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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/05/2025 TO: 06/05/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	2029 On 08-May-25			Bond Future	136.40	136.4234	136.4001	136.4234	3,723.00
06/05/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
06/05/2025	2029 On 08-May-25	137.85	Put	Bond Future	1450	1	1	1	0.00
06/05/2025	2029 On 07-August-25			Bond Future	139.06	139.0854	139.0617	139.0854	5,676.00
06/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1652	2	2	2	0.00
06/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2029 On 06-November-25			Bond Future	140.33	140.3546	140.3312	140.3546	68.00
06/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	541	1	1	1	0.00
06/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2029 On 05-February-26			Bond Future	142.99	143.0110	142.9877	143.0110	0.00
06/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	2878	3	3	3	0.00
06/05/2025	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
06/05/2025	2029 On 07-May-26			Bond Future	144.19	144.2133	144.1906	144.2133	0.00
06/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2371	2	2	2	0.00
06/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2030 On 08-May-25			Bond Future	8.91	99.0145	98.7757	99.0145	27,035.00
06/05/2025	2030 On 08-May-25	9.93	Call	Bond Future	3678	4	4	4	0.00
06/05/2025	2030 On 08-May-25	9.22	Call	Bond Future	1132	1	1	1	300.00
06/05/2025	2030 On 08-May-25	9.54	Call	Bond Future	2288	3	2	3	0.00
06/05/2025	2030 On 08-May-25	8.72	Call	Bond Future	27	0	0	0	300.00
06/05/2025	2030 On 08-May-25	8.68	Call	Bond Future	15	0	0	0	800.00
06/05/2025	2030 On 08-May-25	9.18	Call	Bond Future	990	1	1	1	800.00
06/05/2025	2030 On 08-May-25	9.99	Call	Bond Future	3890	4	4	4	0.00
06/05/2025	2030 On 08-May-25	11.86	Call	Bond Future	10198	10	10	10	0.00
06/05/2025	2030 On 08-May-25	10.31	Call	Bond Future	5009	5	5	5	1,640.00
06/05/2025	2030 On 08-May-25	12.28	Call	Bond Future	11542	12	12	12	0.00
06/05/2025	2030 On 08-May-25	10.69	Call	Bond Future	6316	7	6	7	2,280.00
06/05/2025	2030 On 08-May-25	8.95	Call	Bond Future	299	1	0	1	1,320.00
06/05/2025	2030 On 08-May-25	9.45	Call	Bond Future	1963	2	2	2	680.00
06/05/2025	2030 On 08-May-25	9.45	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
06/05/2025	2030 On 08-May-25	10.69	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
06/05/2025	2030 On 08-May-25	10.31	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2030 On 08-May-25	8.95	Put	Bond Future	164	0	0	0	0.00
06/05/2025	2030 On 08-May-25	9.99	Put	Bond Future	0	0	0	0	800.00
06/05/2025	2030 On 08-May-25	9.18	Put	Bond Future	9	0	0	0	0.00
06/05/2025	2030 On 08-May-25	8.68	Put	Bond Future	885	1	1	1	0.00
06/05/2025	2030 On 08-May-25	9.22	Put	Bond Future	5	0	0	0	0.00
06/05/2025	2030 On 08-May-25	9.54	Put	Bond Future	0	0	0	0	300.00
06/05/2025	2030 On 08-May-25	8.72	Put	Bond Future	748	1	1	1	0.00
06/05/2025	2030 On 08-May-25	9.93	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2030 On 07-August-25			Bond Future	8.99	96.9118	96.6684	96.9118	111,776.00
06/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7141	7	7	7	0.00
06/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10313	11	10	11	0.00
06/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5113	5	5	5	1,054.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	479	1	0	1	300.00
06/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1380	2	1	2	300.00
06/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	2991	3	3	3	0.00
06/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	156	0	0	0	300.00
06/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	581	1	1	1	0.00
06/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1448	1	1	1	0.00
06/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
06/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	28	0	0	0	0.00
06/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	3	0	0	0	0.00
06/05/2025	2030 On 06-November-25			Bond Future	9.07	98.7763	98.5284	98.7763	0.00
06/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2259	2	2	2	0.00
06/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1552	2	2	2	300.00
06/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3656	4	4	4	0.00
06/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	713	1	1	1	300.00
06/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	1054	1	1	1	0.00
06/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	333	0	0	0	300.00
06/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1905	2	2	2	0.00
06/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	698	1	1	1	0.00
06/05/2025	2030 On 05-February-26			Bond Future	9.18	96.6137	96.3616	96.6137	0.00
06/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2105	2	2	2	0.00
06/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	1122	1	1	1	0.00
06/05/2025	2030 On 07-May-26			Bond Future	9.32	98.3933	98.1369	98.3933	0.00
06/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	1822	2	2	2	0.00
06/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1612	1	2	1	0.00
06/05/2025	2032 On 08-May-25			Bond Future	9.78	93.6975	93.4198	93.6975	48,673.00
06/05/2025	2032 On 08-May-25	10.91	Call	Bond Future	5115	5	5	5	0.00
06/05/2025	2032 On 08-May-25	9.40	Call	Bond Future	0	0	0	0	300.00
06/05/2025	2032 On 08-May-25	9.90	Call	Bond Future	612	1	1	1	300.00
06/05/2025	2032 On 08-May-25	10.28	Call	Bond Future	2311	3	2	3	0.00
06/05/2025	2032 On 08-May-25	9.92	Call	Bond Future	691	1	1	1	800.00
06/05/2025	2032 On 08-May-25	10.97	Call	Bond Future	5376	6	5	6	0.00
06/05/2025	2032 On 08-May-25	9.42	Call	Bond Future	0	0	0	0	800.00
06/05/2025	2032 On 08-May-25	9.92	Put	Bond Future	34	0	0	0	0.00
06/05/2025	2032 On 08-May-25	10.97	Put	Bond Future	0	0	0	0	800.00

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06/05/2025	2032 On 08-May-25	9.42	Put	Bond Future	1704	1	2	1	0.00
06/05/2025	2032 On 08-May-25	10.28	Put	Bond Future	0	0	0	0	300.00
06/05/2025	2032 On 08-May-25	9.90	Put	Bond Future	47	0	0	0	0.00
06/05/2025	2032 On 08-May-25	9.40	Put	Bond Future	1800	2	2	2	0.00
06/05/2025	2032 On 08-May-25	10.91	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2032 On 07-August-25			Bond Future	9.88	95.5025	95.2195	95.5025	121,856.00
06/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9096	9	9	9	0.00
06/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1350	2	1	2	300.00
06/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	3516	4	4	4	0.00
06/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	432	1	0	1	300.00
06/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	1244	1	1	1	0.00
06/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	344	0	0	0	300.00
06/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2632	2	3	2	0.00
06/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	7	0	0	0	0.00
06/05/2025	2032 On 06-November-25			Bond Future	9.98	93.1785	92.8903	93.1785	0.00
06/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	2980	3	3	3	0.00
06/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	710	1	1	1	300.00
06/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1612	2	2	2	300.00
06/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	4486	5	4	5	0.00
06/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	604	1	1	1	300.00
06/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1983	2	2	2	0.00
06/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	3327	3	3	3	0.00
06/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	1086	1	1	1	0.00
06/05/2025	2032 On 05-February-26			Bond Future	10.11	94.9188	94.6255	94.9188	0.00
06/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2286	2	2	2	0.00
06/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	2091	2	2	2	0.00
06/05/2025	2032 On 07-May-26			Bond Future	10.26	92.5079	92.2096	92.5079	0.00
06/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2139	2	2	2	0.00
06/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2633	2	3	2	0.00
06/05/2025	2033 On 08-May-25			Bond Future	127.67	127.6852	127.6676	127.6852	5,451.00
06/05/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
06/05/2025	2033 On 08-May-25	130.62	Put	Bond Future	2952	3	3	3	0.00
06/05/2025	2033 On 07-August-25			Bond Future	130.16	130.1767	130.1589	130.1767	1,648.00
06/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1509	2	2	2	0.00

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06/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2033 On 06-November-25			Bond Future	131.15	131.1723	131.1548	131.1723	5,288.00
06/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
06/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	1985	2	2	2	0.00
06/05/2025	2033 On 05-February-26			Bond Future	133.64	133.6550	133.6377	133.6550	0.00
06/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	758	1	1	1	0.00
06/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2033 On 07-May-26			Bond Future	134.56	134.5803	134.5634	134.5803	0.00
06/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
06/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	597	1	1	1	0.00
06/05/2025	2037 On 08-May-25			Bond Future	11.27	84.9990	84.6130	84.9990	13,842.00
06/05/2025	2037 On 08-May-25	12.25	Call	Bond Future	5261	6	5	6	0.00
06/05/2025	2037 On 08-May-25	11.00	Call	Bond Future	17	0	0	0	300.00
06/05/2025	2037 On 08-May-25	11.46	Call	Bond Future	1126	2	1	2	0.00
06/05/2025	2037 On 08-May-25	10.50	Call	Bond Future	0	0	0	0	300.00
06/05/2025	2037 On 08-May-25	12.55	Call	Bond Future	6770	7	7	7	15,000.00
06/05/2025	2037 On 08-May-25	13.30	Call	Bond Future	10360	11	10	11	7,500.00
06/05/2025	2037 On 08-May-25	13.35	Call	Bond Future	10591	11	11	11	7,500.00
06/05/2025	2037 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2037 On 08-May-25	12.55	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2037 On 08-May-25	13.30	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2037 On 08-May-25	11.00	Put	Bond Future	1524	1	2	1	0.00
06/05/2025	2037 On 08-May-25	11.46	Put	Bond Future	48	0	0	0	300.00
06/05/2025	2037 On 08-May-25	10.50	Put	Bond Future	4449	4	4	4	0.00
06/05/2025	2037 On 08-May-25	12.25	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2037 On 07-August-25			Bond Future	11.40	82.3757	81.9822	82.3757	142,028.00
06/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	8300	9	8	9	0.00
06/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	4535	5	5	5	0.00
06/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	1723	2	2	2	0.00
06/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	243	0	0	0	200.00
06/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3104	3	3	3	0.00
06/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	844	1	1	1	0.00
06/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	75	0	0	0	2,541.00
06/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	176	0	0	0	2,341.00

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06/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	1814	2	2	2	7,500.00
06/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	145	0	0	0	300.00
06/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	711	1	1	1	300.00
06/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3143	3	3	3	0.00
06/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	816	1	1	1	300.00
06/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	2928	3	3	3	0.00
06/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	5276	5	5	5	0.00
06/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	1524	1	2	1	7,500.00
06/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	2664	2	3	2	2,541.00
06/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	6169	6	6	6	0.00
06/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	830	1	1	1	2,541.00
06/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	1597	1	2	1	2,541.00
06/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	5010	5	5	5	0.00
06/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	447	0	0	0	2,541.00
06/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	90	0	0	0	0.00
06/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	4545	4	5	4	0.00
06/05/2025	2037 On 06-November-25			Bond Future	11.53	83.9604	83.5595	83.9604	0.00
06/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	2692	3	3	3	0.00
06/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	394	0	0	0	300.00
06/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1100	1	1	1	300.00
06/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	4515	5	5	5	0.00
06/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	1210	1	1	1	300.00
06/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	6181	6	6	6	0.00
06/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	4000	4	4	4	0.00
06/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	2140	2	2	2	0.00
06/05/2025	2037 On 05-February-26			Bond Future	11.68	81.2701	80.8621	81.2701	0.00
06/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	1675	2	2	2	0.00
06/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2138	2	2	2	1,030.00
06/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1105	1	1	1	1,970.00
06/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	4772	5	5	5	0.00
06/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	6442	7	6	7	0.00
06/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	3422	4	3	4	0.00
06/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2040	2	2	2	0.00
06/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	745	1	1	1	1,930.00
06/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	3721	3	4	3	1,930.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	6390	6	6	6	0.00
06/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	2460	2	2	2	1,930.00
06/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	1158	1	1	1	1,030.00
06/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	3603	3	4	3	0.00
06/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1731	2	2	2	1,970.00
06/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	5325	5	5	5	0.00
06/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	4227	4	4	4	0.00
06/05/2025	2037 On 07-May-26			Bond Future	11.84	82.7659	82.3506	82.7659	0.00
06/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2053	2	2	2	0.00
06/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	4784	5	5	5	0.00
06/05/2025	2038 On 08-May-25			Bond Future	138.17	138.4265	138.1678	138.4265	368.00
06/05/2025	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
06/05/2025	2038 On 08-May-25	139.68	Put	Bond Future	1512	1	2	1	0.00
06/05/2025	2038 On 07-August-25			Bond Future	138.73	138.9930	138.7294	138.9930	2,397.00
06/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
06/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	831	1	1	1	0.00
06/05/2025	2038 On 06-November-25			Bond Future	141.43	141.7009	141.4325	141.7009	440.00
06/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
06/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	2448	2	2	2	0.00
06/05/2025	2038 On 05-February-26			Bond Future	141.93	142.2062	141.9335	142.2062	0.00
06/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
06/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	1267	1	1	1	0.00
06/05/2025	2038 On 07-May-26			Bond Future	144.58	144.8617	144.5845	144.8617	0.00
06/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	54	0	0	0	0.00
06/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2040 On 08-May-25			Bond Future	11.76	83.9804	83.4239	83.9804	9,703.00
06/05/2025	2040 On 08-May-25	12.63	Call	Bond Future	4924	5	5	5	0.00
06/05/2025	2040 On 08-May-25	12.75	Call	Bond Future	5565	6	6	6	15,000.00
06/05/2025	2040 On 08-May-25	13.50	Call	Bond Future	9384	10	9	10	7,500.00
06/05/2025	2040 On 08-May-25	13.43	Call	Bond Future	9041	10	9	10	7,500.00
06/05/2025	2040 On 08-May-25	13.43	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2040 On 08-May-25	13.50	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2040 On 08-May-25	12.75	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2040 On 08-May-25	12.63	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
06/05/2025	2040 On 07-August-25			Bond Future	11.90	81.0868	80.5196	81.0868	59,974.00
06/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	7655	8	8	8	0.00
06/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	4482	5	4	5	0.00
06/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1217	1	1	1	0.00
06/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	3626	4	4	4	0.00
06/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	159	0	0	0	250.00
06/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	70	0	0	0	400.00
06/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	594	1	1	1	400.00
06/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	2109	2	2	2	0.00
06/05/2025	2040 On 07-August-25	11.10	Call	Bond Future	232	0	0	0	250.00
06/05/2025	2040 On 07-August-25	11.10	Put	Bond Future	5043	5	5	5	0.00
06/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	1506	1	2	1	400.00
06/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	3541	3	4	3	0.00
06/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	6809	6	7	6	0.00
06/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	2361	2	2	2	0.00
06/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	5606	5	6	5	0.00
06/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	782	1	1	1	0.00
06/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	553	0	1	0	0.00
06/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	158	0	0	0	0.00
06/05/2025	2040 On 06-November-25			Bond Future	12.03	82.6466	82.0687	82.6466	292.00
06/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	1992	2	2	2	0.00
06/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	3097	3	3	3	0.00
06/05/2025	2040 On 05-February-26			Bond Future	12.19	79.6812	79.0928	79.6812	0.00
06/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1344	2	1	2	0.00
06/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	6770	7	7	7	0.00
06/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2069	2	2	2	475.00
06/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	1284	1	1	1	475.00
06/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	4155	4	4	4	0.00
06/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	5372	5	5	5	0.00
06/05/2025	2040 On 07-May-26			Bond Future	12.36	81.1474	80.5484	81.1474	0.00
06/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	1855	2	2	2	0.00
06/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	5733	5	6	5	0.00
06/05/2025	2044 On 08-May-25			Bond Future	11.99	79.2024	78.4615	79.2024	46,575.00
06/05/2025	2044 On 08-May-25	12.72	Call	Bond Future	4137	5	4	5	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
06/05/2025	2044 On 08-May-25	12.40	Call	Bond Future	2369	3	2	3	0.00
06/05/2025	2044 On 08-May-25	11.65	Call	Bond Future	6	0	0	0	0.00
06/05/2025	2044 On 08-May-25	10.92	Call	Bond Future	0	0	0	0	2,490.00
06/05/2025	2044 On 08-May-25	10.85	Call	Bond Future	0	0	0	0	9,000.00
06/05/2025	2044 On 08-May-25	11.35	Call	Bond Future	0	0	0	0	9,000.00
06/05/2025	2044 On 08-May-25	11.76	Call	Bond Future	32	0	0	0	0.00
06/05/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
06/05/2025	2044 On 08-May-25		Put	Bond Future	21538.51	20.7976	21.5385	20.7976	0.00
06/05/2025	2044 On 08-May-25	11.76	Put	Bond Future	1425	1	1	1	9,000.00
06/05/2025	2044 On 08-May-25	11.35	Put	Bond Future	3968	3	4	3	0.00
06/05/2025	2044 On 08-May-25	10.85	Put	Bond Future	7299	7	7	7	0.00
06/05/2025	2044 On 08-May-25	11.65	Put	Bond Future	2076	1	2	1	2,490.00
06/05/2025	2044 On 08-May-25	10.92	Put	Bond Future	6819	6	7	6	0.00
06/05/2025	2044 On 08-May-25	12.40	Put	Bond Future	2	0	0	0	2,490.00
06/05/2025	2044 On 08-May-25	12.72	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2044 On 07-August-25			Bond Future	12.13	76.3421	75.5869	76.3421	40,208.00
06/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	6808	8	7	8	0.00
06/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2086	3	2	3	0.00
06/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1095	1	1	1	0.00
06/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	238	0	0	0	9,000.00
06/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	11	0	0	0	9,000.00
06/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	9628	9	10	9	0.00
06/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	2747	2	3	2	9,000.00
06/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	5327	5	5	5	0.00
06/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	1673	1	2	1	5,600.00
06/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	259	0	0	0	0.00
06/05/2025	2044 On 06-November-25			Bond Future	12.26	77.8106	77.0411	77.8106	72,493.00
06/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	1528	2	2	2	0.00
06/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	2391	3	2	3	0.00
06/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	2757	2	3	2	5,600.00
06/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	3776	3	4	3	0.00
06/05/2025	2044 On 05-February-26			Bond Future	12.42	74.8800	74.0964	74.8800	0.00
06/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1140	1	1	1	0.00
06/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	6197	6	6	6	0.00
06/05/2025	2044 On 07-May-26			Bond Future	12.58	76.2576	75.4598	76.2576	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
06/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	1694	2	2	2	0.00
06/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	6186	6	6	6	0.00
06/05/2025	2046 On 08-May-25			Bond Future	118.08	118.0591	118.0846	118.0591	550.00
06/05/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
06/05/2025	2046 On 08-May-25	121.97	Put	Bond Future	3885	4	4	4	0.00
06/05/2025	2046 On 07-August-25			Bond Future	120.39	120.3628	120.3888	120.3628	11,914.00
06/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1699	2	2	2	0.00
06/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2046 On 06-November-25			Bond Future	120.47	120.4438	120.4714	120.4438	7,518.00
06/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
06/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	4939	5	5	5	0.00
06/05/2025	2046 On 05-February-26			Bond Future	122.75	122.7228	122.7514	122.7228	0.00
06/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	1101	1	1	1	0.00
06/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
06/05/2025	2046 On 07-May-26			Bond Future	122.74	122.7053	122.7356	122.7053	0.00
06/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
06/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2214	2	2	2	0.00
06/05/2025	2050 On 08-May-25			Bond Future	118.77	119.2333	118.7722	119.2333	457.00
06/05/2025	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
06/05/2025	2050 On 08-May-25	121.16	Put	Bond Future	2388	2	2	2	0.00
06/05/2025	2050 On 07-August-25			Bond Future	118.71	119.1816	118.7116	119.1816	10,256.00
06/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
06/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	1178	1	1	1	0.00
06/05/2025	2050 On 06-November-25			Bond Future	121.02	121.5036	121.0246	121.5036	5,780.00
06/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
06/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	3395	3	3	3	0.00
06/05/2025	2050 On 05-February-26			Bond Future	120.89	121.3790	120.8917	121.3790	0.00
06/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
06/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	1928	1	2	1	0.00
06/05/2025	2050 On 07-May-26			Bond Future	123.15	123.6455	123.1496	123.6455	0.00
06/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
06/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	920	0	1	0	0.00
06/05/2025	8607 On 21-December-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
06/05/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	AL37 On 08-May-25			Index Future	1104.37	1107.3300	1104.3650	1107.3300	0.00
06/05/2025	AL37 On 07-August-25			Index Future	1125.64	1128.6630	1125.6410	1128.6630	0.00
06/05/2025	AL37 On 06-November-25			Index Future	1147.31	1150.3900	1147.3120	1150.3900	0.00
06/05/2025	AL37 On 05-February-26			Index Future	1168.78	1171.9130	1168.7830	1171.9130	0.00
06/05/2025	AL37 On 07-May-26			Index Future	1190.39	1193.5690	1190.3850	1193.5690	0.00
06/05/2025	AL7T On 08-May-25			Index Future	1297.82	1303.1050	1297.8180	1303.1050	0.00
06/05/2025	AL7T On 07-August-25			Index Future	1322.82	1328.2090	1322.8210	1328.2090	0.00
06/05/2025	AL7T On 06-November-25			Index Future	1348.29	1353.7780	1348.2880	1353.7780	0.00
06/05/2025	AL7T On 05-February-26			Index Future	1373.52	1379.1070	1373.5200	1379.1070	0.00
06/05/2025	AL7T On 07-May-26			Index Future	1398.91	1404.5920	1398.9060	1404.5920	0.00
06/05/2025	ALBI On 08-May-25			Index Future	1111.98	1117.1250	1111.9750	1117.1250	15.00
06/05/2025	ALBI On 07-August-25			Index Future	1133.40	1138.6470	1133.3970	1138.6470	77.00
06/05/2025	ALBI On 06-November-25			Index Future	1155.22	1160.5660	1155.2170	1160.5660	0.00
06/05/2025	ALBI On 05-February-26			Index Future	1176.84	1182.2800	1176.8360	1182.2800	0.00
06/05/2025	ALBI On 07-May-26			Index Future	1198.59	1204.1270	1198.5870	1204.1270	0.00
06/05/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/05/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C048 On 28-February-48			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
06/05/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
06/05/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/05/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	ES33 On 08-May-25			Bond Future	11.44	80.6635	80.3743	80.6635	0.00
06/05/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5602	6	6	6	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
06/05/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
06/05/2025	ES33 On 07-August-25			Bond Future	11.59	82.2375	81.9427	82.2375	0.00
06/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8138	8	8	8	0.00
06/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
06/05/2025	ES33 On 06-November-25			Bond Future	11.75	80.0437	79.7432	80.0437	0.00
06/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1093	1	1	1	0.00
06/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
06/05/2025	ES33 On 05-February-26			Bond Future	11.95	81.5572	81.2514	81.5572	0.00
06/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
06/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1944	2	2	2	0.00
06/05/2025	ES33 On 07-May-26			Bond Future	12.15	79.2828	78.9716	79.2828	0.00
06/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
06/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1909	2	2	2	0.00
06/05/2025	ES42 On 08-May-25			Bond Future	12.20	74.7034	74.1759	74.7034	0.00
06/05/2025	ES42 On 08-May-25	13.25	Call	Bond Future	5545	6	6	6	0.00
06/05/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
06/05/2025	ES42 On 07-August-25			Bond Future	12.33	76.1611	75.6234	76.1611	0.00
06/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	7351	8	7	8	0.00
06/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
06/05/2025	ES42 On 06-November-25			Bond Future	12.48	73.3795	72.8314	73.3795	0.00
06/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0	0	0	0	0.00
06/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	502	0	1	0	0.00
06/05/2025	ES42 On 05-February-26			Bond Future	12.64	74.7658	74.2077	74.7658	0.00
06/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
06/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	4392	4	4	4	0.00
06/05/2025	ES42 On 07-May-26			Bond Future	12.82	71.8952	71.3269	71.8952	0.00
06/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
06/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	3315	3	3	3	0.00
06/05/2025	GOVI On 08-May-25			GOVI	1096.17	1101.0440	1096.1680	1101.0440	74.00
06/05/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	741680	79	74	79	0.00
06/05/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
06/05/2025	GOVI On 07-August-25			GOVI	1117.29	1122.2560	1117.2860	1122.2560	654.00
06/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1062860	111	106	111	0.00
06/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	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
06/05/2025	GOVI On 06-November-25			GOVI	1138.80	1143.8600	1138.7960	1143.8600	0.00
06/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	267960	32	27	32	0.00
06/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
06/05/2025	GOVI On 05-February-26			GOVI	1160.11	1165.2610	1160.1070	1165.2610	0.00
06/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	101070	15	10	15	0.00
06/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
06/05/2025	GOVI On 07-May-26			GOVI	1181.55	1186.7940	1181.5490	1186.7940	0.00
06/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	45490	10	5	10	0.00
06/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
06/05/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/05/2025	IGOV On 08-May-25			Index Future	374.43	374.7900	374.4270	374.7900	11.00
06/05/2025	IGOV On 07-August-25			Index Future	381.73	382.1030	381.7340	382.1030	724.00
06/05/2025	IGOV On 06-November-25			Index Future	389.18	389.5500	389.1750	389.5500	8.00
06/05/2025	IGOV On 05-February-26			Index Future	396.55	396.9290	396.5470	396.9290	0.00
06/05/2025	IGOV On 07-May-26			Index Future	403.97	404.3520	403.9650	404.3520	0.00
06/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
06/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/05/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
06/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
06/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	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
06/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
06/05/2025	R033 On 08-May-25			Bond Future	9.89	102.0706	101.7502	102.0706	3,470.00
06/05/2025	R033 On 08-May-25	10.33	Call	Bond Future	2348	3	2	3	0.00
06/05/2025	R033 On 08-May-25	10.33	Put	Bond Future	0	0	0	0	0.00
06/05/2025	R033 On 07-August-25			Bond Future	9.99	104.0370	103.7104	104.0370	6,781.00
06/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2551	3	3	3	0.00
06/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	764	1	1	1	0.00
06/05/2025	R033 On 06-November-25			Bond Future	10.09	100.9944	100.6618	100.9944	0.00
06/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	2744	3	3	3	0.00
06/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1538	1	2	1	0.00
06/05/2025	R033 On 05-February-26			Bond Future	10.22	102.8803	102.5418	102.8803	0.00
06/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3265	3	3	3	0.00
06/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1933	2	2	2	0.00
06/05/2025	R033 On 07-May-26			Bond Future	10.36	99.7321	99.3878	99.7321	0.00
06/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	2833	3	3	3	0.00
06/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2733	3	3	3	0.00
06/05/2025	R035 On 08-May-25			Bond Future	10.66	91.3651	91.0373	91.3651	14,010.00
06/05/2025	R035 On 08-May-25	11.78	Call	Bond Future	5910	6	6	6	0.00
06/05/2025	R035 On 08-May-25	10.58	Call	Bond Future	147	0	0	0	300.00
06/05/2025	R035 On 08-May-25	11.01	Call	Bond Future	1891	2	2	2	0.00
06/05/2025	R035 On 08-May-25	10.08	Call	Bond Future	0	0	0	0	300.00
06/05/2025	R035 On 08-May-25	11.46	Call	Bond Future	4270	5	4	5	400.00
06/05/2025	R035 On 08-May-25	12.70	Call	Bond Future	10391	11	10	11	0.00
06/05/2025	R035 On 08-May-25	13.35	Call	Bond Future	13359	14	13	14	0.00
06/05/2025	R035 On 08-May-25	11.70	Call	Bond Future	5504	6	6	6	0.00
06/05/2025	R035 On 08-May-25	10.95	Call	Bond Future	1573	2	2	2	0.00
06/05/2025	R035 On 08-May-25	10.44	Call	Bond Future	24	0	0	0	150.00
06/05/2025	R035 On 08-May-25	10.95	Put	Bond Future	9	0	0	0	150.00
06/05/2025	R035 On 08-May-25	10.44	Put	Bond Future	1284	1	1	1	0.00
06/05/2025	R035 On 08-May-25	11.70	Put	Bond Future	0	0	0	0	150.00
06/05/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
06/05/2025	R035 On 08-May-25	12.70	Put	Bond Future	0	0	0	0	400.00
06/05/2025	R035 On 08-May-25	11.46	Put	Bond Future	0	0	0	0	0.00
06/05/2025	R035 On 08-May-25	10.58	Put	Bond Future	620	0	1	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
06/05/2025	R035 On 08-May-25	11.01	Put	Bond Future	3	0	0	0	300.00
06/05/2025	R035 On 08-May-25	10.08	Put	Bond Future	3327	3	3	3	0.00
06/05/2025	R035 On 08-May-25	11.78	Put	Bond Future	0	0	0	0	0.00
06/05/2025	R035 On 07-August-25			Bond Future	10.78	93.1252	92.7911	93.1252	68,637.00
06/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	9456	10	9	10	0.00
06/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	285	0	0	0	300.00
06/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1098	1	1	1	300.00
06/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	3606	4	4	4	0.00
06/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	3445	4	3	4	0.00
06/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	672	1	1	1	17,500.00
06/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	625	1	1	1	300.00
06/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	2180	2	2	2	0.00
06/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	4182	4	4	4	0.00
06/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	36	0	0	0	0.00
06/05/2025	R035 On 06-November-25			Bond Future	10.90	90.4117	90.0713	90.4117	10,628.00
06/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3227	3	3	3	0.00
06/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4027	4	4	4	0.00
06/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	589	1	1	1	300.00
06/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1469	2	1	2	300.00
06/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	4924	5	5	5	0.00
06/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6031	6	6	6	0.00
06/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2439	3	2	3	250.00
06/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4100	4	4	4	0.00
06/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1171	1	1	1	2,000.00
06/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2409	3	2	3	2,000.00
06/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	6194	6	6	6	0.00
06/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	401	0	0	0	2,000.00
06/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1113	1	1	1	2,000.00
06/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	3665	3	4	3	0.00
06/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	3772	4	4	4	0.00
06/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	673	1	1	1	2,000.00
06/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	2208	2	2	2	0.00
06/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	5873	6	6	6	0.00
06/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	1259	1	1	1	250.00
06/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	2185	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
06/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	705	1	1	1	250.00
06/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	978	1	1	1	300.00
06/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	3197	3	3	3	0.00
06/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	5092	5	5	5	0.00
06/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	1288	1	1	1	2,000.00
06/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1666	2	2	2	0.00
06/05/2025	R035 On 05-February-26			Bond Future	11.05	92.1005	91.7542	92.1005	0.00
06/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2064	2	2	2	0.00
06/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1309	1	1	1	2,000.00
06/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2447	3	2	3	2,000.00
06/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	7598	8	8	8	0.00
06/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	785	1	1	1	2,000.00
06/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	3002	3	3	3	0.00
06/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	4518	4	5	4	0.00
06/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	3404	3	3	3	0.00
06/05/2025	R035 On 07-May-26			Bond Future	11.20	89.2932	88.9408	89.2932	0.00
06/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2306	2	2	2	0.00
06/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	4026	4	4	4	0.00
06/05/2025	R038 On 08-May-25			Bond Future	11.33	98.7196	98.2349	98.7196	4,020.00
06/05/2025	R038 On 08-May-25	11.24	Call	Bond Future	199	0	0	0	0.00
06/05/2025	R038 On 08-May-25	11.24	Put	Bond Future	762	1	1	1	0.00
06/05/2025	R038 On 07-August-25			Bond Future	11.46	100.6214	100.1274	100.6214	6,301.00
06/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1233	1	1	1	0.00
06/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	2626	2	3	2	0.00
06/05/2025	R038 On 06-November-25			Bond Future	11.59	97.0716	96.5683	97.0716	0.00
06/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	1587	2	2	2	0.00
06/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1004	1	1	1	1,770.00
06/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	5615	6	6	6	0.00
06/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	1154	1	1	1	1,770.00
06/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	4963	5	5	5	0.00
06/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	3838	4	4	4	0.00
06/05/2025	R038 On 05-February-26			Bond Future	11.75	98.8840	98.3716	98.8840	0.00
06/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2365	3	2	3	0.00
06/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	4279	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
06/05/2025	R038 On 07-May-26			Bond Future	11.91	95.2202	94.6987	95.2202	0.00
06/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2303	3	2	3	0.00
06/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	5454	5	5	5	0.00
06/05/2025	R053 On 08-May-25			Bond Future	11.89	100.1833	99.1929	100.1833	2,247.00
06/05/2025	R053 On 08-May-25	12.64	Call	Bond Future	5626	7	6	7	0.00
06/05/2025	R053 On 08-May-25	12.64	Put	Bond Future	0	0	0	0	0.00
06/05/2025	R053 On 07-August-25			Bond Future	12.02	102.1132	101.1039	102.1132	22,570.00
06/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	8680	10	9	10	0.00
06/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	410	0	0	0	0.00
06/05/2025	R053 On 06-November-25			Bond Future	12.15	98.2139	97.1853	98.2139	0.00
06/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2064	2	2	2	0.00
06/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	5093	4	5	4	0.00
06/05/2025	R053 On 05-February-26			Bond Future	12.29	100.0473	98.9999	100.0473	0.00
06/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	1671	2	2	2	0.00
06/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	8005	7	8	7	0.00
06/05/2025	R053 On 07-May-26			Bond Future	12.45	96.0276	94.9612	96.0276	0.00
06/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	2338	3	2	3	0.00
06/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	8152	7	8	7	0.00
06/05/2025	R186 On 08-May-25			Bond Future	8.05	107.7895	107.7368	107.7895	75,477.00
06/05/2025	R186 On 08-May-25	8.47	Call	Bond Future	639	1	1	1	0.00
06/05/2025	R186 On 08-May-25	8.47	Put	Bond Future	0	0	0	0	0.00
06/05/2025	R186 On 07-August-25			Bond Future	8.10	104.5582	104.5045	104.5582	179,245.00
06/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2022	2	2	2	0.00
06/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2730	3	3	3	0.00
06/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1451	2	1	2	1,983.00
06/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	1	0	0	0	1,983.00
06/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	13	0	0	0	0.00
06/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	4	0	0	0	0.00
06/05/2025	R186 On 06-November-25			Bond Future	8.16	106.5701	106.5156	106.5701	447.00
06/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	299	0	0	0	0.00
06/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	334	0	0	0	0.00
06/05/2025	R186 On 05-February-26			Bond Future	8.35	103.2551	103.2000	103.2551	0.00
06/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	368	0	0	0	0.00
06/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	301	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
06/05/2025	R186 On 07-May-26			Bond Future	8.74	105.1573	105.1016	105.1573	0.00
06/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	288	0	0	0	0.00
06/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	317	0	0	0	0.00
06/05/2025	R202 On 08-May-25			Bond Future	268.45	268.3953	268.4536	268.3953	292.00
06/05/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
06/05/2025	R202 On 08-May-25	272.31	Put	Bond Future	3856	4	4	4	0.00
06/05/2025	R202 On 07-August-25			Bond Future	268.44	268.3781	268.4376	268.3781	1,405.00
06/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
06/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	3162	3	3	3	0.00
06/05/2025	R202 On 06-November-25			Bond Future	273.67	273.6073	273.6685	273.6073	460.00
06/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
06/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1971	2	2	2	0.00
06/05/2025	R202 On 05-February-26			Bond Future	273.49	273.4268	273.4913	273.4268	0.00
06/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
06/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	4329	4	4	4	0.00
06/05/2025	R202 On 07-May-26			Bond Future	278.60	278.5335	278.6001	278.5335	0.00
06/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1050	1	1	1	0.00
06/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
06/05/2025	R209 On 08-May-25			Bond Future	11.00	71.2954	70.9786	71.2954	1,432.00
06/05/2025	R209 On 08-May-25	11.89	Call	Bond Future	4199	5	4	5	0.00
06/05/2025	R209 On 08-May-25	11.89	Put	Bond Future	0	0	0	0	0.00
06/05/2025	R209 On 07-August-25			Bond Future	11.12	72.6689	72.3460	72.6689	10,899.00
06/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	7148	7	7	7	0.00
06/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	80	0	0	0	0.00
06/05/2025	R209 On 06-November-25			Bond Future	11.24	70.9145	70.5855	70.9145	6,367.00
06/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2196	2	2	2	0.00
06/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	2040	2	2	2	0.00
06/05/2025	R209 On 05-February-26			Bond Future	11.37	72.2389	71.9041	72.2389	0.00
06/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1540	2	2	2	0.00
06/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	3647	3	4	3	0.00
06/05/2025	R209 On 07-May-26			Bond Future	11.52	70.4186	70.0778	70.4186	0.00
06/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	1927	2	2	2	0.00
06/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	4019	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
06/05/2025	R210 On 08-May-25			Bond Future	247.40	247.3902	247.4027	247.3902	2,756.00
06/05/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
06/05/2025	R210 On 08-May-25	248.03	Put	Bond Future	627	1	1	1	0.00
06/05/2025	R210 On 07-August-25			Bond Future	252.23	252.2175	252.2304	252.2175	967.00
06/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3790	4	4	4	0.00
06/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
06/05/2025	R210 On 06-November-25			Bond Future	253.71	253.6997	253.7145	253.6997	300.00
06/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	1574	2	2	2	0.00
06/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
06/05/2025	R210 On 05-February-26			Bond Future	258.52	258.5009	258.5170	258.5009	0.00
06/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	5417	5	5	5	0.00
06/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
06/05/2025	R210 On 07-May-26			Bond Future	259.85	259.8290	259.8474	259.8290	0.00
06/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	4447	4	4	4	0.00
06/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
06/05/2025	R213 On 08-May-25			Bond Future	9.38	91.1761	90.9322	91.1761	79,255.00
06/05/2025	R213 On 08-May-25	10.52	Call	Bond Future	4542	5	5	5	0.00
06/05/2025	R213 On 08-May-25	10.52	Put	Bond Future	0	0	0	0	0.00
06/05/2025	R213 On 07-August-25			Bond Future	9.46	92.9325	92.6840	92.9325	14,929.00
06/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8221	8	8	8	0.00
06/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	4	0	0	0	0.00
06/05/2025	R213 On 06-November-25			Bond Future	9.56	91.1673	90.9141	91.1673	77,222.00
06/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2670	3	3	3	0.00
06/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	826	1	1	1	0.00
06/05/2025	R213 On 05-February-26			Bond Future	9.69	92.8707	92.6132	92.8707	0.00
06/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2225	2	2	2	0.00
06/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1482	1	1	1	0.00
06/05/2025	R213 On 07-May-26			Bond Future	9.82	91.0301	90.7682	91.0301	0.00
06/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	1983	2	2	2	0.00
06/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	2060	2	2	2	0.00
06/05/2025	R214 On 08-May-25			Bond Future	11.61	65.1292	64.6460	65.1292	4,429.00
06/05/2025	R214 On 08-May-25	12.40	Call	Bond Future	3832	4	4	4	0.00
06/05/2025	R214 On 08-May-25	12.40	Put	Bond Future	0	0	0	0	0.00
06/05/2025	R214 On 07-August-25			Bond Future	11.73	66.3839	65.8914	66.3839	8,521.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	5981	6	6	6	0.00
06/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	177	0	0	0	0.00
06/05/2025	R214 On 06-November-25			Bond Future	11.85	64.3615	63.8597	64.3615	31,342.00
06/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	1654	2	2	2	0.00
06/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	2727	2	3	2	0.00
06/05/2025	R214 On 05-February-26			Bond Future	11.99	65.5637	65.0527	65.5637	0.00
06/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1076	1	1	1	0.00
06/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	4798	4	5	4	0.00
06/05/2025	R214 On 07-May-26			Bond Future	12.13	63.4727	62.9525	63.4727	0.00
06/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	1716	2	2	2	0.00
06/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	4707	4	5	4	0.00
06/05/2025	R248 On 08-May-25			Bond Future	11.97	77.4240	76.7254	77.4240	234,856.00
06/05/2025	R248 On 08-May-25	12.60	Call	Bond Future	3669	4	4	4	0.00
06/05/2025	R248 On 08-May-25	12.60	Put	Bond Future	0	0	0	0	0.00
06/05/2025	R248 On 07-August-25			Bond Future	12.10	78.9155	78.2034	78.9155	220,622.00
06/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	6485	7	6	7	0.00
06/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	315	0	0	0	0.00
06/05/2025	R248 On 06-November-25			Bond Future	12.23	75.9920	75.2665	75.9920	18,439.00
06/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1377	2	1	2	0.00
06/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	4353	4	4	4	0.00
06/05/2025	R248 On 05-February-26			Bond Future	12.38	77.4113	76.6724	77.4113	0.00
06/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1040	1	1	1	0.00
06/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	6675	6	7	6	0.00
06/05/2025	R248 On 07-May-26			Bond Future	12.53	74.3960	73.6438	74.3960	260.00
06/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	1646	2	2	2	0.00
06/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	6482	6	6	6	0.00
06/05/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/05/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00