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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/03/2025 TO: 06/03/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/03/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/03/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/03/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/03/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/03/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
06/03/2025	2029 On 08-May-25			Bond Future	136.50		136.4799	136.4970	136.4799	5,933.00
06/03/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
06/03/2025	2029 On 08-May-25	137.85	Put	Bond Future	1353		1	1	1	0.00
06/03/2025	2029 On 07-August-25			Bond Future	139.20		139.1868	139.2044	139.1868	0.00
06/03/2025	2029 On 07-August-25	137.41	Call	Bond Future	1794		2	2	2	0.00
06/03/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
06/03/2025	2029 On 06-November-25			Bond Future	140.50		140.4851	140.5027	140.4851	68.00
06/03/2025	2029 On 06-November-25	139.79	Call	Bond Future	713		1	1	1	0.00
06/03/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
06/03/2025	2029 On 05-February-26			Bond Future	143.23		143.2119	143.2303	143.2119	0.00
06/03/2025	2029 On 05-February-26	140.11	Call	Bond Future	3120		3	3	3	0.00
06/03/2025	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
06/03/2025	2029 On 07-May-26			Bond Future	144.48	144.4577	144.4763	144.4577	0.00
06/03/2025	2029 On 07-May-26	141.82	Call	Bond Future	2656	3	3	3	0.00
06/03/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
06/03/2025	2030 On 08-May-25			Bond Future	9.11	98.1800	98.0680	98.1800	65,591.00
06/03/2025	2030 On 08-May-25	9.93	Call	Bond Future	3066	3	3	3	0.00
06/03/2025	2030 On 08-May-25	8.95	Call	Bond Future	539	1	1	1	1,320.00
06/03/2025	2030 On 08-May-25	9.45	Call	Bond Future	1615	2	2	2	680.00
06/03/2025	2030 On 08-May-25	9.22	Call	Bond Future	1046	1	1	1	300.00
06/03/2025	2030 On 08-May-25	9.54	Call	Bond Future	1865	2	2	2	0.00
06/03/2025	2030 On 08-May-25	8.72	Call	Bond Future	257	0	0	0	300.00
06/03/2025	2030 On 08-May-25	8.68	Call	Bond Future	222	0	0	0	800.00
06/03/2025	2030 On 08-May-25	9.18	Call	Bond Future	959	1	1	1	800.00
06/03/2025	2030 On 08-May-25	9.99	Call	Bond Future	3262	3	3	3	0.00
06/03/2025	2030 On 08-May-25	11.86	Call	Bond Future	9491	10	9	10	0.00
06/03/2025	2030 On 08-May-25	10.31	Call	Bond Future	4329	4	4	4	1,640.00
06/03/2025	2030 On 08-May-25	12.28	Call	Bond Future	10834	11	11	11	0.00
06/03/2025	2030 On 08-May-25	10.69	Call	Bond Future	5614	6	6	6	2,280.00
06/03/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
06/03/2025	2030 On 08-May-25	10.69	Put	Bond Future	5	0	0	0	0.00
06/03/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
06/03/2025	2030 On 08-May-25	10.31	Put	Bond Future	28	0	0	0	0.00
06/03/2025	2030 On 08-May-25	9.99	Put	Bond Future	80	0	0	0	800.00
06/03/2025	2030 On 08-May-25	9.18	Put	Bond Future	685	1	1	1	0.00
06/03/2025	2030 On 08-May-25	8.68	Put	Bond Future	1800	2	2	2	0.00
06/03/2025	2030 On 08-May-25	9.22	Put	Bond Future	626	1	1	1	0.00
06/03/2025	2030 On 08-May-25	9.54	Put	Bond Future	285	0	0	0	300.00
06/03/2025	2030 On 08-May-25	8.72	Put	Bond Future	1685	2	2	2	0.00
06/03/2025	2030 On 08-May-25	9.45	Put	Bond Future	359	0	0	0	0.00
06/03/2025	2030 On 08-May-25	8.95	Put	Bond Future	1111	1	1	1	0.00
06/03/2025	2030 On 08-May-25	9.93	Put	Bond Future	95	0	0	0	0.00
06/03/2025	2030 On 07-August-25			Bond Future	9.19	96.0930	95.9790	96.0930	47,294.00
06/03/2025	2030 On 07-August-25	11.11	Call	Bond Future	6484	7	6	7	0.00
06/03/2025	2030 On 07-August-25	10.48	Call	Bond Future	4551	5	5	5	1,054.00
06/03/2025	2030 On 07-August-25	12.12	Call	Bond Future	9625	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
06/03/2025	2030 On 07-August-25	8.72	Call	Bond Future	481	1	0	1	300.00
06/03/2025	2030 On 07-August-25	9.22	Call	Bond Future	1238	1	1	1	300.00
06/03/2025	2030 On 07-August-25	9.81	Call	Bond Future	2616	3	3	3	0.00
06/03/2025	2030 On 07-August-25	9.81	Put	Bond Future	469	0	0	0	300.00
06/03/2025	2030 On 07-August-25	9.22	Put	Bond Future	1128	1	1	1	0.00
06/03/2025	2030 On 07-August-25	8.72	Put	Bond Future	2140	2	2	2	0.00
06/03/2025	2030 On 07-August-25	12.12	Put	Bond Future	2	0	0	0	1,054.00
06/03/2025	2030 On 07-August-25	10.48	Put	Bond Future	157	0	0	0	0.00
06/03/2025	2030 On 07-August-25	11.11	Put	Bond Future	36	0	0	0	0.00
06/03/2025	2030 On 06-November-25			Bond Future	9.28	97.9537	97.8377	97.9537	0.00
06/03/2025	2030 On 06-November-25	9.54	Call	Bond Future	1979	2	2	2	0.00
06/03/2025	2030 On 06-November-25	9.22	Call	Bond Future	1356	1	1	1	300.00
06/03/2025	2030 On 06-November-25	10.08	Call	Bond Future	3242	3	3	3	0.00
06/03/2025	2030 On 06-November-25	8.72	Call	Bond Future	629	1	1	1	300.00
06/03/2025	2030 On 06-November-25	9.22	Put	Bond Future	1549	1	2	1	0.00
06/03/2025	2030 On 06-November-25	10.08	Put	Bond Future	611	1	1	1	300.00
06/03/2025	2030 On 06-November-25	8.72	Put	Bond Future	2512	2	3	2	0.00
06/03/2025	2030 On 06-November-25	9.54	Put	Bond Future	1108	1	1	1	0.00
06/03/2025	2030 On 05-February-26			Bond Future	9.39	95.8233	95.7054	95.8233	0.00
06/03/2025	2030 On 05-February-26	9.49	Call	Bond Future	1859	2	2	2	0.00
06/03/2025	2030 On 05-February-26	9.49	Put	Bond Future	1533	1	2	1	0.00
06/03/2025	2030 On 07-May-26			Bond Future	9.54	97.6072	97.4875	97.6072	0.00
06/03/2025	2030 On 07-May-26	9.39	Call	Bond Future	1605	2	2	2	0.00
06/03/2025	2030 On 07-May-26	9.39	Put	Bond Future	2045	2	2	2	0.00
06/03/2025	2032 On 08-May-25			Bond Future	9.85	93.2838	93.0954	93.2838	127,136.00
06/03/2025	2032 On 08-May-25	10.91	Call	Bond Future	4881	5	5	5	0.00
06/03/2025	2032 On 08-May-25	9.40	Call	Bond Future	262	0	0	0	300.00
06/03/2025	2032 On 08-May-25	9.90	Call	Bond Future	1195	1	1	1	300.00
06/03/2025	2032 On 08-May-25	10.28	Call	Bond Future	2402	3	2	3	0.00
06/03/2025	2032 On 08-May-25	9.92	Call	Bond Future	1250	1	1	1	800.00
06/03/2025	2032 On 08-May-25	10.97	Call	Bond Future	5129	5	5	5	0.00
06/03/2025	2032 On 08-May-25	9.42	Call	Bond Future	284	0	0	0	800.00
06/03/2025	2032 On 08-May-25	9.92	Put	Bond Future	917	1	1	1	0.00
06/03/2025	2032 On 08-May-25	10.97	Put	Bond Future	77	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
06/03/2025	2032 On 08-May-25	9.42	Put	Bond Future	2312	2	2	2	0.00
06/03/2025	2032 On 08-May-25	10.28	Put	Bond Future	416	0	0	0	300.00
06/03/2025	2032 On 08-May-25	9.90	Put	Bond Future	956	1	1	1	0.00
06/03/2025	2032 On 08-May-25	9.40	Put	Bond Future	2387	2	2	2	0.00
06/03/2025	2032 On 08-May-25	10.91	Put	Bond Future	90	0	0	0	0.00
06/03/2025	2032 On 07-August-25			Bond Future	9.94	95.1112	94.9193	95.1112	0.00
06/03/2025	2032 On 07-August-25	12.01	Call	Bond Future	8858	9	9	9	0.00
06/03/2025	2032 On 07-August-25	9.90	Call	Bond Future	1497	2	1	2	300.00
06/03/2025	2032 On 07-August-25	10.59	Call	Bond Future	3509	4	4	4	0.00
06/03/2025	2032 On 07-August-25	9.40	Call	Bond Future	613	1	1	1	300.00
06/03/2025	2032 On 07-August-25	9.90	Put	Bond Future	1691	2	2	2	0.00
06/03/2025	2032 On 07-August-25	10.59	Put	Bond Future	636	1	1	1	300.00
06/03/2025	2032 On 07-August-25	9.40	Put	Bond Future	3113	3	3	3	0.00
06/03/2025	2032 On 07-August-25	12.01	Put	Bond Future	70	0	0	0	0.00
06/03/2025	2032 On 06-November-25			Bond Future	10.05	92.7915	92.5961	92.7915	0.00
06/03/2025	2032 On 06-November-25	10.42	Call	Bond Future	2974	3	3	3	0.00
06/03/2025	2032 On 06-November-25	9.40	Call	Bond Future	812	1	1	1	300.00
06/03/2025	2032 On 06-November-25	9.90	Call	Bond Future	1669	2	2	2	300.00
06/03/2025	2032 On 06-November-25	10.89	Call	Bond Future	4422	5	4	5	0.00
06/03/2025	2032 On 06-November-25	10.89	Put	Bond Future	835	1	1	1	300.00
06/03/2025	2032 On 06-November-25	9.90	Put	Bond Future	2334	2	2	2	0.00
06/03/2025	2032 On 06-November-25	9.40	Put	Bond Future	3723	4	4	4	0.00
06/03/2025	2032 On 06-November-25	10.42	Put	Bond Future	1374	1	1	1	0.00
06/03/2025	2032 On 05-February-26			Bond Future	10.17	94.5697	94.3708	94.5697	0.00
06/03/2025	2032 On 05-February-26	10.16	Call	Bond Future	2240	2	2	2	0.00
06/03/2025	2032 On 05-February-26	10.16	Put	Bond Future	2299	2	2	2	0.00
06/03/2025	2032 On 07-May-26			Bond Future	10.32	92.1708	91.9686	92.1708	0.00
06/03/2025	2032 On 07-May-26	10.14	Call	Bond Future	2171	2	2	2	0.00
06/03/2025	2032 On 07-May-26	10.14	Put	Bond Future	2906	3	3	3	0.00
06/03/2025	2033 On 08-May-25			Bond Future	129.59	129.5498	129.5891	129.5498	9,939.00
06/03/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
06/03/2025	2033 On 08-May-25	130.62	Put	Bond Future	1031	1	1	1	0.00
06/03/2025	2033 On 07-August-25			Bond Future	132.16	132.1192	132.1595	132.1192	0.00
06/03/2025	2033 On 07-August-25	128.65	Call	Bond Future	3509	3	4	3	0.00

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06/03/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
06/03/2025	2033 On 06-November-25			Bond Future	133.22	133.1801	133.2209	133.1801	0.00
06/03/2025	2033 On 06-November-25	133.14	Call	Bond Future	81	0	0	0	0.00
06/03/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
06/03/2025	2033 On 05-February-26			Bond Future	135.81	135.7653	135.8072	135.7653	0.00
06/03/2025	2033 On 05-February-26	132.88	Call	Bond Future	2927	3	3	3	0.00
06/03/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
06/03/2025	2033 On 07-May-26			Bond Future	136.81	136.7683	136.8107	136.7683	0.00
06/03/2025	2033 On 07-May-26	135.16	Call	Bond Future	1651	2	2	2	0.00
06/03/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
06/03/2025	2037 On 08-May-25			Bond Future	11.00	86.5123	86.1346	86.5123	62,690.00
06/03/2025	2037 On 08-May-25	12.25	Call	Bond Future	6849	7	7	7	0.00
06/03/2025	2037 On 08-May-25	10.50	Call	Bond Future	324	0	0	0	300.00
06/03/2025	2037 On 08-May-25	11.00	Call	Bond Future	1382	2	1	2	300.00
06/03/2025	2037 On 08-May-25	11.46	Call	Bond Future	3104	3	3	3	0.00
06/03/2025	2037 On 08-May-25	13.30	Call	Bond Future	11883	12	12	12	7,500.00
06/03/2025	2037 On 08-May-25	13.35	Call	Bond Future	12114	12	12	12	7,500.00
06/03/2025	2037 On 08-May-25	12.55	Call	Bond Future	8319	9	8	9	15,000.00
06/03/2025	2037 On 08-May-25	13.30	Put	Bond Future	1	0	0	0	0.00
06/03/2025	2037 On 08-May-25	12.55	Put	Bond Future	28	0	0	0	0.00
06/03/2025	2037 On 08-May-25	13.35	Put	Bond Future	1	0	0	0	0.00
06/03/2025	2037 On 08-May-25	11.46	Put	Bond Future	505	0	1	0	300.00
06/03/2025	2037 On 08-May-25	11.00	Put	Bond Future	1367	1	1	1	0.00
06/03/2025	2037 On 08-May-25	10.50	Put	Bond Future	3251	3	3	3	0.00
06/03/2025	2037 On 08-May-25	12.25	Put	Bond Future	66	0	0	0	0.00
06/03/2025	2037 On 07-August-25			Bond Future	11.11	83.9462	83.5612	83.9462	74,415.00
06/03/2025	2037 On 07-August-25	13.01	Call	Bond Future	9929	10	10	10	0.00
06/03/2025	2037 On 07-August-25	12.17	Call	Bond Future	6233	7	6	7	0.00
06/03/2025	2037 On 07-August-25	11.42	Call	Bond Future	3215	3	3	3	0.00
06/03/2025	2037 On 07-August-25	10.55	Call	Bond Future	836	1	1	1	2,341.00
06/03/2025	2037 On 07-August-25	10.64	Call	Bond Future	1004	1	1	1	200.00
06/03/2025	2037 On 07-August-25	11.82	Call	Bond Future	4756	5	5	5	0.00
06/03/2025	2037 On 07-August-25	11.07	Call	Bond Future	2066	2	2	2	0.00
06/03/2025	2037 On 07-August-25	10.34	Call	Bond Future	519	1	1	1	2,541.00

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06/03/2025	2037 On 07-August-25	11.00	Call	Bond Future	1865	2	2	2	300.00
06/03/2025	2037 On 07-August-25	11.83	Call	Bond Future	4796	5	5	5	0.00
06/03/2025	2037 On 07-August-25	10.50	Call	Bond Future	751	1	1	1	300.00
06/03/2025	2037 On 07-August-25	11.00	Put	Bond Future	2503	2	3	2	0.00
06/03/2025	2037 On 07-August-25	11.83	Put	Bond Future	891	1	1	1	300.00
06/03/2025	2037 On 07-August-25	10.50	Put	Bond Future	4304	4	4	4	0.00
06/03/2025	2037 On 07-August-25	11.07	Put	Bond Future	2307	2	2	2	2,541.00
06/03/2025	2037 On 07-August-25	10.34	Put	Bond Future	5034	5	5	5	0.00
06/03/2025	2037 On 07-August-25	11.82	Put	Bond Future	903	1	1	1	2,541.00
06/03/2025	2037 On 07-August-25	10.64	Put	Bond Future	3727	3	4	3	0.00
06/03/2025	2037 On 07-August-25	11.42	Put	Bond Future	1510	1	2	1	2,541.00
06/03/2025	2037 On 07-August-25	10.55	Put	Bond Future	4091	4	4	4	0.00
06/03/2025	2037 On 07-August-25	12.17	Put	Bond Future	566	1	1	1	2,541.00
06/03/2025	2037 On 07-August-25	13.01	Put	Bond Future	140	0	0	0	0.00
06/03/2025	2037 On 06-November-25			Bond Future	11.23	85.5713	85.1791	85.5713	0.00
06/03/2025	2037 On 06-November-25	11.63	Call	Bond Future	4029	4	4	4	0.00
06/03/2025	2037 On 06-November-25	10.50	Call	Bond Future	991	1	1	1	300.00
06/03/2025	2037 On 06-November-25	11.00	Call	Bond Future	2070	2	2	2	300.00
06/03/2025	2037 On 06-November-25	12.16	Call	Bond Future	6027	6	6	6	0.00
06/03/2025	2037 On 06-November-25	12.16	Put	Bond Future	1102	1	1	1	300.00
06/03/2025	2037 On 06-November-25	11.00	Put	Bond Future	3350	3	3	3	0.00
06/03/2025	2037 On 06-November-25	10.50	Put	Bond Future	5159	5	5	5	0.00
06/03/2025	2037 On 06-November-25	11.63	Put	Bond Future	1857	2	2	2	0.00
06/03/2025	2037 On 05-February-26			Bond Future	11.36	82.9526	82.5531	82.9526	0.00
06/03/2025	2037 On 05-February-26	11.20	Call	Bond Future	2766	3	3	3	0.00
06/03/2025	2037 On 05-February-26	12.27	Call	Bond Future	6290	7	6	7	0.00
06/03/2025	2037 On 05-February-26	10.90	Call	Bond Future	2011	2	2	2	1,970.00
06/03/2025	2037 On 05-February-26	11.86	Call	Bond Future	4820	5	5	5	0.00
06/03/2025	2037 On 05-February-26	10.65	Call	Bond Future	1483	2	1	2	1,930.00
06/03/2025	2037 On 05-February-26	11.36	Call	Bond Future	3220	3	3	3	0.00
06/03/2025	2037 On 05-February-26	11.36	Put	Bond Future	3209	3	3	3	1,930.00
06/03/2025	2037 On 05-February-26	10.65	Put	Bond Future	5438	5	5	5	0.00
06/03/2025	2037 On 05-February-26	11.86	Put	Bond Future	2167	2	2	2	1,930.00
06/03/2025	2037 On 05-February-26	12.27	Put	Bond Future	1558	1	2	1	1,970.00
06/03/2025	2037 On 05-February-26	10.90	Put	Bond Future	4540	4	5	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
06/03/2025	2037 On 05-February-26	11.20	Put	Bond Future	3627	3	4	3	0.00
06/03/2025	2037 On 07-May-26			Bond Future	11.51	84.4955	84.0889	84.4955	0.00
06/03/2025	2037 On 07-May-26	11.32	Call	Bond Future	3069	3	3	3	0.00
06/03/2025	2037 On 07-May-26	11.32	Put	Bond Future	4062	4	4	4	0.00
06/03/2025	2038 On 08-May-25			Bond Future	140.77	141.3818	140.7741	141.3818	2,918.00
06/03/2025	2038 On 08-May-25	139.68	Call	Bond Future	1094	2	1	2	0.00
06/03/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
06/03/2025	2038 On 07-August-25			Bond Future	141.45	142.0672	141.4466	142.0672	0.00
06/03/2025	2038 On 07-August-25	139.56	Call	Bond Future	1887	3	2	3	0.00
06/03/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
06/03/2025	2038 On 06-November-25			Bond Future	144.22	144.8525	144.2203	144.8525	0.00
06/03/2025	2038 On 06-November-25	143.88	Call	Bond Future	340	1	0	1	0.00
06/03/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
06/03/2025	2038 On 05-February-26			Bond Future	144.86	145.5014	144.8563	145.5014	0.00
06/03/2025	2038 On 05-February-26	143.20	Call	Bond Future	1656	2	2	2	0.00
06/03/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
06/03/2025	2038 On 07-May-26			Bond Future	147.59	148.2485	147.5916	148.2485	0.00
06/03/2025	2038 On 07-May-26	144.53	Call	Bond Future	3062	4	3	4	0.00
06/03/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
06/03/2025	2040 On 08-May-25			Bond Future	11.30	86.5417	86.1658	86.5417	30,578.00
06/03/2025	2040 On 08-May-25	12.63	Call	Bond Future	7731	8	8	8	0.00
06/03/2025	2040 On 08-May-25	12.75	Call	Bond Future	8353	9	8	9	15,000.00
06/03/2025	2040 On 08-May-25	13.43	Call	Bond Future	11786	12	12	12	7,500.00
06/03/2025	2040 On 08-May-25	13.50	Call	Bond Future	12129	13	12	13	7,500.00
06/03/2025	2040 On 08-May-25	13.50	Put	Bond Future	3	0	0	0	0.00
06/03/2025	2040 On 08-May-25	12.75	Put	Bond Future	47	0	0	0	0.00
06/03/2025	2040 On 08-May-25	13.43	Put	Bond Future	4	0	0	0	0.00
06/03/2025	2040 On 08-May-25	12.63	Put	Bond Future	64	0	0	0	0.00
06/03/2025	2040 On 07-August-25			Bond Future	11.42	83.7255	83.3423	83.7255	33,389.00
06/03/2025	2040 On 07-August-25	13.29	Call	Bond Future	10492	11	10	11	0.00
06/03/2025	2040 On 07-August-25	13.29	Put	Bond Future	172	0	0	0	0.00
06/03/2025	2040 On 06-November-25			Bond Future	11.54	85.3464	84.9559	85.3464	0.00
06/03/2025	2040 On 06-November-25	11.84	Call	Bond Future	4039	4	4	4	0.00
06/03/2025	2040 On 06-November-25	11.84	Put	Bond Future	2257	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
06/03/2025	2040 On 05-February-26			Bond Future	11.67	82.4727	82.0750	82.4727	0.00
06/03/2025	2040 On 05-February-26	11.49	Call	Bond Future	2913	3	3	3	0.00
06/03/2025	2040 On 05-February-26	11.49	Put	Bond Future	3958	4	4	4	0.00
06/03/2025	2040 On 07-May-26			Bond Future	11.81	84.0061	83.6014	84.0061	0.00
06/03/2025	2040 On 07-May-26	11.67	Call	Bond Future	3524	4	4	4	0.00
06/03/2025	2040 On 07-May-26	11.67	Put	Bond Future	4349	4	4	4	0.00
06/03/2025	2044 On 08-May-25			Bond Future	11.44	82.3655	81.8805	82.3655	72,918.00
06/03/2025	2044 On 08-May-25	12.72	Call	Bond Future	7629	8	8	8	0.00
06/03/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
06/03/2025	2044 On 08-May-25	11.76	Call	Bond Future	2802	3	3	3	0.00
06/03/2025	2044 On 08-May-25	11.35	Call	Bond Future	1258	2	1	2	9,000.00
06/03/2025	2044 On 08-May-25	10.85	Call	Bond Future	255	0	0	0	9,000.00
06/03/2025	2044 On 08-May-25	12.40	Call	Bond Future	5954	6	6	6	0.00
06/03/2025	2044 On 08-May-25	11.65	Call	Bond Future	2335	3	2	3	0.00
06/03/2025	2044 On 08-May-25	10.92	Call	Bond Future	337	0	0	0	2,490.00
06/03/2025	2044 On 08-May-25	11.65	Put	Bond Future	986	1	1	1	2,490.00
06/03/2025	2044 On 08-May-25	10.92	Put	Bond Future	3737	3	4	3	0.00
06/03/2025	2044 On 08-May-25	12.40	Put	Bond Future	167	0	0	0	2,490.00
06/03/2025	2044 On 08-May-25	11.76	Put	Bond Future	776	1	1	1	9,000.00
06/03/2025	2044 On 08-May-25	11.35	Put	Bond Future	1807	2	2	2	0.00
06/03/2025	2044 On 08-May-25		Put	Bond Future	18119.55	17.6345	18.1196	17.6345	0.00
06/03/2025	2044 On 08-May-25	10.85	Put	Bond Future	4135	4	4	4	0.00
06/03/2025	2044 On 08-May-25	12.72	Put	Bond Future	73	0	0	0	0.00
06/03/2025	2044 On 07-August-25			Bond Future	11.55	79.5927	79.0983	79.5927	16.00
06/03/2025	2044 On 07-August-25	13.34	Call	Bond Future	10276	11	10	11	0.00
06/03/2025	2044 On 07-August-25	10.63	Call	Bond Future	397	0	0	0	9,000.00
06/03/2025	2044 On 07-August-25	11.30	Call	Bond Future	1687	2	2	2	9,000.00
06/03/2025	2044 On 07-August-25	11.85	Call	Bond Future	3561	4	4	4	0.00
06/03/2025	2044 On 07-August-25	11.85	Put	Bond Future	1701	2	2	2	9,000.00
06/03/2025	2044 On 07-August-25	11.30	Put	Bond Future	3264	3	3	3	0.00
06/03/2025	2044 On 07-August-25	10.63	Put	Bond Future	6503	6	7	6	0.00
06/03/2025	2044 On 07-August-25	13.34	Put	Bond Future	216	0	0	0	0.00
06/03/2025	2044 On 06-November-25			Bond Future	11.66	81.1335	80.6297	81.1335	0.00
06/03/2025	2044 On 06-November-25	11.88	Call	Bond Future	3820	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
06/03/2025	2044 On 06-November-25	11.88	Put	Bond Future	2480	2	2	2	0.00
06/03/2025	2044 On 05-February-26			Bond Future	11.78	78.3043	77.7910	78.3043	0.00
06/03/2025	2044 On 05-February-26	11.56	Call	Bond Future	2928	3	3	3	0.00
06/03/2025	2044 On 05-February-26	11.56	Put	Bond Future	4290	4	4	4	0.00
06/03/2025	2044 On 07-May-26			Bond Future	11.92	79.7601	79.2376	79.7601	0.00
06/03/2025	2044 On 07-May-26	11.80	Call	Bond Future	3674	4	4	4	0.00
06/03/2025	2044 On 07-May-26	11.80	Put	Bond Future	4388	4	4	4	0.00
06/03/2025	2046 On 08-May-25			Bond Future	120.87	121.4177	120.8666	121.4177	19,602.00
06/03/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
06/03/2025	2046 On 08-May-25	121.97	Put	Bond Future	1103	1	1	1	0.00
06/03/2025	2046 On 07-August-25			Bond Future	123.26	123.8258	123.2639	123.8258	0.00
06/03/2025	2046 On 07-August-25	118.69	Call	Bond Future	4574	5	5	5	0.00
06/03/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
06/03/2025	2046 On 06-November-25			Bond Future	123.43	124.0050	123.4313	124.0050	0.00
06/03/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
06/03/2025	2046 On 06-November-25	125.41	Put	Bond Future	1979	1	2	1	0.00
06/03/2025	2046 On 05-February-26			Bond Future	125.83	126.4112	125.8268	126.4112	0.00
06/03/2025	2046 On 05-February-26	121.65	Call	Bond Future	4177	5	4	5	0.00
06/03/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
06/03/2025	2046 On 07-May-26			Bond Future	125.91	126.5043	125.9082	126.5043	0.00
06/03/2025	2046 On 07-May-26	124.95	Call	Bond Future	958	2	1	2	0.00
06/03/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
06/03/2025	2050 On 08-May-25			Bond Future	122.50	123.0181	122.4991	123.0181	16,080.00
06/03/2025	2050 On 08-May-25	121.16	Call	Bond Future	1339	2	1	2	0.00
06/03/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
06/03/2025	2050 On 07-August-25			Bond Future	122.57	123.0973	122.5672	123.0973	0.00
06/03/2025	2050 On 07-August-25	119.89	Call	Bond Future	2677	3	3	3	0.00
06/03/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
06/03/2025	2050 On 06-November-25			Bond Future	124.97	125.5108	124.9705	125.5108	0.00
06/03/2025	2050 On 06-November-25	124.42	Call	Bond Future	551	1	1	1	0.00
06/03/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
06/03/2025	2050 On 05-February-26			Bond Future	124.99	125.5379	124.9864	125.5379	0.00
06/03/2025	2050 On 05-February-26	122.82	Call	Bond Future	2166	3	2	3	0.00
06/03/2025	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
06/03/2025	2050 On 07-May-26			Bond Future	127.35	127.9075	127.3461	127.9075	0.00
06/03/2025	2050 On 07-May-26	124.07	Call	Bond Future	3276	4	3	4	0.00
06/03/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
06/03/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	AL37 On 08-May-25			Index Future	1096.59	1098.0260	1096.5910	1098.0260	0.00
06/03/2025	AL37 On 07-August-25			Index Future	1118.08	1119.5380	1118.0760	1119.5380	0.00
06/03/2025	AL37 On 06-November-25			Index Future	1139.75	1141.2340	1139.7460	1141.2340	0.00
06/03/2025	AL37 On 05-February-26			Index Future	1161.62	1163.1370	1161.6240	1163.1370	0.00
06/03/2025	AL37 On 07-May-26			Index Future	1183.34	1184.8760	1183.3390	1184.8760	0.00
06/03/2025	AL7T On 08-May-25			Index Future	1311.29	1315.5210	1311.2880	1315.5210	0.00
06/03/2025	AL7T On 07-August-25			Index Future	1336.98	1341.2940	1336.9790	1341.2940	0.00
06/03/2025	AL7T On 06-November-25			Index Future	1362.89	1367.2870	1362.8920	1367.2870	0.00
06/03/2025	AL7T On 05-February-26			Index Future	1389.05	1393.5290	1389.0540	1393.5290	0.00
06/03/2025	AL7T On 07-May-26			Index Future	1415.02	1419.5740	1415.0200	1419.5740	0.00
06/03/2025	ALBI On 08-May-25			Index Future	1128.04	1131.7620	1128.0420	1131.7620	94.00
06/03/2025	ALBI On 07-August-25			Index Future	1150.14	1153.9350	1150.1430	1153.9350	0.00
06/03/2025	ALBI On 06-November-25			Index Future	1172.43	1176.2970	1172.4340	1176.2970	0.00
06/03/2025	ALBI On 05-February-26			Index Future	1194.94	1198.8740	1194.9400	1198.8740	0.00
06/03/2025	ALBI On 07-May-26			Index Future	1217.28	1221.2800	1217.2770	1221.2800	0.00
06/03/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/03/2025	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
06/03/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
06/03/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/03/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	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
06/03/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	ES33 On 08-May-25			Bond Future	11.21	81.6485	81.3932	81.6485	0.00
06/03/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6621	7	7	7	0.00
06/03/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
06/03/2025	ES33 On 07-August-25			Bond Future	11.35	83.2679	83.0076	83.2679	0.00
06/03/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9203	9	9	9	0.00
06/03/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
06/03/2025	ES33 On 06-November-25			Bond Future	11.50	81.1039	80.8388	81.1039	0.00
06/03/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2189	2	2	2	0.00
06/03/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
06/03/2025	ES33 On 05-February-26			Bond Future	11.67	82.6766	82.4065	82.6766	0.00
06/03/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
06/03/2025	ES33 On 05-February-26	11.49	Put	Bond Future	789	1	1	1	0.00
06/03/2025	ES33 On 07-May-26			Bond Future	11.86	80.4386	80.1638	80.4386	0.00
06/03/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
06/03/2025	ES33 On 07-May-26	11.69	Put	Bond Future	717	0	1	0	0.00
06/03/2025	ES42 On 08-May-25			Bond Future	11.80	76.8714	76.4557	76.8714	0.00
06/03/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7825	8	8	8	0.00
06/03/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
06/03/2025	ES42 On 07-August-25			Bond Future	11.92	78.3958	77.9719	78.3958	0.00
06/03/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9700	10	10	10	0.00
06/03/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
06/03/2025	ES42 On 06-November-25			Bond Future	12.05	75.6669	75.2349	75.6669	0.00
06/03/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1901	2	2	2	0.00
06/03/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
06/03/2025	ES42 On 05-February-26			Bond Future	12.19	77.1325	76.6925	77.1325	0.00
06/03/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
06/03/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1907	1	2	1	0.00
06/03/2025	ES42 On 07-May-26			Bond Future	12.34	74.3203	73.8722	74.3203	0.00
06/03/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
06/03/2025	ES42 On 07-May-26	12.20	Put	Bond Future	769	0	1	0	0.00
06/03/2025	GOVI On 08-May-25			GOVI	1110.83	1114.3670	1110.8260	1114.3670	627.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/03/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	888260	92	89	92	0.00
06/03/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
06/03/2025	GOVI On 07-August-25			GOVI	1132.59	1136.1980	1132.5900	1136.1980	0.00
06/03/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1215900	125	122	125	0.00
06/03/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
06/03/2025	GOVI On 06-November-25			GOVI	1154.54	1158.2170	1154.5420	1158.2170	0.00
06/03/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	425420	46	43	46	0.00
06/03/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
06/03/2025	GOVI On 05-February-26			GOVI	1176.70	1180.4470	1176.7040	1180.4470	0.00
06/03/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	267040	30	27	30	0.00
06/03/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
06/03/2025	GOVI On 07-May-26			GOVI	1198.70	1202.5090	1198.7000	1202.5090	0.00
06/03/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	217000	26	22	26	0.00
06/03/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
06/03/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/03/2025	IGOV On 08-May-25			Index Future	380.86	381.8150	380.8580	381.8150	893.00
06/03/2025	IGOV On 07-August-25			Index Future	388.41	389.3880	388.4120	389.3880	0.00
06/03/2025	IGOV On 06-November-25			Index Future	396.03	397.0240	396.0310	397.0240	0.00
06/03/2025	IGOV On 05-February-26			Index Future	403.72	404.7340	403.7210	404.7340	0.00
06/03/2025	IGOV On 07-May-26			Index Future	411.36	412.3850	411.3560	412.3850	0.00
06/03/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/03/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/03/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/03/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/03/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/03/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/03/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/03/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/03/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/03/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/03/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/03/2025	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
06/03/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/03/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
06/03/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
06/03/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
06/03/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/03/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/03/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
06/03/2025	R033 On 08-May-25			Bond Future	9.94	101.6475	101.4583	101.6475	9,365.00
06/03/2025	R033 On 08-May-25	10.33	Call	Bond Future	2551	3	3	3	0.00
06/03/2025	R033 On 08-May-25	10.33	Put	Bond Future	495	0	0	0	0.00
06/03/2025	R033 On 07-August-25			Bond Future	10.04	103.6388	103.4460	103.6388	0.00
06/03/2025	R033 On 07-August-25	10.33	Call	Bond Future	2775	3	3	3	0.00
06/03/2025	R033 On 07-August-25	10.33	Put	Bond Future	1251	1	1	1	0.00
06/03/2025	R033 On 06-November-25			Bond Future	10.14	100.6013	100.4050	100.6013	0.00
06/03/2025	R033 On 06-November-25	10.33	Call	Bond Future	2830	3	3	3	0.00
06/03/2025	R033 On 06-November-25	10.33	Put	Bond Future	1880	2	2	2	0.00
06/03/2025	R033 On 05-February-26			Bond Future	10.26	102.5289	102.3291	102.5289	0.00
06/03/2025	R033 On 05-February-26	10.49	Call	Bond Future	3323	3	3	3	0.00
06/03/2025	R033 On 05-February-26	10.49	Put	Bond Future	2204	2	2	2	0.00
06/03/2025	R033 On 07-May-26			Bond Future	10.40	99.3938	99.1907	99.3938	0.00
06/03/2025	R033 On 07-May-26	10.38	Call	Bond Future	2892	3	3	3	0.00
06/03/2025	R033 On 07-May-26	10.38	Put	Bond Future	2989	3	3	3	0.00
06/03/2025	R035 On 08-May-25			Bond Future	10.55	91.9723	91.6607	91.9723	79,480.00
06/03/2025	R035 On 08-May-25	11.78	Call	Bond Future	6600	7	7	7	0.00
06/03/2025	R035 On 08-May-25	10.08	Call	Bond Future	332	0	0	0	300.00
06/03/2025	R035 On 08-May-25	10.58	Call	Bond Future	1406	2	1	2	300.00
06/03/2025	R035 On 08-May-25	11.01	Call	Bond Future	3001	3	3	3	0.00
06/03/2025	R035 On 08-May-25	11.70	Call	Bond Future	6210	7	6	7	0.00
06/03/2025	R035 On 08-May-25	10.95	Call	Bond Future	2750	3	3	3	0.00
06/03/2025	R035 On 08-May-25	10.44	Call	Bond Future	1012	1	1	1	150.00
06/03/2025	R035 On 08-May-25	13.35	Call	Bond Future	13983	14	14	14	0.00
06/03/2025	R035 On 08-May-25	12.70	Call	Bond Future	11017	11	11	11	0.00
06/03/2025	R035 On 08-May-25	11.46	Call	Bond Future	5051	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
06/03/2025	R035 On 08-May-25	12.70	Put	Bond Future	2	0	0	0	400.00
06/03/2025	R035 On 08-May-25	11.46	Put	Bond Future	157	0	0	0	0.00
06/03/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
06/03/2025	R035 On 08-May-25	10.95	Put	Bond Future	563	0	1	0	150.00
06/03/2025	R035 On 08-May-25	10.44	Put	Bond Future	1649	1	2	1	0.00
06/03/2025	R035 On 08-May-25	11.70	Put	Bond Future	82	0	0	0	150.00
06/03/2025	R035 On 08-May-25	11.01	Put	Bond Future	489	0	0	0	300.00
06/03/2025	R035 On 08-May-25	10.08	Put	Bond Future	3036	3	3	3	0.00
06/03/2025	R035 On 08-May-25	10.58	Put	Bond Future	1256	1	1	1	0.00
06/03/2025	R035 On 08-May-25	11.78	Put	Bond Future	66	0	0	0	0.00
06/03/2025	R035 On 07-August-25			Bond Future	10.66	93.7741	93.4566	93.7741	0.00
06/03/2025	R035 On 07-August-25	12.65	Call	Bond Future	10180	10	10	10	0.00
06/03/2025	R035 On 07-August-25	10.08	Call	Bond Future	750	1	1	1	300.00
06/03/2025	R035 On 07-August-25	10.58	Call	Bond Future	1862	2	2	2	300.00
06/03/2025	R035 On 07-August-25	11.34	Call	Bond Future	4504	5	5	5	0.00
06/03/2025	R035 On 07-August-25	11.30	Call	Bond Future	4345	5	4	5	0.00
06/03/2025	R035 On 07-August-25	11.30	Put	Bond Future	906	1	1	1	8,500.00
06/03/2025	R035 On 07-August-25	11.34	Put	Bond Future	858	1	1	1	300.00
06/03/2025	R035 On 07-August-25	10.58	Put	Bond Future	2278	2	2	2	0.00
06/03/2025	R035 On 07-August-25	10.08	Put	Bond Future	3981	4	4	4	0.00
06/03/2025	R035 On 07-August-25	12.65	Put	Bond Future	95	0	0	0	0.00
06/03/2025	R035 On 06-November-25			Bond Future	10.77	91.0844	90.7610	91.0844	0.00
06/03/2025	R035 On 06-November-25	11.20	Call	Bond Future	3999	4	4	4	0.00
06/03/2025	R035 On 06-November-25	11.43	Call	Bond Future	4823	5	5	5	0.00
06/03/2025	R035 On 06-November-25	10.08	Call	Bond Future	1022	1	1	1	300.00
06/03/2025	R035 On 06-November-25	10.58	Call	Bond Future	2101	2	2	2	300.00
06/03/2025	R035 On 06-November-25	11.67	Call	Bond Future	5732	6	6	6	0.00
06/03/2025	R035 On 06-November-25	10.95	Call	Bond Future	3171	3	3	3	250.00
06/03/2025	R035 On 06-November-25	11.95	Call	Bond Future	6840	7	7	7	0.00
06/03/2025	R035 On 06-November-25	11.45	Call	Bond Future	4897	5	5	5	0.00
06/03/2025	R035 On 06-November-25	9.91	Call	Bond Future	759	1	1	1	2,000.00
06/03/2025	R035 On 06-November-25	10.41	Call	Bond Future	1684	2	2	2	2,000.00
06/03/2025	R035 On 06-November-25	10.41	Put	Bond Future	3653	3	4	3	0.00
06/03/2025	R035 On 06-November-25	9.91	Put	Bond Future	5541	5	6	5	0.00
06/03/2025	R035 On 06-November-25	11.45	Put	Bond Future	1366	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
06/03/2025	R035 On 06-November-25	10.95	Put	Bond Future	2227	2	2	2	0.00
06/03/2025	R035 On 06-November-25	11.95	Put	Bond Future	824	1	1	1	250.00
06/03/2025	R035 On 06-November-25	11.67	Put	Bond Future	1095	1	1	1	300.00
06/03/2025	R035 On 06-November-25	10.58	Put	Bond Future	3139	3	3	3	0.00
06/03/2025	R035 On 06-November-25	10.08	Put	Bond Future	4836	5	5	5	0.00
06/03/2025	R035 On 06-November-25	11.43	Put	Bond Future	1394	1	1	1	2,000.00
06/03/2025	R035 On 06-November-25	11.20	Put	Bond Future	1749	2	2	2	0.00
06/03/2025	R035 On 05-February-26			Bond Future	10.90	92.8303	92.5009	92.8303	0.00
06/03/2025	R035 On 05-February-26	10.79	Call	Bond Future	2687	3	3	3	0.00
06/03/2025	R035 On 05-February-26	10.79	Put	Bond Future	3281	3	3	3	0.00
06/03/2025	R035 On 07-May-26			Bond Future	11.04	90.0539	89.7187	90.0539	0.00
06/03/2025	R035 On 07-May-26	10.86	Call	Bond Future	2901	3	3	3	0.00
06/03/2025	R035 On 07-May-26	10.86	Put	Bond Future	3843	4	4	4	0.00
06/03/2025	R038 On 08-May-25			Bond Future	11.01	100.7356	100.3612	100.7356	9,052.00
06/03/2025	R038 On 08-May-25	11.24	Call	Bond Future	2482	3	2	3	0.00
06/03/2025	R038 On 08-May-25	11.24	Put	Bond Future	919	1	1	1	0.00
06/03/2025	R038 On 07-August-25			Bond Future	11.12	102.7090	102.3274	102.7090	0.00
06/03/2025	R038 On 07-August-25	11.24	Call	Bond Future	2841	3	3	3	0.00
06/03/2025	R038 On 07-August-25	11.24	Put	Bond Future	2034	2	2	2	0.00
06/03/2025	R038 On 06-November-25			Bond Future	11.24	99.2119	98.8233	99.2119	0.00
06/03/2025	R038 On 06-November-25	11.24	Call	Bond Future	3085	3	3	3	0.00
06/03/2025	R038 On 06-November-25	10.98	Call	Bond Future	2244	2	2	2	1,770.00
06/03/2025	R038 On 06-November-25	12.33	Call	Bond Future	7751	8	8	8	0.00
06/03/2025	R038 On 06-November-25	12.33	Put	Bond Future	1035	1	1	1	1,770.00
06/03/2025	R038 On 06-November-25	10.98	Put	Bond Future	3948	4	4	4	0.00
06/03/2025	R038 On 06-November-25	11.24	Put	Bond Future	3082	3	3	3	0.00
06/03/2025	R038 On 05-February-26			Bond Future	11.37	101.1125	100.7167	101.1125	0.00
06/03/2025	R038 On 05-February-26	11.44	Call	Bond Future	3833	4	4	4	0.00
06/03/2025	R038 On 05-February-26	11.44	Put	Bond Future	3402	3	3	3	0.00
06/03/2025	R038 On 07-May-26			Bond Future	11.52	97.5090	97.1062	97.5090	0.00
06/03/2025	R038 On 07-May-26	11.40	Call	Bond Future	3737	4	4	4	0.00
06/03/2025	R038 On 07-May-26	11.40	Put	Bond Future	4480	4	4	4	0.00
06/03/2025	R053 On 08-May-25			Bond Future	11.33	104.4478	103.7926	104.4478	22,700.00
06/03/2025	R053 On 08-May-25	12.64	Call	Bond Future	10307	11	10	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
06/03/2025	R053 On 08-May-25	12.64	Put	Bond Future	81	0	0	0	0.00
06/03/2025	R053 On 07-August-25			Bond Future	11.43	106.4939	105.8260	106.4939	0.00
06/03/2025	R053 On 07-August-25	13.17	Call	Bond Future	13299	14	13	14	0.00
06/03/2025	R053 On 07-August-25	13.17	Put	Bond Future	307	0	0	0	0.00
06/03/2025	R053 On 06-November-25			Bond Future	11.54	102.6917	102.0112	102.6917	0.00
06/03/2025	R053 On 06-November-25	11.76	Call	Bond Future	5013	5	5	5	0.00
06/03/2025	R053 On 06-November-25	11.76	Put	Bond Future	3216	3	3	3	0.00
06/03/2025	R053 On 05-February-26			Bond Future	11.66	104.6589	103.9656	104.6589	0.00
06/03/2025	R053 On 05-February-26	11.49	Call	Bond Future	3953	4	4	4	0.00
06/03/2025	R053 On 05-February-26	11.49	Put	Bond Future	5321	5	5	5	0.00
06/03/2025	R053 On 07-May-26			Bond Future	11.78	100.7440	100.0382	100.7440	0.00
06/03/2025	R053 On 07-May-26	11.69	Call	Bond Future	4950	5	5	5	0.00
06/03/2025	R053 On 07-May-26	11.69	Put	Bond Future	5687	5	6	5	0.00
06/03/2025	R186 On 08-May-25			Bond Future	8.29	107.3747	107.3759	107.3747	158,824.00
06/03/2025	R186 On 08-May-25	8.47	Call	Bond Future	402	0	0	0	0.00
06/03/2025	R186 On 08-May-25	8.47	Put	Bond Future	125	0	0	0	0.00
06/03/2025	R186 On 07-August-25			Bond Future	8.36	104.1693	104.1707	104.1693	0.00
06/03/2025	R186 On 07-August-25	9.68	Call	Bond Future	1725	2	2	2	0.00
06/03/2025	R186 On 07-August-25	9.22	Call	Bond Future	1185	1	1	1	1,983.00
06/03/2025	R186 On 07-August-25	10.25	Call	Bond Future	2414	2	2	2	0.00
06/03/2025	R186 On 07-August-25	10.25	Put	Bond Future	18	0	0	0	1,983.00
06/03/2025	R186 On 07-August-25	9.22	Put	Bond Future	82	0	0	0	0.00
06/03/2025	R186 On 07-August-25	9.68	Put	Bond Future	41	0	0	0	0.00
06/03/2025	R186 On 06-November-25			Bond Future	8.47	106.1865	106.1883	106.1865	447.00
06/03/2025	R186 On 06-November-25	8.13	Call	Bond Future	190	0	0	0	0.00
06/03/2025	R186 On 06-November-25	8.13	Put	Bond Future	553	1	1	1	0.00
06/03/2025	R186 On 05-February-26			Bond Future	8.69	102.9144	102.9164	102.9144	0.00
06/03/2025	R186 On 05-February-26	8.43	Call	Bond Future	267	0	0	0	0.00
06/03/2025	R186 On 05-February-26	8.43	Put	Bond Future	483	0	0	0	0.00
06/03/2025	R186 On 07-May-26			Bond Future	9.20	104.8302	104.8327	104.8302	0.00
06/03/2025	R186 On 07-May-26	8.69	Call	Bond Future	184	0	0	0	0.00
06/03/2025	R186 On 07-May-26	8.69	Put	Bond Future	481	0	0	0	0.00
06/03/2025	R202 On 08-May-25			Bond Future	272.90	273.6097	272.8972	273.6097	2,157.00
06/03/2025	R202 On 08-May-25	272.31	Call	Bond Future	587	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
06/03/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
06/03/2025	R202 On 07-August-25			Bond Future	273.09	273.8161	273.0877	273.8161	0.00
06/03/2025	R202 On 07-August-25	271.60	Call	Bond Future	1488	2	1	2	0.00
06/03/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
06/03/2025	R202 On 06-November-25			Bond Future	278.44	279.1850	278.4429	279.1850	0.00
06/03/2025	R202 On 06-November-25	275.64	Call	Bond Future	2803	4	3	4	0.00
06/03/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
06/03/2025	R202 On 05-February-26			Bond Future	278.52	279.2782	278.5200	279.2782	0.00
06/03/2025	R202 On 05-February-26	277.82	Call	Bond Future	700	1	1	1	0.00
06/03/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
06/03/2025	R202 On 07-May-26			Bond Future	283.78	284.5509	283.7794	284.5509	0.00
06/03/2025	R202 On 07-May-26	277.55	Call	Bond Future	6229	7	6	7	0.00
06/03/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
06/03/2025	R209 On 08-May-25			Bond Future	10.77	72.4207	72.1407	72.4207	28,157.00
06/03/2025	R209 On 08-May-25	11.89	Call	Bond Future	5431	6	5	6	0.00
06/03/2025	R209 On 08-May-25	11.89	Put	Bond Future	70	0	0	0	0.00
06/03/2025	R209 On 07-August-25			Bond Future	10.87	73.8394	73.5540	73.8394	0.00
06/03/2025	R209 On 07-August-25	12.68	Call	Bond Future	8416	9	8	9	0.00
06/03/2025	R209 On 07-August-25	12.68	Put	Bond Future	140	0	0	0	0.00
06/03/2025	R209 On 06-November-25			Bond Future	10.98	72.1167	71.8259	72.1167	0.00
06/03/2025	R209 On 06-November-25	11.27	Call	Bond Future	3140	3	3	3	0.00
06/03/2025	R209 On 06-November-25	11.27	Put	Bond Future	1743	2	2	2	0.00
06/03/2025	R209 On 05-February-26			Bond Future	11.10	73.4987	73.2026	73.4987	0.00
06/03/2025	R209 On 05-February-26	10.93	Call	Bond Future	2356	3	2	3	0.00
06/03/2025	R209 On 05-February-26	10.93	Put	Bond Future	3166	3	3	3	0.00
06/03/2025	R209 On 07-May-26			Bond Future	11.23	71.7160	71.4147	71.7160	0.00
06/03/2025	R209 On 07-May-26	11.07	Call	Bond Future	2709	3	3	3	0.00
06/03/2025	R209 On 07-May-26	11.07	Put	Bond Future	3464	3	3	3	0.00
06/03/2025	R210 On 08-May-25			Bond Future	246.69	246.7099	246.6919	246.7099	3,395.00
06/03/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
06/03/2025	R210 On 08-May-25	248.03	Put	Bond Future	1338	1	1	1	0.00
06/03/2025	R210 On 07-August-25			Bond Future	251.58	251.6030	251.5850	251.6030	0.00
06/03/2025	R210 On 07-August-25	248.44	Call	Bond Future	3145	3	3	3	0.00
06/03/2025	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
06/03/2025	R210 On 06-November-25			Bond Future	253.11	253.1277	253.1084	253.1277	0.00
06/03/2025	R210 On 06-November-25	252.14	Call	Bond Future	968	1	1	1	0.00
06/03/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
06/03/2025	R210 On 05-February-26			Bond Future	258.02	258.0404	258.0215	258.0404	0.00
06/03/2025	R210 On 05-February-26	253.10	Call	Bond Future	4922	5	5	5	0.00
06/03/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
06/03/2025	R210 On 07-May-26			Bond Future	259.42	259.4371	259.4171	259.4371	0.00
06/03/2025	R210 On 07-May-26	255.40	Call	Bond Future	4017	4	4	4	0.00
06/03/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
06/03/2025	R213 On 08-May-25			Bond Future	9.52	90.4964	90.3520	90.4964	101,792.00
06/03/2025	R213 On 08-May-25	10.52	Call	Bond Future	4052	4	4	4	0.00
06/03/2025	R213 On 08-May-25	10.52	Put	Bond Future	90	0	0	0	0.00
06/03/2025	R213 On 07-August-25			Bond Future	9.60	92.2693	92.1222	92.2693	17.00
06/03/2025	R213 On 07-August-25	11.66	Call	Bond Future	7691	8	8	8	0.00
06/03/2025	R213 On 07-August-25	11.66	Put	Bond Future	35	0	0	0	0.00
06/03/2025	R213 On 06-November-25			Bond Future	9.71	90.5026	90.3528	90.5026	0.00
06/03/2025	R213 On 06-November-25	10.05	Call	Bond Future	2518	3	3	3	0.00
06/03/2025	R213 On 06-November-25	10.05	Put	Bond Future	1235	1	1	1	0.00
06/03/2025	R213 On 05-February-26			Bond Future	9.83	92.2378	92.0855	92.2378	0.00
06/03/2025	R213 On 05-February-26	9.89	Call	Bond Future	2067	2	2	2	0.00
06/03/2025	R213 On 05-February-26	9.89	Put	Bond Future	1851	2	2	2	0.00
06/03/2025	R213 On 07-May-26			Bond Future	9.97	90.4035	90.2486	90.4035	0.00
06/03/2025	R213 On 07-May-26	9.80	Call	Bond Future	1843	2	2	2	0.00
06/03/2025	R213 On 07-May-26	9.80	Put	Bond Future	2439	2	2	2	0.00
06/03/2025	R214 On 08-May-25			Bond Future	11.20	67.2057	66.8244	67.2057	16,337.00
06/03/2025	R214 On 08-May-25	12.40	Call	Bond Future	6078	6	6	6	0.00
06/03/2025	R214 On 08-May-25	12.40	Put	Bond Future	68	0	0	0	0.00
06/03/2025	R214 On 07-August-25			Bond Future	11.30	68.5224	68.1337	68.5224	0.00
06/03/2025	R214 On 07-August-25	12.97	Call	Bond Future	8250	9	8	9	0.00
06/03/2025	R214 On 07-August-25	12.97	Put	Bond Future	204	0	0	0	0.00
06/03/2025	R214 On 06-November-25			Bond Future	11.40	66.5494	66.1534	66.5494	0.00
06/03/2025	R214 On 06-November-25	11.64	Call	Bond Future	3296	4	3	4	0.00
06/03/2025	R214 On 06-November-25	11.64	Put	Bond Future	2075	2	2	2	0.00
06/03/2025	R214 On 05-February-26			Bond Future	11.52	67.8250	67.4216	67.8250	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
06/03/2025	R214 On 05-February-26	11.26	Call	Bond Future	2317	3	2	3	0.00
06/03/2025	R214 On 05-February-26	11.26	Put	Bond Future	3671	3	4	3	0.00
06/03/2025	R214 On 07-May-26			Bond Future	11.64	65.7886	65.3778	65.7886	0.00
06/03/2025	R214 On 07-May-26	11.53	Call	Bond Future	3126	3	3	3	0.00
06/03/2025	R214 On 07-May-26	11.53	Put	Bond Future	3692	3	4	3	0.00
06/03/2025	R248 On 08-May-25			Bond Future	11.36	81.1355	80.5960	81.1355	267,991.00
06/03/2025	R248 On 08-May-25	12.60	Call	Bond Future	7634	8	8	8	0.00
06/03/2025	R248 On 08-May-25	12.60	Put	Bond Future	95	0	0	0	0.00
06/03/2025	R248 On 07-August-25			Bond Future	11.46	82.7251	82.1751	82.7251	0.00
06/03/2025	R248 On 07-August-25	13.21	Call	Bond Future	10389	11	10	11	0.00
06/03/2025	R248 On 07-August-25	13.21	Put	Bond Future	248	0	0	0	0.00
06/03/2025	R248 On 06-November-25			Bond Future	11.57	79.8847	79.3243	79.8847	0.00
06/03/2025	R248 On 06-November-25	11.74	Call	Bond Future	3829	4	4	4	0.00
06/03/2025	R248 On 06-November-25	11.74	Put	Bond Future	2747	3	3	3	0.00
06/03/2025	R248 On 05-February-26			Bond Future	11.69	81.4157	80.8447	81.4157	0.00
06/03/2025	R248 On 05-February-26	11.46	Call	Bond Future	3075	3	3	3	0.00
06/03/2025	R248 On 05-February-26	11.46	Put	Bond Future	4538	4	5	4	0.00
06/03/2025	R248 On 07-May-26			Bond Future	11.81	78.4895	77.9081	78.4895	0.00
06/03/2025	R248 On 07-May-26	11.72	Call	Bond Future	3953	4	4	4	0.00
06/03/2025	R248 On 07-May-26	11.72	Put	Bond Future	4525	4	5	4	0.00
06/03/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/03/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00