9267	0.9306	0
30/04/2025	2030 On 07-May-26			Bond Future	9.1622	9.1635	98.6142	98.6101	0
30/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	2005.0000	2004.8100	2.0050	2.0048	0
30/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	1318.3200	1322.2500	1.3183	1.3223	0
30/04/2025	2032 On 08-May-25			Bond Future	9.6970	9.7080	93.8063	93.7543	52,408
30/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	27.4000	31.3400	0.0274	0.0313	300
30/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	1440.6900	1496.6900	1.4407	1.4967	0
30/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	35.4300	39.8800	0.0354	0.0399	800
30/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	1352.7000	1409.2100	1.3527	1.4092	0
30/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	1065.4100	1042.6500	1.0654	1.0427	300
30/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	114.7200	144.0200	0.1147	0.1440	0
30/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	1143.0400	1118.0200	1.1430	1.1180	800
30/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	99.3600	126.4000	0.0994	0.1264	0

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30/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	2702.0900	2653.4200	2.7021	2.6534	0
30/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	4.7200	8.1100	0.0047	0.0081	300
30/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	5501.5100	5449.4700	5.5015	5.4495	0
30/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	0.0000	0.0200	0.0000	0.0000	0
30/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	5762.7600	5710.7100	5.7628	5.7107	0
30/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	800
30/04/2025	2032 On 07-August-25			Bond Future	9.7899	9.8015	95.6150	95.5619	118,939
30/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	548.5600	538.7100	0.5486	0.5387	300
30/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	2352.8900	2396.1500	2.3529	2.3962	0
30/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	1580.5300	1557.1300	1.5805	1.5571	300
30/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	1079.0100	1108.7200	1.0790	1.1087	0
30/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	3860.0500	3819.5100	3.8601	3.8195	0
30/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	291.7000	304.2700	0.2917	0.3043	300
30/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	9489.9300	9437.3900	9.4899	9.4374	0
30/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	6.2600	6.8300	0.0063	0.0068	0
30/04/2025	2032 On 06-November-25			Bond Future	9.8927	9.9049	93.2934	93.2391	0
30/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	820.1600	807.3400	0.8202	0.8073	300
30/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	3033.4700	3074.9400	3.0335	3.0749	0
30/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	1803.1400	1780.1500	1.8031	1.7802	300
30/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	1770.6600	1801.9600	1.7707	1.8020	0
30/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	3249.1700	3215.9100	3.2492	3.2159	0
30/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	951.6400	972.6700	0.9516	0.9727	0
30/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	4807.8100	4767.2100	4.8078	4.7672	0
30/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	522.9000	536.5900	0.5229	0.5366	300
30/04/2025	2032 On 05-February-26			Bond Future	10.0102	10.0232	95.0683	95.0127	0
30/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	2442.6900	2415.4300	2.4427	2.4154	0
30/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	1804.8100	1833.1800	1.8048	1.8332	0
30/04/2025	2032 On 07-May-26			Bond Future	10.1483	10.1622	92.6691	92.6121	0
30/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	2334.5800	2308.7500	2.3346	2.3088	0
30/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	2368.9800	2400.1600	2.3690	2.4002	0
30/04/2025	2033 On 08-May-25			Bond Future	127.4967	127.4695	127.4967	127.4695	5,451
30/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	3123.3100	3150.5300	3.1233	3.1505	0
30/04/2025	2033 On 07-August-25			Bond Future	129.9867	129.9588	129.9867	129.9588	1,648

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30/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	1336.6600	1308.7900	1.3367	1.3088	0
30/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2033 On 06-November-25			Bond Future	130.9789	130.9503	130.9789	130.9503	5,288
30/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	2161.0900	2189.7400	2.1611	2.1897	0
30/04/2025	2033 On 05-February-26			Bond Future	133.5027	133.4732	133.5027	133.4732	0
30/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	622.7200	593.1500	0.6227	0.5932	0
30/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2033 On 07-May-26			Bond Future	134.4376	134.4073	134.4376	134.4073	0
30/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	722.3800	752.7200	0.7224	0.7527	0
30/04/2025	2037 On 08-May-25			Bond Future	11.1496	11.1761	85.2668	85.1171	22,742
30/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	0.3300	0.4300	0.0003	0.0004	300
30/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	3795.7600	3945.5500	3.7958	3.9456	0
30/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	169.5100	157.1800	0.1695	0.1572	300
30/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	1022.6900	1160.0500	1.0227	1.1601	0
30/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	1773.5700	1649.7300	1.7736	1.6497	0
30/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	41.8600	67.7100	0.0419	0.0677	300
30/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	5915.0300	5765.3500	5.9150	5.7654	0
30/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
30/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	7423.5200	7273.8300	7.4235	7.2738	15,000
30/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	11014.1800	10864.4900	11.0142	10.8645	7,500
30/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	11244.7400	11095.0500	11.2447	11.0951	7,500
30/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2037 On 07-August-25			Bond Future	11.2758	11.3034	82.6500	82.4975	133,503
30/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	122.1200	113.3900	0.1221	0.1134	2,541
30/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	5548.1200	5691.9600	5.5481	5.6920	0
30/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	222.0500	207.4200	0.2221	0.2074	300
30/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	4685.8900	4823.8300	4.6859	4.8238	0
30/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	264.8000	247.8500	0.2648	0.2479	2,341
30/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	4430.9600	4566.5800	4.4310	4.5666	0
30/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	356.6600	334.9800	0.3567	0.3350	200

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30/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	3990.5500	4121.4400	3.9906	4.1214	0
30/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	947.6400	901.3400	0.9476	0.9013	300
30/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	2497.3000	2603.5700	2.4973	2.6036	0
30/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	1107.6000	1055.7900	1.1076	1.0558	0
30/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	2260.1700	2360.9300	2.2602	2.3609	2,541
30/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	2116.2300	2036.5400	2.1162	2.0365	0
30/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	1322.2300	1395.1100	1.3222	1.3951	2,541
30/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	2217.4400	2135.4600	2.2174	2.1355	7,500
30/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	1259.5500	1330.1400	1.2596	1.3301	7,500
30/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	3615.3300	3508.2500	3.6153	3.5083	0
30/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	673.6700	719.1600	0.6737	0.7192	2,541
30/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	3656.3000	3548.6300	3.6563	3.5486	0
30/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	661.9700	706.8700	0.6620	0.7069	300
30/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	5114.6100	4990.1600	5.1146	4.9902	0
30/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	358.5300	386.6500	0.3585	0.3867	2,541
30/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	8949.7400	8804.6700	8.9497	8.8047	0
30/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	72.2500	79.7500	0.0723	0.0798	0
30/04/2025	2037 On 06-November-25			Bond Future	11.4007	11.4294	84.2402	84.0845	0
30/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	494.2700	470.4300	0.4943	0.4704	300
30/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	5600.6200	5732.4700	5.6006	5.7325	0
30/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	1314.5200	1264.7800	1.3145	1.2648	300
30/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	3533.3900	3639.3400	3.5334	3.6393	0
30/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	3068.3100	2982.6200	3.0683	2.9826	0
30/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	1834.8500	1904.8500	1.8349	1.9049	0
30/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	5001.5900	4891.2200	5.0016	4.8912	0
30/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	1015.2300	1060.5500	1.0152	1.0606	300
30/04/2025	2037 On 05-February-26			Bond Future	11.5387	11.5687	81.5842	81.4253	0
30/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	880.5200	846.3200	0.8805	0.8463	1,930
30/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	5803.7300	5928.4400	5.8037	5.9284	0
30/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	1288.1200	1242.7400	1.2881	1.2427	1,970
30/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	4785.7700	4899.3000	4.7858	4.8993	0
30/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1923.7300	1863.7800	1.9237	1.8638	0
30/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	3753.2300	3852.1900	3.7532	3.8522	0
30/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	2324.8400	2257.0000	2.3248	2.2570	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	3283.1600	3374.2300	3.2832	3.3742	1,930
30/04/2025	2037 On 05-February-26	11.40	Call	Bond Future	2431.4700	2361.6700	2.4315	2.3617	1,030
30/04/2025	2037 On 05-February-26	11.40	Put	Bond Future	3173.9700	3263.0800	3.1740	3.2631	0
30/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	3815.3500	3724.2600	3.8154	3.7243	0
30/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	2131.5100	2199.3300	2.1315	2.1993	1,930
30/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	5243.0300	5135.7700	5.2430	5.1358	0
30/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	1480.0900	1531.7400	1.4801	1.5317	1,970
30/04/2025	2037 On 05-February-26	12.73	Call	Bond Future	6983.6800	6861.9900	6.9837	6.8620	0
30/04/2025	2037 On 05-February-26	12.73	Put	Bond Future	977.6100	1014.8300	0.9776	1.0148	1,030
30/04/2025	2037 On 07-May-26			Bond Future	11.6962	11.7274	83.0935	82.9313	0
30/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	2253.1600	2189.9600	2.2532	2.1900	0
30/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	4241.5100	4340.5000	4.2415	4.3405	0
30/04/2025	2038 On 08-May-25			Bond Future	138.5115	138.4814	138.5115	138.4814	368
30/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	1168.5500	1198.6100	1.1686	1.1986	0
30/04/2025	2038 On 07-August-25			Bond Future	139.0819	139.0512	139.0819	139.0512	2,397
30/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	478.1000	508.8500	0.4781	0.5089	0
30/04/2025	2038 On 06-November-25			Bond Future	141.7918	141.7603	141.7918	141.7603	440
30/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	2088.1700	2119.7500	2.0882	2.1198	0
30/04/2025	2038 On 05-February-26			Bond Future	142.3470	142.3147	142.3470	142.3147	0
30/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	853.0000	885.3500	0.8530	0.8854	0
30/04/2025	2038 On 07-May-26			Bond Future	145.0189	144.9853	145.0189	144.9853	0
30/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	488.8700	455.3300	0.4889	0.4553	0
30/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2040 On 08-May-25			Bond Future	11.5901	11.5965	84.4139	84.3750	10,515
30/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	5914.3700	5875.5200	5.9144	5.8755	0
30/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	0.0100	0.0200	0.0000	0.0000	0
30/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	6554.6400	6515.7800	6.5546	6.5158	15,000
30/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	10030.5100	9991.6500	10.0305	9.9917	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
30/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	10374.1500	10335.2900	10.3742	10.3353	7,500
30/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2040 On 07-August-25			Bond Future	11.7225	11.7292	81.5300	81.4904	56,519
30/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	137.5500	137.2800	0.1376	0.1373	400
30/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	5865.9800	5905.3400	5.8660	5.9053	0
30/04/2025	2040 On 07-August-25	11.00	Call	Bond Future	285.3400	284.1900	0.2853	0.2842	250
30/04/2025	2040 On 07-August-25	11.00	Put	Bond Future	4721.8500	4760.3300	4.7219	4.7603	0
30/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	906.4800	901.0000	0.9065	0.9010	400
30/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	2843.2700	2877.4200	2.8433	2.8774	0
30/04/2025	2040 On 07-August-25	11.70	Call	Bond Future	1699.1800	1688.3600	1.6992	1.6884	0
30/04/2025	2040 On 07-August-25	11.70	Put	Bond Future	1831.9900	1860.8000	1.8320	1.8608	0
30/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	2746.4400	2729.5000	2.7464	2.7295	0
30/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	1133.4400	1156.1300	1.1334	1.1561	400
30/04/2025	2040 On 07-August-25	12.40	Call	Bond Future	4425.7700	4401.2100	4.4258	4.4012	0
30/04/2025	2040 On 07-August-25	12.40	Put	Bond Future	571.7300	586.8000	0.5717	0.5868	0
30/04/2025	2040 On 07-August-25	12.60	Call	Bond Future	5338.7200	5310.9900	5.3387	5.3110	0
30/04/2025	2040 On 07-August-25	12.60	Put	Bond Future	399.9300	411.8300	0.3999	0.4118	0
30/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	8619.5300	8584.6100	8.6195	8.5846	0
30/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	111.7300	116.4400	0.1117	0.1164	0
30/04/2025	2040 On 06-November-25			Bond Future	11.8529	11.8600	83.0985	83.0580	292
30/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	2469.8800	2455.8100	2.4699	2.4558	0
30/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	2544.8700	2571.3800	2.5449	2.5714	0
30/04/2025	2040 On 05-February-26			Bond Future	11.9962	12.0035	80.1702	80.1286	0
30/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	1670.5700	1660.4100	1.6706	1.6604	0
30/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	4620.7600	4652.2200	4.6208	4.6522	0
30/04/2025	2040 On 05-February-26	11.82	Call	Bond Future	2507.6300	2493.5900	2.5076	2.4936	475
30/04/2025	2040 On 05-February-26	11.82	Put	Bond Future	3516.3400	3543.9200	3.5163	3.5439	0
30/04/2025	2040 On 05-February-26	13.23	Call	Bond Future	7589.8400	7560.9300	7.5898	7.5609	0
30/04/2025	2040 On 05-February-26	13.23	Put	Bond Future	1026.3400	1039.0500	1.0263	1.0391	475
30/04/2025	2040 On 07-May-26			Bond Future	12.1569	12.1646	81.6530	81.6103	0
30/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	2237.6300	2225.2300	2.2376	2.2252	0
30/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	5010.7300	5041.0500	5.0107	5.0411	0
30/04/2025	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
30/04/2025	2044 On 08-May-25			Bond Future	11.7598	11.7562	79.8553	79.8774	46,575
30/04/2025	2044 On 08-May-25		Put	Bond Future	20144.7100	20122.5600	20.1447	20.1226	0
30/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	9,000
30/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	5905.2100	5883.0600	5.9052	5.8831	0
30/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	0.0100	0.0200	0.0000	0.0000	2,490
30/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	5425.6600	5403.5200	5.4257	5.4035	0
30/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	11.4900	17.1200	0.0115	0.0171	9,000
30/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	2585.4100	2568.8900	2.5854	2.5689	0
30/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	243.5000	277.7500	0.2435	0.2778	0
30/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	919.8100	931.9100	0.9198	0.9319	2,490
30/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	519.8900	562.6200	0.5199	0.5626	0
30/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	518.5500	539.1300	0.5186	0.5391	9,000
30/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	3762.8600	3786.0400	3.7629	3.7860	0
30/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	1.5900	2.6200	0.0016	0.0026	2,490
30/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	5530.5000	5552.6900	5.5305	5.5527	0
30/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	0.0300	0.0700	0.0000	0.0001	0
30/04/2025	2044 On 07-August-25			Bond Future	11.8882	11.8844	77.0089	77.0314	40,162
30/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	33.8100	35.4600	0.0338	0.0355	9,000
30/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	8229.4900	8208.6200	8.2295	8.2086	0
30/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	481.7300	492.5500	0.4817	0.4926	9,000
30/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	4148.3300	4136.6300	4.1483	4.1366	0
30/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	1734.6700	1755.0700	1.7347	1.7551	0
30/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	1964.4400	1962.3200	1.9644	1.9623	9,000
30/04/2025	2044 On 07-August-25	12.20	Call	Bond Future	2976.9300	3000.8000	2.9769	3.0008	0
30/04/2025	2044 On 07-August-25	12.20	Put	Bond Future	1141.3100	1142.6600	1.1413	1.1427	5,600
30/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	8132.5900	8157.2400	8.1326	8.1572	0
30/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	161.7100	163.8400	0.1617	0.1638	0
30/04/2025	2044 On 06-November-25			Bond Future	12.0142	12.0104	78.4904	78.5131	68,811
30/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	2125.3900	2142.5300	2.1254	2.1425	0
30/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	2923.7700	2918.1400	2.9238	2.9181	0
30/04/2025	2044 On 06-November-25	12.20	Call	Bond Future	3159.9600	3179.9300	3.1600	3.1799	0
30/04/2025	2044 On 06-November-25	12.20	Put	Bond Future	2076.7700	2073.9700	2.0768	2.0740	5,600
30/04/2025	2044 On 05-February-26			Bond Future	12.1519	12.1480	75.5996	75.6225	0
30/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	1567.3200	1579.8800	1.5673	1.5799	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	5120.4200	5110.0200	5.1204	5.1100	0
30/04/2025	2044 On 07-May-26			Bond Future	12.3054	12.3013	76.9977	77.0208	0
30/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	2219.7900	2233.2600	2.2198	2.2333	0
30/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	5173.8900	5164.2300	5.1739	5.1642	0
30/04/2025	2046 On 08-May-25			Bond Future	118.2697	117.8961	118.2697	117.8961	550
30/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	3700.3400	4073.9200	3.7003	4.0739	0
30/04/2025	2046 On 07-August-25			Bond Future	120.5795	120.1985	120.5795	120.1985	11,914
30/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	1889.4900	1508.4800	1.8895	1.5085	0
30/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2046 On 06-November-25			Bond Future	120.6649	120.2765	120.6649	120.2765	7,518
30/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	4745.0700	5133.5400	4.7451	5.1335	0
30/04/2025	2046 On 05-February-26			Bond Future	122.9896	122.5933	122.9896	122.5933	0
30/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	1339.5700	943.2700	1.3396	0.9433	0
30/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2046 On 07-May-26			Bond Future	122.9885	122.5846	122.9885	122.5846	0
30/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	1961.4600	2365.3700	1.9615	2.3654	0
30/04/2025	2050 On 08-May-25			Bond Future	119.0841	119.4493	119.0841	119.4493	1,525
30/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	2075.8800	1710.6600	2.0759	1.7107	0
30/04/2025	2050 On 07-August-25			Bond Future	119.0316	119.4039	119.0316	119.4039	9,188
30/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	858.3700	486.1500	0.8584	0.4862	0
30/04/2025	2050 On 06-November-25			Bond Future	121.3509	121.7302	121.3509	121.7302	5,780
30/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	3069.0600	2689.8500	3.0691	2.6899	0
30/04/2025	2050 On 05-February-26			Bond Future	121.2645	121.6510	121.2645	121.6510	0
30/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	1555.4900	1168.9800	1.5555	1.1690	0
30/04/2025	2050 On 07-May-26			Bond Future	123.5405	123.9338	123.5405	123.9338	0
30/04/2025	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
30/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	529.5400	136.2300	0.5295	0.1362	0
30/04/2025	8607 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	8608 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	8657 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	AL37 On 08-May-25			Index Future	1108.7340	1108.3700	1108.7340	1,108.3700	0
30/04/2025	AL37 On 07-August-25			Index Future	1130.1120	1129.7400	1130.1120	1,129.7400	0
30/04/2025	AL37 On 06-November-25			Index Future	1151.8620	1151.4810	1151.8620	1,151.4810	0
30/04/2025	AL37 On 05-February-26			Index Future	1173.7940	1173.4020	1173.7940	1,173.4020	0
30/04/2025	AL37 On 07-May-26			Index Future	1195.5860	1195.1830	1195.5860	1,195.1830	0
30/04/2025	AL7T On 08-May-25			Index Future	1305.8820	1303.5010	1305.8820	1,303.5010	0
30/04/2025	AL7T On 07-August-25			Index Future	1331.0610	1328.6320	1331.0610	1,328.6320	0
30/04/2025	AL7T On 06-November-25			Index Future	1356.6790	1354.2010	1356.6790	1,354.2010	0
30/04/2025	AL7T On 05-February-26			Index Future	1382.5110	1379.9820	1382.5110	1,379.9820	0
30/04/2025	AL7T On 07-May-26			Index Future	1408.1780	1405.5970	1408.1780	1,405.5970	0
30/04/2025	ALBI On 08-May-25			Index Future	1120.6530	1120.1360	1120.6530	1,120.1360	69
30/04/2025	ALBI On 07-August-25			Index Future	1142.2600	1141.7320	1142.2600	1,141.7320	23
30/04/2025	ALBI On 06-November-25			Index Future	1164.2440	1163.7050	1164.2440	1,163.7050	0
30/04/2025	ALBI On 05-February-26			Index Future	1186.4120	1185.8580	1186.4120	1,185.8580	0
30/04/2025	ALBI On 07-May-26			Index Future	1208.4380	1207.8700	1208.4380	1,207.8700	0
30/04/2025	C002 On 31-March-32			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C007 On 31-January-37			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C030 On 31-January-30			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C035 On 28-February-35			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C038 On 31-January-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C040 On 06-October-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/04/2025	C040 On 31-January-40			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	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
30/04/2025	C048 On 28-February-48			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C050 On 31-December-50			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C186 On 21-December-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C202 On 07-December-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C209 On 31-March-36			Price Contribution	6.2500	6.2500	93.7500	93.7500	0
30/04/2025	C210 On 31-March-28			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C213 On 28-February-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C214 On 28-February-41			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C253 On 31-March-53			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C219 On 31-March-29			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C303 On 14-August-15			Price Contribution	100.0000	100.0000	0.0000	100.0000	0
30/04/2025	C303 On 28-February-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C333 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C431 On 31-January-31			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C442 On 25-April-42			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	C446 On 31-March-46			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	CI43 On 31-January-43			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	CI58 On 31-January-58			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	CR33 On 31-March-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	CR38 On 31-March-38			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	CS26 On 02-April-26			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	CS33 On 15-September-33			Price Contribution	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	ES33 On 08-May-25			Bond Future	11.3159	11.3425	80.9246	80.8026	0
30/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6152.6000	6030.6300	6.1526	6.0306	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	ES33 On 07-August-25			Bond Future	11.4611	11.4890	82.5051	82.3806	0
30/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8700.4700	8576.0000	8.7005	8.5760	0
30/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	ES33 On 06-November-25			Bond Future	11.6216	11.6508	80.3166	80.1896	0
30/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1666.3600	1539.3200	1.6664	1.5393	0
30/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	ES33 On 05-February-26			Bond Future	11.8020	11.8327	81.8631	81.7334	0
30/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1332.3700	1462.1200	1.3324	1.4621	0
30/04/2025	ES33 On 07-May-26			Bond Future	11.9986	12.0309	79.6020	79.4696	0
30/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1278.5300	1410.9700	1.2785	1.4110	0
30/04/2025	ES42 On 08-May-25			Bond Future	12.0249	12.0314	75.1435	75.1067	0
30/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6512.5600	6475.7700	6.5126	6.4758	0
30/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	ES42 On 07-August-25			Bond Future	12.1568	12.1635	76.6110	76.5734	0
30/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8338.8100	8301.2700	8.3388	8.3013	0
30/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	ES42 On 06-November-25			Bond Future	12.2979	12.3048	73.8383	73.7999	0
30/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	504.4100	466.0100	0.5044	0.4660	0
30/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	ES42 On 05-February-26			Bond Future	12.4476	12.4549	75.2593	75.2199	0
30/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3340.4500	3379.8300	3.3405	3.3798	0
30/04/2025	ES42 On 07-May-26			Bond Future	12.6136	12.6213	72.4049	72.3645	0
30/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2236.5100	2276.9300	2.2365	2.2769	0
30/04/2025	GOVI On 08-May-25			GOVI	1104.3300	1103.7990	1104.3300	1,103.7990	74
30/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	823300.0000	817990.0000	82.3300	81.7990	0
30/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	GOVI On 07-August-25			GOVI	1125.6220	1125.0800	1125.6220	1,125.0800	654
30/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1146220.0000	1140800.0000	114.6220	114.0800	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	GOVI On 06-November-25			GOVI	1147.2870	1146.7320	1147.2870	1,146.7320	0
30/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	352870.0000	347320.0000	35.2870	34.7320	0
30/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	GOVI On 05-February-26			GOVI	1169.1310	1168.5630	1169.1310	1,168.5630	0
30/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	191310.0000	185630.0000	19.1310	18.5630	0
30/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	GOVI On 07-May-26			GOVI	1190.8370	1190.2540	1190.8370	1,190.2540	0
30/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	138370.0000	132540.0000	13.8370	13.2540	0
30/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	GVIX On 01-January-29			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0
30/04/2025	IGOV On 08-May-25			Index Future	374.6780	374.6740	374.6780	374.6740	15
30/04/2025	IGOV On 07-August-25			Index Future	381.9950	381.9910	381.9950	381.9910	719
30/04/2025	IGOV On 06-November-25			Index Future	389.4380	389.4330	389.4380	389.4330	8
30/04/2025	IGOV On 05-February-26			Index Future	396.9430	396.9360	396.9430	396.9360	0
30/04/2025	IGOV On 07-May-26			Index Future	404.4000	404.3920	404.4000	404.3920	0
30/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0
30/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0
30/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0
30/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0
30/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0
30/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0
30/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0
30/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0
30/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0
30/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0
30/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0
30/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0
30/04/2025	J186 On 21-December-26			Interest Rate Swap	8.6830	8.6830	8.6830	8.6830	0
30/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.2950	8.2950	91.7050	91.7050	0
30/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.3400	8.3400	91.6600	91.6600	0
30/04/2025	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
30/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.3720	8.3720	91.6280	91.6280	0
30/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.4000	8.4000	91.6000	91.6000	0
30/04/2025	R033 On 08-May-25			Bond Future	9.8020	9.8180	102.2236	102.1362	3,470
30/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	2825.0500	2740.7800	2.8251	2.7408	0
30/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	3.3600	6.4700	0.0034	0.0065	0
30/04/2025	R033 On 07-August-25			Bond Future	9.8943	9.9112	104.1946	104.1055	6,781
30/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	2914.5100	2856.1500	2.9145	2.8562	0
30/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	642.5100	673.2800	0.6425	0.6733	0
30/04/2025	R033 On 06-November-25			Bond Future	9.9955	10.0132	101.1553	101.0643	0
30/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	3046.2400	2993.7800	3.0462	2.9938	0
30/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	1346.3800	1384.9300	1.3464	1.3849	0
30/04/2025	R033 On 05-February-26			Bond Future	10.1101	10.1287	103.0795	102.9865	0
30/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	3503.8900	3449.6500	3.5039	3.4497	0
30/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	1634.1200	1672.9300	1.6341	1.6729	0
30/04/2025	R033 On 07-May-26			Bond Future	10.2432	10.2630	99.9446	99.8494	0
30/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	3105.9000	3057.3700	3.1059	3.0574	0
30/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	2449.5400	2496.1900	2.4495	2.4962	0
30/04/2025	R035 On 08-May-25			Bond Future	10.5832	10.6145	91.4921	91.3174	30,904
30/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	1.1700	1.2300	0.0012	0.0012	300
30/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	2873.7700	3048.4700	2.8738	3.0485	0
30/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	160.7100	141.9500	0.1607	0.1420	150
30/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	965.8900	1121.7700	0.9659	1.1218	0
30/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	455.9000	402.2300	0.4559	0.4022	300
30/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	473.8400	594.8100	0.4738	0.5948	0
30/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	2044.8600	1890.6700	2.0449	1.8907	0
30/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	26.1700	46.6200	0.0262	0.0466	150
30/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	2357.3400	2195.8400	2.3573	2.1958	0
30/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	14.2800	27.4200	0.0143	0.0274	300
30/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	4724.7900	4550.3300	4.7248	4.5503	400
30/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	0.0600	0.2400	0.0001	0.0002	0
30/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	5958.9800	5784.3500	5.9590	5.7844	0
30/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	150
30/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	6364.9700	6190.3400	6.3650	6.1903	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
30/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	10846.1100	10671.4700	10.8461	10.6715	0
30/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
30/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	13814.3100	13639.6700	13.8143	13.6397	0
30/04/2025	R035 On 08-May-25	13.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	400
30/04/2025	R035 On 07-August-25			Bond Future	10.6924	10.7250	93.2562	93.0781	51,843
30/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	371.5400	344.2400	0.3715	0.3442	300
30/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	3802.9900	3953.7200	3.8030	3.9537	0
30/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	1308.1400	1237.9600	1.3081	1.2380	300
30/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	1924.9500	2032.8000	1.9250	2.0328	0
30/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	3814.8500	3684.1200	3.8149	3.6841	0
30/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	576.5700	623.8700	0.5766	0.6239	17,500
30/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	3981.7300	3848.4500	3.9817	3.8485	0
30/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	535.8700	580.6200	0.5359	0.5806	300
30/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	9915.1500	9741.4000	9.9152	9.7414	0
30/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	30.7400	35.0200	0.0307	0.0350	0
30/04/2025	R035 On 06-November-25			Bond Future	10.8128	10.8469	90.5454	90.3637	9,676
30/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	433.7700	407.0800	0.4338	0.4071	2,000
30/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	5431.7100	5586.6500	5.4317	5.5867	0
30/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	632.5600	596.6200	0.6326	0.5966	300
30/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	4661.3300	4807.0200	4.6613	4.8070	0
30/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	1194.7500	1137.2900	1.1948	1.1373	2,000
30/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	3379.8400	3504.0100	3.3798	3.5040	0
30/04/2025	R035 On 06-November-25	10.44	Call	Bond Future	1257.4200	1197.8500	1.2574	1.1979	2,000
30/04/2025	R035 On 06-November-25	10.44	Put	Bond Future	3277.3200	3399.3800	3.2773	3.3994	0
30/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	1576.1700	1506.6600	1.5762	1.5067	300
30/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	2830.4900	2942.6100	2.8305	2.9426	0
30/04/2025	R035 On 06-November-25	10.94	Call	Bond Future	2579.4500	2484.6600	2.5795	2.4847	2,000
30/04/2025	R035 On 06-November-25	10.94	Put	Bond Future	1904.2800	1991.1200	1.9043	1.9911	0
30/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	2610.6800	2515.2100	2.6107	2.5152	250
30/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	1882.7100	1968.8700	1.8827	1.9689	0
30/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	3444.5700	3333.1400	3.4446	3.3331	0
30/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	1410.1800	1480.3800	1.4102	1.4804	0
30/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	4286.6100	4162.2300	4.2866	4.1622	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	1073.1800	1130.4300	1.0732	1.1304	2,000
30/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	4362.4600	4237.0300	4.3625	4.2370	0
30/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	1047.5300	1103.7300	1.0475	1.1037	250
30/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	5222.6400	5086.6700	5.2226	5.0867	0
30/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	801.7900	847.4500	0.8018	0.8475	300
30/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	6368.1300	6221.1000	6.3681	6.2211	0
30/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	567.4900	602.0900	0.5675	0.6021	250
30/04/2025	R035 On 06-November-25	11.99	Call	Bond Future	6535.3000	6386.8900	6.5353	6.3869	0
30/04/2025	R035 On 06-November-25	11.99	Put	Bond Future	540.0400	573.2600	0.5400	0.5733	2,000
30/04/2025	R035 On 05-February-26			Bond Future	10.9479	10.9835	92.2682	92.0828	0
30/04/2025	R035 On 05-February-26	10.44	Call	Bond Future	1451.5000	1391.5700	1.4515	1.3916	2,000
30/04/2025	R035 On 05-February-26	10.44	Put	Bond Future	4147.1800	4272.6200	4.1472	4.2726	0
30/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	2263.3500	2182.8600	2.2634	2.1829	0
30/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	3089.7000	3194.5800	3.0897	3.1946	0
30/04/2025	R035 On 05-February-26	10.94	Call	Bond Future	2670.9800	2581.8300	2.6710	2.5818	2,000
30/04/2025	R035 On 05-February-26	10.94	Put	Bond Future	2711.8300	2808.0500	2.7118	2.8081	0
30/04/2025	R035 On 05-February-26	12.44	Call	Bond Future	8008.1700	7855.9700	8.0082	7.8560	0
30/04/2025	R035 On 05-February-26	12.44	Put	Bond Future	680.9100	714.0800	0.6809	0.7141	2,000
30/04/2025	R035 On 07-May-26			Bond Future	11.0922	11.1295	89.4723	89.2832	0
30/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	2425.1500	2344.3000	2.4252	2.3443	0
30/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	3613.1400	3721.4300	3.6131	3.7214	0
30/04/2025	R038 On 08-May-25			Bond Future	11.1943	11.2157	99.0999	98.9581	4,020
30/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	725.1300	678.3700	0.7251	0.6784	0
30/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	422.7600	517.8000	0.4228	0.5178	0
30/04/2025	R038 On 07-August-25			Bond Future	11.3182	11.3405	101.0107	100.8661	6,301
30/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	1567.2000	1510.0300	1.5672	1.5100	0
30/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	2077.1300	2164.5300	2.0771	2.1645	0
30/04/2025	R038 On 06-November-25			Bond Future	11.4504	11.4736	97.4687	97.3211	0
30/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	1259.7400	1218.3200	1.2597	1.2183	1,770
30/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	4318.3900	4424.5900	4.3184	4.4246	0
30/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	1936.7100	1880.5400	1.9367	1.8805	0
30/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	3287.4500	3378.9000	3.2875	3.3789	0
30/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	6300.0800	6190.4600	6.3001	6.1905	0
30/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	938.3900	976.3900	0.9384	0.9764	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
30/04/2025	R038 On 05-February-26			Bond Future	11.5938	11.6181	99.3225	99.1718	0
30/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	2673.9600	2609.6900	2.6740	2.6097	0
30/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	3636.7100	3723.1300	3.6367	3.7231	0
30/04/2025	R038 On 07-May-26			Bond Future	11.7524	11.7778	95.6760	95.5222	0
30/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	2675.0400	2614.9500	2.6750	2.6150	0
30/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	4848.2400	4941.9600	4.8482	4.9420	0
30/04/2025	R053 On 08-May-25			Bond Future	11.6688	11.6600	100.9772	101.0491	2,247
30/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	7410.0600	7482.0100	7.4101	7.4820	0
30/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	0.0400	0.0900	0.0000	0.0001	0
30/04/2025	R053 On 07-August-25			Bond Future	11.7849	11.7758	102.9243	102.9974	22,570
30/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	10356.8100	10429.9000	10.3568	10.4299	0
30/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	266.6100	266.5400	0.2666	0.2665	0
30/04/2025	R053 On 06-November-25			Bond Future	11.9073	11.8979	99.0407	99.1152	0
30/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	2833.0900	2876.4400	2.8331	2.8764	0
30/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	4006.6800	3975.5700	4.0067	3.9756	0
30/04/2025	R053 On 05-February-26			Bond Future	12.0384	12.0286	100.9243	100.9999	0
30/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	2255.1100	2288.4600	2.2551	2.2885	0
30/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	6664.6100	6622.3500	6.6646	6.6224	0
30/04/2025	R053 On 07-May-26			Bond Future	12.1809	12.1708	96.9301	97.0067	0
30/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	3033.6300	3069.9900	3.0336	3.0700	0
30/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	6878.6500	6838.4500	6.8787	6.8385	0
30/04/2025	R186 On 08-May-25			Bond Future	7.9934	7.9838	107.8190	107.8336	87,555
30/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	721.6000	736.5400	0.7216	0.7365	0
30/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	0.6900	0.9700	0.0007	0.0010	0
30/04/2025	R186 On 07-August-25			Bond Future	8.0297	8.0182	104.5900	104.6049	168,732
30/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1534.7300	1549.4300	1.5347	1.5494	1,983
30/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	11.9300	11.7400	0.0119	0.0117	0
30/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	2106.8100	2121.6700	2.1068	2.1217	0
30/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	3.9400	3.9100	0.0039	0.0039	0
30/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2815.9000	2830.7900	2.8159	2.8308	0
30/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	0.6800	0.6800	0.0007	0.0007	1,983
30/04/2025	R186 On 06-November-25			Bond Future	8.0812	8.0672	106.6027	106.6177	447
30/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	338.5700	347.3300	0.3386	0.3473	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	286.7500	280.5700	0.2868	0.2806	0
30/04/2025	R186 On 05-February-26			Bond Future	8.1980	8.1800	103.3245	103.3394	0
30/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	431.2800	440.7600	0.4313	0.4408	0
30/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	239.2100	233.7700	0.2392	0.2338	0
30/04/2025	R186 On 07-May-26			Bond Future	8.5073	8.4823	105.2378	105.2526	0
30/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	350.6100	359.3400	0.3506	0.3593	0
30/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	242.8200	236.7500	0.2428	0.2368	0
30/04/2025	R202 On 08-May-25			Bond Future	268.8536	268.7954	268.8536	268.7954	1,377
30/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	3456.3700	3514.6400	3.4564	3.5146	0
30/04/2025	R202 On 07-August-25			Bond Future	268.8498	268.7904	268.8498	268.7904	387
30/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	2750.2400	2809.6000	2.7502	2.8096	0
30/04/2025	R202 On 06-November-25			Bond Future	274.0887	274.0274	274.0887	274.0274	460
30/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	1551.3400	1612.6400	1.5513	1.6126	0
30/04/2025	R202 On 05-February-26			Bond Future	274.0099	273.9474	274.0099	273.9474	0
30/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	3810.1000	3872.6300	3.8101	3.8726	0
30/04/2025	R202 On 07-May-26			Bond Future	279.1538	279.0890	279.1538	279.0890	0
30/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	1603.7800	1538.9900	1.6038	1.5390	0
30/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	R209 On 08-May-25			Bond Future	10.8932	10.9194	71.5337	71.4028	1,464
30/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	4753.8500	4622.9600	4.7539	4.6230	0
30/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
30/04/2025	R209 On 07-August-25			Bond Future	11.0011	11.0284	72.9130	72.7795	10,867
30/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	7698.3900	7571.5800	7.6984	7.5716	0
30/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	63.7000	70.3600	0.0637	0.0704	0
30/04/2025	R209 On 06-November-25			Bond Future	11.1165	11.1448	71.1634	71.0272	6,367
30/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	2430.8200	2359.0400	2.4308	2.3590	0
30/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	1696.6700	1761.1100	1.6967	1.7611	0
30/04/2025	R209 On 05-February-26			Bond Future	11.2423	11.2717	72.5172	72.3782	0
30/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	1751.8900	1698.4200	1.7519	1.6984	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	3246.5100	3332.0300	3.2465	3.3320	0
30/04/2025	R209 On 07-May-26			Bond Future	11.3818	11.4125	70.7089	70.5670	0
30/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	2096.5200	2038.9100	2.0965	2.0389	0
30/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	3557.5200	3641.7700	3.5575	3.6418	0
30/04/2025	R210 On 08-May-25			Bond Future	247.3661	247.0816	247.3661	247.0816	2,756
30/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	663.9500	948.3600	0.6640	0.9484	0
30/04/2025	R210 On 07-August-25			Bond Future	252.1972	251.9070	252.1972	251.9070	967
30/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	3757.1600	3466.9700	3.7572	3.4670	0
30/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	R210 On 06-November-25			Bond Future	253.6794	253.3833	253.6794	253.3833	300
30/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	1539.4100	1243.2800	1.5394	1.2433	0
30/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	R210 On 05-February-26			Bond Future	258.5671	258.2645	258.5671	258.2645	0
30/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	5467.0600	5164.5000	5.4671	5.1645	0
30/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	R210 On 07-May-26			Bond Future	259.9206	259.6122	259.9206	259.6122	0
30/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	4520.6200	4212.1900	4.5206	4.2122	0
30/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0
30/04/2025	R213 On 08-May-25			Bond Future	9.2909	9.3018	91.2934	91.2485	79,636
30/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	4903.6500	4858.7100	4.9037	4.8587	0
30/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	0.0000	0.0100	0.0000	0.0000	0
30/04/2025	R213 On 07-August-25			Bond Future	9.3693	9.3809	93.0537	93.0078	14,319
30/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	8589.9700	8544.4100	8.5900	8.5444	0
30/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	3.3400	3.6700	0.0033	0.0037	0
30/04/2025	R213 On 06-November-25			Bond Future	9.4623	9.4745	91.2910	91.2440	77,198
30/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	2930.4900	2900.3200	2.9305	2.9003	0
30/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	709.1400	725.9300	0.7091	0.7259	0
30/04/2025	R213 On 05-February-26			Bond Future	9.5731	9.5862	93.0283	92.9801	0
30/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	2458.0700	2431.9600	2.4581	2.4320	0
30/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	1300.0100	1322.0300	1.3000	1.3220	0
30/04/2025	R213 On 07-May-26			Bond Future	9.6994	9.7133	91.1992	91.1498	0
30/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	2125.7700	2101.8400	2.1258	2.1018	0

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	1771.3600	1796.7900	1.7714	1.7968	0
30/04/2025	R214 On 08-May-25			Bond Future	11.4432	11.4494	65.5337	65.5014	6,429
30/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	4719.4400	4687.1500	4.7194	4.6872	0
30/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	0.0200	0.0500	0.0000	0.0001	0
30/04/2025	R214 On 07-August-25			Bond Future	11.5523	11.5588	66.7973	66.7643	7,876
30/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	6833.4600	6805.2700	6.8335	6.8053	0
30/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	123.1600	127.9800	0.1232	0.1280	0
30/04/2025	R214 On 06-November-25			Bond Future	11.6694	11.6761	64.7830	64.7493	26,609
30/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	2079.6700	2068.3000	2.0797	2.0683	0
30/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	2228.9800	2251.3700	2.2290	2.2514	0
30/04/2025	R214 On 05-February-26			Bond Future	11.7973	11.8043	66.0156	65.9810	0
30/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	1358.4700	1350.5200	1.3585	1.3505	0
30/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	4117.9600	4144.6200	4.1180	4.1446	0
30/04/2025	R214 On 07-May-26			Bond Future	11.9304	11.9377	63.9390	63.9035	0
30/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	2080.1900	2069.2900	2.0802	2.0693	0
30/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	4084.6600	4109.2600	4.0847	4.1093	0
30/04/2025	R248 On 08-May-25			Bond Future	11.7589	11.7501	78.0323	78.0873	234,919
30/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	4976.0100	5031.1700	4.9760	5.0312	0
30/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	0.2200	0.4200	0.0002	0.0004	0
30/04/2025	R248 On 07-August-25			Bond Future	11.8767	11.8676	79.5369	79.5929	220,559
30/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	7709.8200	7765.6200	7.7098	7.7656	0
30/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	206.8900	206.7200	0.2069	0.2067	0
30/04/2025	R248 On 06-November-25			Bond Future	12.0024	11.9930	76.6256	76.6825	18,439
30/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	1883.2800	1913.8900	1.8833	1.9139	0
30/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	3499.9400	3473.6500	3.4999	3.4737	0
30/04/2025	R248 On 05-February-26			Bond Future	12.1396	12.1298	78.0833	78.1410	0
30/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	1405.2700	1427.8500	1.4053	1.4279	0
30/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	5629.5300	5594.3300	5.6295	5.5943	0
30/04/2025	R248 On 07-May-26			Bond Future	12.2817	12.2716	75.0875	75.1461	260
30/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	2198.0500	2224.8200	2.1981	2.2248	0
30/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	5590.8500	5559.0600	5.5909	5.5591	0
30/04/2025	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
30/04/2025	X210 On 31-March-28			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	X213 On 28-February-31			Bond Future	100.0000	100.0000	0.0000	0.0000	0
30/04/2025	X214 On 28-February-41			Bond Future	100.0000	100.0000	0.0000	0.0000	0