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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/03/2025 TO: 05/03/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/03/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/03/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/03/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/03/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/03/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/03/2025	2029 On 08-May-25			Bond Future	136.48		136.5072	136.4799	136.5072	5,933.00
05/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
05/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1370		1	1	1	0.00
05/03/2025	2029 On 07-August-25			Bond Future	139.19		139.2141	139.1868	139.2141	0.00
05/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1777		2	2	2	0.00
05/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
05/03/2025	2029 On 06-November-25			Bond Future	140.49		140.5122	140.4851	140.5122	68.00
05/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	695		1	1	1	0.00
05/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
05/03/2025	2029 On 05-February-26			Bond Future	143.21		143.2384	143.2119	143.2384	0.00
05/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3102		3	3	3	0.00
05/03/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	2029 On 07-May-26			Bond Future	144.46	144.4842	144.4577	144.4842	0.00
05/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2638	3	3	3	0.00
05/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
05/03/2025	2030 On 08-May-25			Bond Future	9.07	98.1122	98.1800	98.1122	65,591.00
05/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	3171	3	3	3	0.00
05/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	590	1	1	1	1,320.00
05/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1703	2	2	2	680.00
05/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	1119	1	1	1	300.00
05/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1957	2	2	2	0.00
05/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	289	0	0	0	300.00
05/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	251	0	0	0	800.00
05/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	1029	1	1	1	800.00
05/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3368	3	3	3	0.00
05/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9603	10	10	10	0.00
05/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4439	4	4	4	1,640.00
05/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10946	11	11	11	0.00
05/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5725	6	6	6	2,280.00
05/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
05/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	5	0	0	0	0.00
05/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
05/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	26	0	0	0	0.00
05/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	74	0	0	0	800.00
05/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	643	1	1	1	0.00
05/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1717	2	2	2	0.00
05/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	587	1	1	1	0.00
05/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	265	0	0	0	300.00
05/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1605	2	2	2	0.00
05/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	335	0	0	0	0.00
05/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1050	1	1	1	0.00
05/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	89	0	0	0	0.00
05/03/2025	2030 On 07-August-25			Bond Future	9.16	96.0237	96.0930	96.0237	47,294.00
05/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6596	7	7	7	0.00
05/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4657	5	5	5	1,054.00
05/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9739	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	517	0	1	0	300.00
05/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1302	1	1	1	300.00
05/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2706	3	3	3	0.00
05/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	445	0	0	0	300.00
05/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1078	1	1	1	0.00
05/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2062	2	2	2	0.00
05/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	2	0	0	0	1,054.00
05/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	148	0	0	0	0.00
05/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	33	0	0	0	0.00
05/03/2025	2030 On 06-November-25			Bond Future	9.24	97.8822	97.9537	97.8822	0.00
05/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	2052	2	2	2	0.00
05/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1416	1	1	1	300.00
05/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3333	3	3	3	0.00
05/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	667	1	1	1	300.00
05/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1493	2	1	2	0.00
05/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	585	1	1	1	300.00
05/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2434	2	2	2	0.00
05/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1066	1	1	1	0.00
05/03/2025	2030 On 05-February-26			Bond Future	9.35	95.7496	95.8233	95.7496	0.00
05/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1926	2	2	2	0.00
05/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1481	2	1	2	0.00
05/03/2025	2030 On 07-May-26			Bond Future	9.50	97.5311	97.6072	97.5311	0.00
05/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1664	2	2	2	0.00
05/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	1984	2	2	2	0.00
05/03/2025	2032 On 08-May-25			Bond Future	9.81	93.1719	93.2838	93.1719	126,336.00
05/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	5061	5	5	5	0.00
05/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	307	0	0	0	300.00
05/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1308	1	1	1	300.00
05/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2554	2	3	2	0.00
05/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1365	1	1	1	800.00
05/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	5311	5	5	5	0.00
05/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	331	0	0	0	800.00
05/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	844	1	1	1	0.00
05/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	70	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2171	2	2	2	0.00
05/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	379	0	0	0	300.00
05/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	880	1	1	1	0.00
05/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2243	2	2	2	0.00
05/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	82	0	0	0	0.00
05/03/2025	2032 On 07-August-25			Bond Future	9.90	94.9968	95.1112	94.9968	0.00
05/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	9045	9	9	9	0.00
05/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1598	2	2	2	300.00
05/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3660	4	4	4	0.00
05/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	670	1	1	1	300.00
05/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1600	2	2	2	0.00
05/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	595	1	1	1	300.00
05/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	2978	3	3	3	0.00
05/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	65	0	0	0	0.00
05/03/2025	2032 On 06-November-25			Bond Future	10.01	92.6740	92.7915	92.6740	0.00
05/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	3103	3	3	3	0.00
05/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	872	1	1	1	300.00
05/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1764	2	2	2	300.00
05/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4574	4	5	4	0.00
05/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	791	1	1	1	300.00
05/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2233	2	2	2	0.00
05/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3587	4	4	4	0.00
05/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1307	1	1	1	0.00
05/03/2025	2032 On 05-February-26			Bond Future	10.13	94.4492	94.5697	94.4492	0.00
05/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2346	2	2	2	0.00
05/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2206	2	2	2	0.00
05/03/2025	2032 On 07-May-26			Bond Future	10.27	92.0469	92.1708	92.0469	0.00
05/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2270	2	2	2	0.00
05/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	2803	3	3	3	0.00
05/03/2025	2033 On 08-May-25			Bond Future	129.55	129.5713	129.5498	129.5713	9,712.00
05/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
05/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1070	1	1	1	0.00
05/03/2025	2033 On 07-August-25			Bond Future	132.12	132.1407	132.1192	132.1407	0.00
05/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3469	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
05/03/2025	2033 On 06-November-25			Bond Future	133.18	133.2013	133.1801	133.2013	0.00
05/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	40	0	0	0	0.00
05/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
05/03/2025	2033 On 05-February-26			Bond Future	135.77	135.7858	135.7653	135.7858	0.00
05/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2885	3	3	3	0.00
05/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
05/03/2025	2033 On 07-May-26			Bond Future	136.77	136.7888	136.7683	136.7888	0.00
05/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1608	2	2	2	0.00
05/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
05/03/2025	2037 On 08-May-25			Bond Future	10.93	86.4613	86.5123	86.4613	61,208.00
05/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	7215	7	7	7	0.00
05/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	409	0	0	0	300.00
05/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1593	2	2	2	300.00
05/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	3409	3	3	3	0.00
05/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	12261	12	12	12	7,500.00
05/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	12491	12	12	12	7,500.00
05/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	8692	9	9	9	15,000.00
05/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	1	0	0	0	0.00
05/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	23	0	0	0	0.00
05/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	1	0	0	0	0.00
05/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	432	0	0	0	300.00
05/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1201	1	1	1	0.00
05/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	2959	3	3	3	0.00
05/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	55	0	0	0	0.00
05/03/2025	2037 On 07-August-25			Bond Future	11.04	83.8939	83.9462	83.8939	74,415.00
05/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	10298	10	10	10	0.00
05/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	6562	7	7	7	0.00
05/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	3470	3	3	3	0.00
05/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	953	1	1	1	2,341.00
05/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	1135	1	1	1	200.00
05/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	5056	5	5	5	0.00
05/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	2269	2	2	2	0.00
05/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	603	1	1	1	2,541.00

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05/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	2057	2	2	2	300.00
05/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	5098	5	5	5	0.00
05/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	860	1	1	1	300.00
05/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2310	2	2	2	0.00
05/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	807	1	1	1	300.00
05/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4028	4	4	4	0.00
05/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2126	2	2	2	2,541.00
05/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	4733	5	5	5	0.00
05/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	818	1	1	1	2,541.00
05/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3473	4	3	4	0.00
05/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1380	1	1	1	2,541.00
05/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	3823	4	4	4	0.00
05/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	510	1	1	1	2,541.00
05/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	124	0	0	0	0.00
05/03/2025	2037 On 06-November-25			Bond Future	11.16	85.5173	85.5713	85.5173	0.00
05/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	4288	4	4	4	0.00
05/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	1106	1	1	1	300.00
05/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	2252	2	2	2	300.00
05/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	6334	6	6	6	0.00
05/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1017	1	1	1	300.00
05/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3140	3	3	3	0.00
05/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	4881	5	5	5	0.00
05/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	1724	2	2	2	0.00
05/03/2025	2037 On 05-February-26			Bond Future	11.28	82.8968	82.9526	82.8968	0.00
05/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2965	3	3	3	0.00
05/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	6588	7	7	7	0.00
05/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	2176	2	2	2	1,970.00
05/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	5086	5	5	5	0.00
05/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1619	2	2	2	1,930.00
05/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	3436	3	3	3	0.00
05/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3026	3	3	3	1,930.00
05/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5174	5	5	5	0.00
05/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2033	2	2	2	1,930.00
05/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1457	1	1	1	1,970.00
05/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4305	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3427	3	3	3	0.00
05/03/2025	2037 On 07-May-26			Bond Future	11.43	84.4378	84.4955	84.4378	0.00
05/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	3271	3	3	3	0.00
05/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	3857	4	4	4	0.00
05/03/2025	2038 On 08-May-25			Bond Future	141.38	141.4035	141.3818	141.4035	2,918.00
05/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	1702	2	2	2	0.00
05/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
05/03/2025	2038 On 07-August-25			Bond Future	142.07	142.0893	142.0672	142.0893	0.00
05/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	2507	3	3	3	0.00
05/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
05/03/2025	2038 On 06-November-25			Bond Future	144.85	144.8739	144.8525	144.8739	0.00
05/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	973	1	1	1	0.00
05/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
05/03/2025	2038 On 05-February-26			Bond Future	145.50	145.5232	145.5014	145.5232	0.00
05/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	2301	2	2	2	0.00
05/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
05/03/2025	2038 On 07-May-26			Bond Future	148.25	148.2690	148.2485	148.2690	0.00
05/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	3718	4	4	4	0.00
05/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
05/03/2025	2040 On 08-May-25			Bond Future	11.24	86.4862	86.5417	86.4862	30,688.00
05/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	8097	8	8	8	0.00
05/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	8722	9	9	9	15,000.00
05/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	12161	12	12	12	7,500.00
05/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	12504	12	13	12	7,500.00
05/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	2	0	0	0	0.00
05/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	40	0	0	0	0.00
05/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	3	0	0	0	0.00
05/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	55	0	0	0	0.00
05/03/2025	2040 On 07-August-25			Bond Future	11.36	83.6687	83.7255	83.6687	33,389.00
05/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	10857	11	11	11	0.00
05/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	154	0	0	0	0.00
05/03/2025	2040 On 06-November-25			Bond Future	11.47	85.2877	85.3464	85.2877	0.00
05/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	4287	4	4	4	0.00
05/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2114	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	2040 On 05-February-26			Bond Future	11.60	82.4121	82.4727	82.4121	0.00
05/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	3109	3	3	3	0.00
05/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	3757	4	4	4	0.00
05/03/2025	2040 On 07-May-26			Bond Future	11.74	83.9436	84.0061	83.9436	0.00
05/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3730	4	4	4	0.00
05/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4150	4	4	4	0.00
05/03/2025	2044 On 08-May-25			Bond Future	11.36	82.2104	82.3655	82.2104	72,918.00
05/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	8099	8	8	8	0.00
05/03/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
05/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	3164	3	3	3	0.00
05/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	1502	1	2	1	9,000.00
05/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	340	0	0	0	9,000.00
05/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	6407	6	6	6	0.00
05/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	2669	3	3	3	0.00
05/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	441	0	0	0	2,490.00
05/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	835	1	1	1	2,490.00
05/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	3356	3	3	3	0.00
05/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	136	0	0	0	2,490.00
05/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	652	1	1	1	9,000.00
05/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	1566	2	2	2	0.00
05/03/2025	2044 On 08-May-25		Put	Bond Future	17634.53	17.7896	17.6345	17.7896	0.00
05/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	3735	4	4	4	0.00
05/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	59	0	0	0	0.00
05/03/2025	2044 On 07-August-25			Bond Future	11.47	79.4344	79.5927	79.4344	16.00
05/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	10743	11	11	11	0.00
05/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	479	0	0	0	9,000.00
05/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1905	2	2	2	9,000.00
05/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	3887	4	4	4	0.00
05/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1533	2	2	2	9,000.00
05/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	2988	3	3	3	0.00
05/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	6091	6	6	6	0.00
05/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	189	0	0	0	0.00
05/03/2025	2044 On 06-November-25			Bond Future	11.58	80.9715	81.1335	80.9715	0.00
05/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	4129	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2284	2	2	2	0.00
05/03/2025	2044 On 05-February-26			Bond Future	11.70	78.1384	78.3043	78.1384	0.00
05/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	3177	3	3	3	0.00
05/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4025	4	4	4	0.00
05/03/2025	2044 On 07-May-26			Bond Future	11.83	79.5902	79.7601	79.5902	0.00
05/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3944	4	4	4	0.00
05/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4136	4	4	4	0.00
05/03/2025	2046 On 08-May-25			Bond Future	121.42	121.4368	121.4177	121.4368	19,602.00
05/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
05/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	552	1	1	1	0.00
05/03/2025	2046 On 07-August-25			Bond Future	123.83	123.8449	123.8258	123.8449	0.00
05/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	5136	5	5	5	0.00
05/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
05/03/2025	2046 On 06-November-25			Bond Future	124.01	124.0242	124.0050	124.0242	0.00
05/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
05/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	1405	1	1	1	0.00
05/03/2025	2046 On 05-February-26			Bond Future	126.41	126.4298	126.4112	126.4298	0.00
05/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	4761	5	5	5	0.00
05/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
05/03/2025	2046 On 07-May-26			Bond Future	126.50	126.5234	126.5043	126.5234	0.00
05/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	1554	2	2	2	0.00
05/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
05/03/2025	2050 On 08-May-25			Bond Future	123.02	123.0370	123.0181	123.0370	16,319.00
05/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	1858	2	2	2	0.00
05/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
05/03/2025	2050 On 07-August-25			Bond Future	123.10	123.1164	123.0973	123.1164	0.00
05/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	3207	3	3	3	0.00
05/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
05/03/2025	2050 On 06-November-25			Bond Future	125.51	125.5292	125.5108	125.5292	0.00
05/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	1091	1	1	1	0.00
05/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
05/03/2025	2050 On 05-February-26			Bond Future	125.54	125.5567	125.5379	125.5567	0.00
05/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	2718	3	3	3	0.00
05/03/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	2050 On 07-May-26			Bond Future	127.91	127.9254	127.9075	127.9254	0.00
05/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	3838	4	4	4	0.00
05/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
05/03/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	AL37 On 08-May-25			Index Future	1098.03	1097.2010	1098.0260	1097.2010	0.00
05/03/2025	AL37 On 07-August-25			Index Future	1119.54	1118.6950	1119.5380	1118.6950	0.00
05/03/2025	AL37 On 06-November-25			Index Future	1141.23	1140.3720	1141.2340	1140.3720	0.00
05/03/2025	AL37 On 05-February-26			Index Future	1163.14	1162.2560	1163.1370	1162.2560	0.00
05/03/2025	AL37 On 07-May-26			Index Future	1184.88	1183.9740	1184.8760	1183.9740	0.00
05/03/2025	AL7T On 08-May-25			Index Future	1315.52	1314.6800	1315.5210	1314.6800	0.00
05/03/2025	AL7T On 07-August-25			Index Future	1341.29	1340.4340	1341.2940	1340.4340	0.00
05/03/2025	AL7T On 06-November-25			Index Future	1367.29	1366.4070	1367.2870	1366.4070	0.00
05/03/2025	AL7T On 05-February-26			Index Future	1393.53	1392.6290	1393.5290	1392.6290	0.00
05/03/2025	AL7T On 07-May-26			Index Future	1419.57	1418.6520	1419.5740	1418.6520	0.00
05/03/2025	ALBI On 08-May-25			Index Future	1131.76	1130.6640	1131.7620	1130.6640	94.00
05/03/2025	ALBI On 07-August-25			Index Future	1153.94	1152.8140	1153.9350	1152.8140	0.00
05/03/2025	ALBI On 06-November-25			Index Future	1176.30	1175.1510	1176.2970	1175.1510	0.00
05/03/2025	ALBI On 05-February-26			Index Future	1198.87	1197.7020	1198.8740	1197.7020	0.00
05/03/2025	ALBI On 07-May-26			Index Future	1221.28	1220.0830	1221.2800	1220.0830	0.00
05/03/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/03/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
05/03/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/03/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	ES33 On 08-May-25			Bond Future	11.16	81.5799	81.6485	81.5799	0.00
05/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6877	7	7	7	0.00
05/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
05/03/2025	ES33 On 07-August-25			Bond Future	11.29	83.1976	83.2679	83.1976	0.00
05/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9463	9	9	9	0.00
05/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
05/03/2025	ES33 On 06-November-25			Bond Future	11.44	81.0316	81.1039	81.0316	0.00
05/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2454	2	2	2	0.00
05/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
05/03/2025	ES33 On 05-February-26			Bond Future	11.61	82.6021	82.6766	82.6021	0.00
05/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
05/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	519	1	1	1	0.00
05/03/2025	ES33 On 07-May-26			Bond Future	11.80	80.3619	80.4386	80.3619	0.00
05/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
05/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	442	1	0	1	0.00
05/03/2025	ES42 On 08-May-25			Bond Future	11.73	76.6956	76.8714	76.6956	0.00
05/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8240	8	8	8	0.00
05/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
05/03/2025	ES42 On 07-August-25			Bond Future	11.84	78.2163	78.3958	78.2163	0.00
05/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10124	10	10	10	0.00
05/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
05/03/2025	ES42 On 06-November-25			Bond Future	11.97	75.4831	75.6669	75.4831	0.00
05/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2333	2	2	2	0.00
05/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
05/03/2025	ES42 On 05-February-26			Bond Future	12.11	76.9445	77.1325	76.9445	0.00
05/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
05/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1467	2	1	2	0.00
05/03/2025	ES42 On 07-May-26			Bond Future	12.26	74.1278	74.3203	74.1278	0.00
05/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
05/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	321	1	0	1	0.00
05/03/2025	GOVI On 08-May-25			GOVI	1114.37	1113.3470	1114.3670	1113.3470	639.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	923670	91	92	91	0.00
05/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
05/03/2025	GOVI On 07-August-25			GOVI	1136.20	1135.1580	1136.1980	1135.1580	0.00
05/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1251980	124	125	124	0.00
05/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
05/03/2025	GOVI On 06-November-25			GOVI	1158.22	1157.1530	1158.2170	1157.1530	0.00
05/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	462170	45	46	45	0.00
05/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
05/03/2025	GOVI On 05-February-26			GOVI	1180.45	1179.3590	1180.4470	1179.3590	0.00
05/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	304470	29	30	29	0.00
05/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
05/03/2025	GOVI On 07-May-26			GOVI	1202.51	1201.3970	1202.5090	1201.3970	0.00
05/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	255090	24	26	24	0.00
05/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
05/03/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/03/2025	IGOV On 08-May-25			Index Future	381.82	381.7370	381.8150	381.7370	895.00
05/03/2025	IGOV On 07-August-25			Index Future	389.39	389.3080	389.3880	389.3080	0.00
05/03/2025	IGOV On 06-November-25			Index Future	397.02	396.9420	397.0240	396.9420	0.00
05/03/2025	IGOV On 05-February-26			Index Future	404.73	404.6490	404.7340	404.6490	0.00
05/03/2025	IGOV On 07-May-26			Index Future	412.39	412.2970	412.3850	412.2970	0.00
05/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/03/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
05/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
05/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
05/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
05/03/2025	R033 On 08-May-25			Bond Future	9.91	101.4349	101.6475	101.4349	9,365.00
05/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2702	3	3	3	0.00
05/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	457	1	0	1	0.00
05/03/2025	R033 On 07-August-25			Bond Future	10.00	103.4217	103.6388	103.4217	0.00
05/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2904	3	3	3	0.00
05/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1188	1	1	1	0.00
05/03/2025	R033 On 06-November-25			Bond Future	10.10	100.3791	100.6013	100.3791	0.00
05/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2949	3	3	3	0.00
05/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1803	2	2	2	0.00
05/03/2025	R033 On 05-February-26			Bond Future	10.22	102.3015	102.5289	102.3015	0.00
05/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3444	3	3	3	0.00
05/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2125	2	2	2	0.00
05/03/2025	R033 On 07-May-26			Bond Future	10.36	99.1610	99.3938	99.1610	0.00
05/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	3000	3	3	3	0.00
05/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2894	3	3	3	0.00
05/03/2025	R035 On 08-May-25			Bond Future	10.50	91.9250	91.9723	91.9250	78,080.00
05/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6902	7	7	7	0.00
05/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	406	0	0	0	300.00
05/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1586	2	2	2	300.00
05/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	3252	3	3	3	0.00
05/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	6510	6	7	6	0.00
05/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2994	3	3	3	0.00
05/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	1162	1	1	1	150.00
05/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	14295	14	14	14	0.00
05/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	11328	11	11	11	0.00
05/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	5341	5	5	5	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	2	0	0	0	400.00
05/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	136	0	0	0	0.00
05/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
05/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	495	1	0	1	150.00
05/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1487	2	1	2	0.00
05/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	71	0	0	0	150.00
05/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	429	0	0	0	300.00
05/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	2798	3	3	3	0.00
05/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1124	1	1	1	0.00
05/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	57	0	0	0	0.00
05/03/2025	R035 On 07-August-25			Bond Future	10.60	93.7256	93.7741	93.7256	0.00
05/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	10488	10	10	10	0.00
05/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	843	1	1	1	300.00
05/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	2024	2	2	2	300.00
05/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4752	5	5	5	0.00
05/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	4589	5	5	5	0.00
05/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	833	1	1	1	8,500.00
05/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	788	1	1	1	300.00
05/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2123	2	2	2	0.00
05/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	3756	4	4	4	0.00
05/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	85	0	0	0	0.00
05/03/2025	R035 On 06-November-25			Bond Future	10.71	91.0342	91.0844	91.0342	0.00
05/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	4215	4	4	4	0.00
05/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	5057	5	5	5	0.00
05/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	1120	1	1	1	300.00
05/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	2255	2	2	2	300.00
05/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5983	6	6	6	0.00
05/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	3364	3	3	3	250.00
05/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	7108	7	7	7	0.00
05/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	5133	5	5	5	0.00
05/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	839	1	1	1	2,000.00
05/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1819	2	2	2	2,000.00
05/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3465	3	3	3	0.00
05/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5298	5	5	5	0.00
05/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1279	1	1	1	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2097	2	2	2	0.00
05/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	768	1	1	1	250.00
05/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1023	1	1	1	300.00
05/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	2970	3	3	3	0.00
05/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	4610	5	5	5	0.00
05/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1305	1	1	1	2,000.00
05/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1642	2	2	2	0.00
05/03/2025	R035 On 05-February-26			Bond Future	10.84	92.7784	92.8303	92.7784	0.00
05/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2854	3	3	3	0.00
05/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3118	3	3	3	0.00
05/03/2025	R035 On 07-May-26			Bond Future	10.98	90.0000	90.0539	90.0000	0.00
05/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	3067	3	3	3	0.00
05/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	3673	4	4	4	0.00
05/03/2025	R038 On 08-May-25			Bond Future	10.95	100.6400	100.7356	100.6400	9,052.00
05/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	2747	3	3	3	0.00
05/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	809	1	1	1	0.00
05/03/2025	R038 On 07-August-25			Bond Future	11.06	102.6112	102.7090	102.6112	0.00
05/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	3068	3	3	3	0.00
05/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	1880	2	2	2	0.00
05/03/2025	R038 On 06-November-25			Bond Future	11.18	99.1113	99.2119	99.1113	0.00
05/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	3296	3	3	3	0.00
05/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	2419	2	2	2	1,770.00
05/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	8069	8	8	8	0.00
05/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	964	1	1	1	1,770.00
05/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	3735	4	4	4	0.00
05/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	2904	3	3	3	0.00
05/03/2025	R038 On 05-February-26			Bond Future	11.31	101.0091	101.1125	101.0091	0.00
05/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	4055	4	4	4	0.00
05/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3228	3	3	3	0.00
05/03/2025	R038 On 07-May-26			Bond Future	11.45	97.4025	97.5090	97.4025	0.00
05/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3943	4	4	4	0.00
05/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4283	4	4	4	0.00
05/03/2025	R053 On 08-May-25			Bond Future	11.26	104.1956	104.4478	104.1956	22,700.00
05/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	10945	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	65	0	0	0	0.00
05/03/2025	R053 On 07-August-25			Bond Future	11.35	106.2364	106.4939	106.2364	0.00
05/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	13927	14	14	14	0.00
05/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	267	0	0	0	0.00
05/03/2025	R053 On 06-November-25			Bond Future	11.46	102.4284	102.6917	102.4284	0.00
05/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	5431	5	5	5	0.00
05/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	2954	3	3	3	0.00
05/03/2025	R053 On 05-February-26			Bond Future	11.57	104.3895	104.6589	104.3895	0.00
05/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	4297	4	4	4	0.00
05/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	4972	5	5	5	0.00
05/03/2025	R053 On 07-May-26			Bond Future	11.69	100.4685	100.7440	100.4685	0.00
05/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	5319	5	5	5	0.00
05/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	5350	5	5	5	0.00
05/03/2025	R186 On 08-May-25			Bond Future	8.29	107.3624	107.3747	107.3624	158,824.00
05/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	403	0	0	0	0.00
05/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	127	0	0	0	0.00
05/03/2025	R186 On 07-August-25			Bond Future	8.36	104.1564	104.1693	104.1564	0.00
05/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1724	2	2	2	0.00
05/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1185	1	1	1	1,983.00
05/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2413	2	2	2	0.00
05/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	18	0	0	0	1,983.00
05/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	83	0	0	0	0.00
05/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	42	0	0	0	0.00
05/03/2025	R186 On 06-November-25			Bond Future	8.47	106.1726	106.1865	106.1726	447.00
05/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	190	0	0	0	0.00
05/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	555	1	1	1	0.00
05/03/2025	R186 On 05-February-26			Bond Future	8.69	102.8992	102.9144	102.8992	0.00
05/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	267	0	0	0	0.00
05/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	485	0	0	0	0.00
05/03/2025	R186 On 07-May-26			Bond Future	9.20	104.8136	104.8302	104.8136	0.00
05/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	183	0	0	0	0.00
05/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	483	0	0	0	0.00
05/03/2025	R202 On 08-May-25			Bond Future	273.61	273.6538	273.6097	273.6538	2,157.00
05/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	1300	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
05/03/2025	R202 On 07-August-25			Bond Future	273.82	273.8605	273.8161	273.8605	0.00
05/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	2216	2	2	2	0.00
05/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
05/03/2025	R202 On 06-November-25			Bond Future	279.19	279.2279	279.1850	279.2279	0.00
05/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	3545	4	4	4	0.00
05/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
05/03/2025	R202 On 05-February-26			Bond Future	279.28	279.3219	279.2782	279.3219	0.00
05/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	1458	2	1	2	0.00
05/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
05/03/2025	R202 On 07-May-26			Bond Future	284.55	284.5924	284.5509	284.5924	0.00
05/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	7001	7	7	7	0.00
05/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
05/03/2025	R209 On 08-May-25			Bond Future	10.72	72.3516	72.4207	72.3516	28,715.00
05/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	5701	6	6	6	0.00
05/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	60	0	0	0	0.00
05/03/2025	R209 On 07-August-25			Bond Future	10.81	73.7687	73.8394	73.7687	0.00
05/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	8688	9	9	9	0.00
05/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	127	0	0	0	0.00
05/03/2025	R209 On 06-November-25			Bond Future	10.92	72.0440	72.1167	72.0440	0.00
05/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	3324	3	3	3	0.00
05/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1637	2	2	2	0.00
05/03/2025	R209 On 05-February-26			Bond Future	11.04	73.4240	73.4987	73.4240	0.00
05/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2503	2	3	2	0.00
05/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3016	3	3	3	0.00
05/03/2025	R209 On 07-May-26			Bond Future	11.17	71.6391	71.7160	71.6391	0.00
05/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2860	3	3	3	0.00
05/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3314	3	3	3	0.00
05/03/2025	R210 On 08-May-25			Bond Future	246.71	246.1903	246.7099	246.1903	3,395.00
05/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
05/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1320	2	1	2	0.00
05/03/2025	R210 On 07-August-25			Bond Future	251.60	251.0722	251.6030	251.0722	0.00
05/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	3163	3	3	3	0.00
05/03/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	R210 On 06-November-25			Bond Future	253.13	252.5855	253.1277	252.5855	0.00
05/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	988	0	1	0	0.00
05/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
05/03/2025	R210 On 05-February-26			Bond Future	258.04	257.4855	258.0404	257.4855	0.00
05/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	4940	4	5	4	0.00
05/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
05/03/2025	R210 On 07-May-26			Bond Future	259.44	258.8713	259.4371	258.8713	0.00
05/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	4037	3	4	3	0.00
05/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
05/03/2025	R213 On 08-May-25			Bond Future	9.49	90.4006	90.4964	90.4006	101,792.00
05/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	4189	4	4	4	0.00
05/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	83	0	0	0	0.00
05/03/2025	R213 On 07-August-25			Bond Future	9.57	92.1714	92.2693	92.1714	17.00
05/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7835	8	8	8	0.00
05/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	33	0	0	0	0.00
05/03/2025	R213 On 06-November-25			Bond Future	9.67	90.4021	90.5026	90.4021	0.00
05/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2615	3	3	3	0.00
05/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1182	1	1	1	0.00
05/03/2025	R213 On 05-February-26			Bond Future	9.79	92.1346	92.2378	92.1346	0.00
05/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	2151	2	2	2	0.00
05/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1783	2	2	2	0.00
05/03/2025	R213 On 07-May-26			Bond Future	9.93	90.2973	90.4035	90.2973	0.00
05/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1918	2	2	2	0.00
05/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2360	2	2	2	0.00
05/03/2025	R214 On 08-May-25			Bond Future	11.13	67.0504	67.2057	67.0504	16,369.00
05/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	6447	6	6	6	0.00
05/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	55	0	0	0	0.00
05/03/2025	R214 On 07-August-25			Bond Future	11.22	68.3638	68.5224	68.3638	0.00
05/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	8615	8	9	8	0.00
05/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	180	0	0	0	0.00
05/03/2025	R214 On 06-November-25			Bond Future	11.33	66.3872	66.5494	66.3872	0.00
05/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	3541	3	4	3	0.00
05/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	1924	2	2	2	0.00
05/03/2025	R214 On 05-February-26			Bond Future	11.44	67.6591	67.8250	67.6591	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	2507	2	3	2	0.00
05/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	3457	4	3	4	0.00
05/03/2025	R214 On 07-May-26			Bond Future	11.56	65.6189	65.7886	65.6189	0.00
05/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	3339	3	3	3	0.00
05/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	3494	4	3	4	0.00
05/03/2025	R248 On 08-May-25			Bond Future	11.28	80.9086	81.1355	80.9086	268,613.00
05/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	8154	8	8	8	0.00
05/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	75	0	0	0	0.00
05/03/2025	R248 On 07-August-25			Bond Future	11.38	82.4934	82.7251	82.4934	0.00
05/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	10906	11	11	11	0.00
05/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	215	0	0	0	0.00
05/03/2025	R248 On 06-November-25			Bond Future	11.48	79.6480	79.8847	79.6480	0.00
05/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	4164	4	4	4	0.00
05/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	2522	3	3	3	0.00
05/03/2025	R248 On 05-February-26			Bond Future	11.60	81.1737	81.4157	81.1737	0.00
05/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	3351	3	3	3	0.00
05/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	4242	4	4	4	0.00
05/03/2025	R248 On 07-May-26			Bond Future	11.72	78.2421	78.4895	78.2421	0.00
05/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	4258	4	4	4	0.00
05/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	4249	4	4	4	0.00
05/03/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/03/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00