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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	2029 On 07-August-25			Bond Future	138.19	138.3277	138.1863	138.3277	5,425.00
05/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	776	1	1	1	0.00
05/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
05/06/2025	2029 On 06-November-25			Bond Future	139.39	139.5305	139.3867	139.5305	0.00
05/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
05/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	403	0	0	0	0.00
05/06/2025	2029 On 05-February-26			Bond Future	142.01	142.1584	142.0123	142.1584	0.00
05/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	1902	2	2	2	0.00
05/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
05/06/2025	2029 On 07-May-26			Bond Future	143.18	143.3303	143.1830	143.3303	0.00
05/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1363	2	1	2	0.00
05/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	2029 On 06-August-26			Bond Future	145.80	145.9536	145.8041	145.9536	0.00
05/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	1704	2	2	2	0.00
05/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
05/06/2025	2030 On 07-August-25			Bond Future	8.64	98.0554	97.9078	98.0554	122,605.00
05/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8377	9	8	9	0.00
05/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11552	12	12	12	0.00
05/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6325	6	6	6	1,054.00
05/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2183	2	2	2	300.00
05/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	4096	4	4	4	0.00
05/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	861	1	1	1	300.00
05/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	145	0	0	0	0.00
05/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	21	0	0	0	300.00
05/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	591	1	1	1	0.00
05/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
05/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	2	0	0	0	0.00
05/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
05/06/2025	2030 On 06-November-25			Bond Future	8.71	99.9037	99.7535	99.9037	0.00
05/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	3067	3	3	3	0.00
05/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	1096	1	1	1	300.00
05/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2207	2	2	2	300.00
05/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4655	5	5	5	0.00
05/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	107	0	0	0	300.00
05/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	483	0	0	0	0.00
05/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1063	1	1	1	0.00
05/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	281	0	0	0	0.00
05/06/2025	2030 On 05-February-26			Bond Future	8.79	97.7534	97.6006	97.7534	0.00
05/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2823	3	3	3	0.00
05/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	601	1	1	1	0.00
05/06/2025	2030 On 07-May-26			Bond Future	8.91	99.5399	99.3847	99.5399	0.00
05/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2450	3	2	3	0.00
05/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	993	1	1	1	0.00
05/06/2025	2030 On 06-August-26			Bond Future	9.06	97.3272	97.1695	97.3272	0.00
05/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1897	2	2	2	0.00
05/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1431	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	2032 On 07-August-25			Bond Future	9.35	97.8292	97.6388	97.8292	124,963.00
05/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11508	12	12	12	0.00
05/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2823	3	3	3	300.00
05/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5640	6	6	6	0.00
05/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1168	1	1	1	300.00
05/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	297	0	0	0	0.00
05/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	47	0	0	0	300.00
05/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	948	1	1	1	0.00
05/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
05/06/2025	2032 On 06-November-25			Bond Future	9.44	95.5125	95.3187	95.5125	0.00
05/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4692	5	5	5	0.00
05/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1479	2	1	2	300.00
05/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2882	3	3	3	300.00
05/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6482	7	6	7	0.00
05/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	172	0	0	0	300.00
05/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	824	1	1	1	0.00
05/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1667	2	2	2	0.00
05/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	369	0	0	0	0.00
05/06/2025	2032 On 05-February-26			Bond Future	9.54	97.2881	97.0909	97.2881	0.00
05/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3633	4	4	4	0.00
05/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	972	1	1	1	0.00
05/06/2025	2032 On 07-May-26			Bond Future	9.66	94.9070	94.7065	94.9070	0.00
05/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3448	4	3	4	0.00
05/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1445	1	1	1	0.00
05/06/2025	2032 On 06-August-26			Bond Future	9.80	96.6185	96.4148	96.6185	0.00
05/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3232	3	3	3	0.00
05/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	1934	2	2	2	0.00
05/06/2025	2033 On 07-August-25			Bond Future	130.58	130.4375	130.5813	130.4375	1,648.00
05/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1931	2	2	2	0.00
05/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
05/06/2025	2033 On 06-November-25			Bond Future	131.54	131.3891	131.5359	131.3891	5,288.00
05/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
05/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1604	2	2	2	0.00
05/06/2025	2033 On 05-February-26			Bond Future	134.01	133.8638	134.0137	133.8638	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1134	1	1	1	0.00
05/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
05/06/2025	2033 On 07-May-26			Bond Future	134.93	134.7797	134.9338	134.7797	0.00
05/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
05/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	226	0	0	0	0.00
05/06/2025	2033 On 06-August-26			Bond Future	137.40	137.2466	137.4040	137.2466	0.00
05/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3154	3	3	3	0.00
05/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
05/06/2025	2037 On 07-August-25			Bond Future	10.63	86.6012	86.3657	86.6012	140,631.00
05/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	12594	13	13	13	0.00
05/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	8490	9	8	9	0.00
05/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4680	5	5	5	0.00
05/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	1058	1	1	1	2,341.00
05/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1326	1	1	1	200.00
05/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6710	7	7	7	0.00
05/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	3005	3	3	3	0.00
05/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	568	1	1	1	2,541.00
05/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	923	1	1	1	300.00
05/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2696	3	3	3	300.00
05/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6761	7	7	7	0.00
05/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4830	5	5	5	7,500.00
05/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	156	0	0	0	7,500.00
05/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	1672	2	2	2	0.00
05/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	51	0	0	0	300.00
05/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	530	0	1	0	0.00
05/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	442	0	0	0	2,541.00
05/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2278	2	2	2	0.00
05/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	53	0	0	0	2,541.00
05/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1245	1	1	1	0.00
05/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	170	0	0	0	2,541.00
05/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1508	1	2	1	0.00
05/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	18	0	0	0	2,541.00
05/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	1	0	0	0	0.00
05/06/2025	2037 On 06-November-25			Bond Future	10.73	88.2337	87.9938	88.2337	0.00

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05/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	5573	6	6	6	0.00
05/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2966	3	3	3	300.00
05/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	8007	8	8	8	0.00
05/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1397	2	1	2	300.00
05/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1431	1	1	1	0.00
05/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	267	0	0	0	300.00
05/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	2750	3	3	3	0.00
05/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	586	1	1	1	0.00
05/06/2025	2037 On 05-February-26			Bond Future	10.85	85.6157	85.3716	85.6157	0.00
05/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3825	4	4	4	0.00
05/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2811	3	3	3	1,970.00
05/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	8161	8	8	8	0.00
05/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4567	5	5	5	1,030.00
05/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	10170	10	10	10	0.00
05/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	6413	7	6	7	0.00
05/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	4415	5	4	5	0.00
05/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	2079	2	2	2	1,930.00
05/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1586	2	2	2	1,930.00
05/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3215	3	3	3	0.00
05/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	942	1	1	1	1,930.00
05/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	377	0	0	0	1,030.00
05/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1522	1	2	1	0.00
05/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	611	1	1	1	1,970.00
05/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2521	2	3	2	0.00
05/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	1867	2	2	2	0.00
05/06/2025	2037 On 07-May-26			Bond Future	10.98	87.1797	86.9315	87.1797	0.00
05/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	4178	4	4	4	0.00
05/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	8305	9	8	9	0.00
05/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	3003	3	3	3	142.00
05/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	921	1	1	1	142.00
05/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3176	3	3	3	0.00
05/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2329	2	2	2	0.00
05/06/2025	2037 On 06-August-26			Bond Future	11.13	84.4923	84.2399	84.4923	0.00
05/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	5324	5	5	5	0.00
05/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2271	2	2	2	0.00

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05/06/2025	2038 On 07-August-25			Bond Future	139.16	139.1504	139.1598	139.1504	2,397.00
05/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
05/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	400	0	0	0	0.00
05/06/2025	2038 On 06-November-25			Bond Future	141.82	141.8074	141.8172	141.8074	440.00
05/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
05/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2063	2	2	2	0.00
05/06/2025	2038 On 05-February-26			Bond Future	142.32	142.3100	142.3215	142.3100	0.00
05/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
05/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	878	1	1	1	0.00
05/06/2025	2038 On 07-May-26			Bond Future	144.96	144.9463	144.9584	144.9463	0.00
05/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	428	0	0	0	0.00
05/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
05/06/2025	2038 On 06-August-26			Bond Future	145.41	145.3954	145.4105	145.3954	0.00
05/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	691	1	1	1	0.00
05/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
05/06/2025	2040 On 07-August-25			Bond Future	11.01	85.7381	85.8772	85.7381	57,582.00
05/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	12857	13	13	13	0.00
05/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	9307	9	9	9	0.00
05/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	1070	1	1	1	680.00
05/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	2119	2	2	2	0.00
05/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	3475	3	3	3	0.00
05/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1729	2	2	2	250.00
05/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	806	1	1	1	400.00
05/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2997	3	3	3	400.00
05/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	6080	6	6	6	0.00
05/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	1378	1	1	1	250.00
05/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	4486	4	4	4	0.00
05/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	8239	8	8	8	0.00
05/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	38	0	0	0	0.00
05/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	272	0	0	0	0.00
05/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	1468	2	1	2	0.00
05/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	120	0	0	0	400.00
05/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	587	1	1	1	0.00
05/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	2187	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1183	1	1	1	0.00
05/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	457	0	0	0	680.00
05/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	945	1	1	1	680.00
05/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	1802	2	2	2	0.00
05/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	21	0	0	0	0.00
05/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	2	0	0	0	0.00
05/06/2025	2040 On 06-November-25			Bond Future	11.12	87.3543	87.4961	87.3543	1,568.00
05/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	5134	5	5	5	0.00
05/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	812	1	1	1	0.00
05/06/2025	2040 On 05-February-26			Bond Future	11.24	84.4693	84.6140	84.4693	0.00
05/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	3728	4	4	4	0.00
05/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	11378	11	11	11	0.00
05/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	5029	5	5	5	475.00
05/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	370	0	0	0	475.00
05/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	1594	2	2	2	0.00
05/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2234	2	2	2	0.00
05/06/2025	2040 On 07-May-26			Bond Future	11.38	86.0121	86.1598	86.0121	0.00
05/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	4352	4	4	4	0.00
05/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	6493	6	6	6	0.00
05/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	4534	4	5	4	0.00
05/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1573	2	2	2	1,460.00
05/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	7793	8	8	8	0.00
05/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	5723	6	6	6	0.00
05/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2579	3	3	3	820.00
05/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	1926	2	2	2	820.00
05/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4154	4	4	4	0.00
05/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1255	1	1	1	820.00
05/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	2509	3	3	3	1,460.00
05/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	5808	6	6	6	0.00
05/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	1636	2	2	2	1,460.00
05/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	2619	3	3	3	0.00
05/06/2025	2040 On 06-August-26			Bond Future	11.53	83.0528	83.2034	83.0528	0.00
05/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	6085	6	6	6	0.00
05/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2315	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	2044 On 07-August-25			Bond Future	11.30	80.5721	80.6800	80.5721	40,909.00
05/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	11647	12	12	12	0.00
05/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	131	0	0	0	9,000.00
05/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	1411	1	1	1	9,000.00
05/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	3810	4	4	4	0.00
05/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	5649	6	6	6	0.00
05/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	142	0	0	0	5,600.00
05/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	369	0	0	0	9,000.00
05/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	1406	1	1	1	0.00
05/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	4655	5	5	5	0.00
05/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	5	0	0	0	0.00
05/06/2025	2044 On 06-November-25			Bond Future	11.41	82.0909	82.2009	82.0909	71,579.00
05/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	4108	4	4	4	0.00
05/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	5557	5	6	5	0.00
05/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	4637	5	5	5	0.00
05/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	5792	6	6	6	0.00
05/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	711	1	1	1	5,800.00
05/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1011	1	1	1	5,800.00
05/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	763	1	1	1	5,600.00
05/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1195	1	1	1	0.00
05/06/2025	2044 On 05-February-26			Bond Future	11.53	79.2333	79.3456	79.2333	0.00
05/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2958	3	3	3	0.00
05/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	2765	3	3	3	0.00
05/06/2025	2044 On 07-May-26			Bond Future	11.66	80.6803	80.7950	80.6803	0.00
05/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3909	4	4	4	0.00
05/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3066	3	3	3	0.00
05/06/2025	2044 On 06-August-26			Bond Future	11.81	77.7499	77.8669	77.7499	0.00
05/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	6016	6	6	6	0.00
05/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2479	3	2	3	0.00
05/06/2025	2046 On 07-August-25			Bond Future	119.50	119.4963	119.5043	119.4963	12,424.00
05/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	814	1	1	1	0.00
05/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
05/06/2025	2046 On 06-November-25			Bond Future	119.53	119.5176	119.5262	119.5176	7,518.00
05/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5884	6	6	6	0.00
05/06/2025	2046 On 05-February-26			Bond Future	121.78	121.7683	121.7773	121.7683	0.00
05/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	127	0	0	0	0.00
05/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
05/06/2025	2046 On 07-May-26			Bond Future	121.74	121.7260	121.7373	121.7260	0.00
05/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
05/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	3213	3	3	3	0.00
05/06/2025	2046 On 06-August-26			Bond Future	123.96	123.9524	123.9642	123.9524	0.00
05/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1584	2	2	2	0.00
05/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
05/06/2025	2050 On 07-August-25			Bond Future	118.64	118.7337	118.6435	118.7337	10,256.00
05/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
05/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1247	1	1	1	0.00
05/06/2025	2050 On 06-November-25			Bond Future	120.91	121.0008	120.9092	121.0008	4,109.00
05/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
05/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3511	3	4	3	0.00
05/06/2025	2050 On 05-February-26			Bond Future	120.77	120.8642	120.7720	120.8642	0.00
05/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
05/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	2048	2	2	2	0.00
05/06/2025	2050 On 07-May-26			Bond Future	123.01	123.1031	123.0096	123.1031	0.00
05/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
05/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	1060	1	1	1	0.00
05/06/2025	2050 On 06-August-26			Bond Future	122.81	122.8999	122.8075	122.8999	0.00
05/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
05/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	462	0	0	0	0.00
05/06/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	AL37 On 07-August-25			Index Future	1146.48	1148.3150	1146.4770	1148.3150	0.00
05/06/2025	AL37 On 06-November-25			Index Future	1168.09	1169.9640	1168.0930	1169.9640	0.00
05/06/2025	AL37 On 05-February-26			Index Future	1189.83	1191.7290	1189.8260	1191.7290	0.00
05/06/2025	AL37 On 07-May-26			Index Future	1211.62	1213.5530	1211.6200	1213.5530	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	AL37 On 06-August-26			Index Future	1233.31	1235.2790	1233.3140	1235.2790	0.00
05/06/2025	AL7T On 07-August-25			Index Future	1382.56	1386.5280	1382.5550	1386.5280	0.00
05/06/2025	AL7T On 06-November-25			Index Future	1408.62	1412.6680	1408.6220	1412.6680	0.00
05/06/2025	AL7T On 05-February-26			Index Future	1434.83	1438.9490	1434.8310	1438.9490	0.00
05/06/2025	AL7T On 07-May-26			Index Future	1461.11	1465.3000	1461.1120	1465.3000	0.00
05/06/2025	AL7T On 06-August-26			Index Future	1487.27	1491.5320	1487.2730	1491.5320	0.00
05/06/2025	ALBI On 07-August-25			Index Future	1177.05	1177.9310	1177.0510	1177.9310	77.00
05/06/2025	ALBI On 06-November-25			Index Future	1199.24	1200.1380	1199.2430	1200.1380	0.00
05/06/2025	ALBI On 05-February-26			Index Future	1221.56	1222.4650	1221.5560	1222.4650	0.00
05/06/2025	ALBI On 07-May-26			Index Future	1243.93	1244.8520	1243.9300	1244.8520	0.00
05/06/2025	ALBI On 06-August-26			Index Future	1266.20	1267.1380	1266.2040	1267.1380	0.00
05/06/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/06/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
05/06/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/06/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	ES33 On 07-August-25			Bond Future	10.82	85.5555	85.4414	85.5555	0.00
05/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11637	12	12	12	0.00
05/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
05/06/2025	ES33 On 06-November-25			Bond Future	10.96	83.3942	83.2780	83.3942	0.00
05/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4628	5	5	5	0.00
05/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
05/06/2025	ES33 On 05-February-26			Bond Future	11.11	84.9641	84.8459	84.9641	0.00
05/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1650	2	2	2	0.00
05/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
05/06/2025	ES33 On 07-May-26			Bond Future	11.28	82.7418	82.6217	82.7418	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1741	2	2	2	0.00
05/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
05/06/2025	ES33 On 06-August-26			Bond Future	11.47	84.2522	84.1302	84.2522	0.00
05/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	2262	2	2	2	0.00
05/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
05/06/2025	ES42 On 07-August-25			Bond Future	11.50	80.3714	80.4727	80.3714	0.00
05/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	12201	12	12	12	0.00
05/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
05/06/2025	ES42 On 06-November-25			Bond Future	11.62	77.6409	77.7442	77.6409	0.00
05/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	4410	4	4	4	0.00
05/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
05/06/2025	ES42 On 05-February-26			Bond Future	11.75	79.1018	79.2073	79.1018	0.00
05/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	608	1	1	1	0.00
05/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
05/06/2025	ES42 On 07-May-26			Bond Future	11.89	76.3010	76.4086	76.3010	0.00
05/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	1767	2	2	2	0.00
05/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
05/06/2025	ES42 On 06-August-26			Bond Future	12.04	77.6914	77.8014	77.6914	0.00
05/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	3327	3	3	3	0.00
05/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
05/06/2025	GOVI On 07-August-25			GOVI	1158.73	1159.6980	1158.7260	1159.6980	608.00
05/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1477260	149	148	149	0.00
05/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
05/06/2025	GOVI On 06-November-25			GOVI	1180.57	1181.5610	1180.5720	1181.5610	0.00
05/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	685720	70	69	70	0.00
05/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
05/06/2025	GOVI On 05-February-26			GOVI	1202.54	1203.5430	1202.5380	1203.5430	0.00
05/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	525380	54	53	54	0.00
05/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
05/06/2025	GOVI On 07-May-26			GOVI	1224.56	1225.5830	1224.5640	1225.5830	0.00
05/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	475640	49	48	49	0.00
05/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
05/06/2025	GOVI On 06-August-26			GOVI	1246.49	1247.5240	1246.4900	1247.5240	0.00
05/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	574900	59	57	59	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
05/06/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/06/2025	IGOV On 07-August-25			Index Future	381.13	382.9860	381.1330	382.9860	724.00
05/06/2025	IGOV On 06-November-25			Index Future	388.41	390.2990	388.4110	390.2990	8.00
05/06/2025	IGOV On 05-February-26			Index Future	395.73	397.6510	395.7290	397.6510	0.00
05/06/2025	IGOV On 07-May-26			Index Future	403.07	405.0230	403.0660	405.0230	0.00
05/06/2025	IGOV On 06-August-26			Index Future	410.37	412.3620	410.3710	412.3620	0.00
05/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/06/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
05/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
05/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
05/06/2025	R033 On 07-August-25			Bond Future	9.55	106.2800	106.0609	106.2800	7,026.00
05/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	4294	4	4	4	0.00
05/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	156	0	0	0	0.00
05/06/2025	R033 On 06-November-25			Bond Future	9.64	103.2400	103.0169	103.2400	0.00
05/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	4203	4	4	4	0.00
05/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	642	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	R033 On 05-February-26			Bond Future	9.74	105.1591	104.9322	105.1591	0.00
05/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4667	5	5	5	0.00
05/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	944	1	1	1	0.00
05/06/2025	R033 On 07-May-26			Bond Future	9.86	102.0380	101.8072	102.0380	0.00
05/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	4134	4	4	4	0.00
05/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1615	2	2	2	0.00
05/06/2025	R033 On 06-August-26			Bond Future	10.00	103.8774	103.6428	103.8774	0.00
05/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3514	4	4	4	0.00
05/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2325	2	2	2	0.00
05/06/2025	R035 On 07-August-25			Bond Future	10.10	96.9456	96.5964	96.9456	87,198.00
05/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	13225	14	13	14	0.00
05/06/2025	R035 On 07-August-25	10.40	Call	Bond Future	2352	3	2	3	0.00
05/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4637	5	5	5	0.00
05/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	3126	3	3	3	300.00
05/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6835	7	7	7	0.00
05/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	1207	1	1	1	300.00
05/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6634	7	7	7	0.00
05/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	55	0	0	0	17,500.00
05/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	402	0	0	0	0.00
05/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	49	0	0	0	300.00
05/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1298	1	1	1	0.00
05/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	173	0	0	0	8,500.00
05/06/2025	R035 On 07-August-25	10.40	Put	Bond Future	628	1	1	1	50.00
05/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	0	0	0	0	0.00
05/06/2025	R035 On 06-November-25			Bond Future	10.20	94.2694	93.9137	94.2694	10,086.00
05/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5875	6	6	6	0.00
05/06/2025	R035 On 06-November-25	10.68	Call	Bond Future	3674	4	4	4	0.00
05/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6914	7	7	7	0.00
05/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	9317	10	9	10	0.00
05/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4783	5	5	5	250.00
05/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	7005	7	7	7	0.00
05/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1641	2	2	2	300.00
05/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	3287	4	3	4	300.00
05/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	8018	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1214	1	1	1	2,000.00
05/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2670	3	3	3	2,000.00
05/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2775	3	3	3	2,000.00
05/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4741	5	5	5	2,000.00
05/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9503	10	10	10	0.00
05/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	139	0	0	0	2,000.00
05/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	697	1	1	1	0.00
05/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1427	1	1	1	0.00
05/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1487	1	1	1	0.00
05/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	2843	3	3	3	0.00
05/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	229	0	0	0	300.00
05/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1173	1	1	1	0.00
05/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2301	2	2	2	0.00
05/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	322	0	0	0	250.00
05/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	687	1	1	1	0.00
05/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	148	0	0	0	250.00
05/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	332	0	0	0	2,000.00
05/06/2025	R035 On 06-November-25	10.68	Put	Bond Future	1018	1	1	1	8,500.00
05/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	472	0	0	0	0.00
05/06/2025	R035 On 05-February-26			Bond Future	10.31	96.0221	95.6601	96.0221	0.00
05/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	4042	4	4	4	0.00
05/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2840	3	3	3	2,000.00
05/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4605	5	5	5	2,000.00
05/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10935	11	11	11	0.00
05/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4836	5	5	5	0.00
05/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1174	1	1	1	0.00
05/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	216	0	0	0	2,000.00
05/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1254	1	1	1	0.00
05/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2144	2	2	2	0.00
05/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1476	1	1	1	0.00
05/06/2025	R035 On 07-May-26			Bond Future	10.43	93.2739	92.9056	93.2739	0.00
05/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	4242	4	4	4	0.00
05/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	1996	2	2	2	0.00
05/06/2025	R035 On 06-August-26			Bond Future	10.57	94.9565	94.5818	94.9565	0.00
05/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4788	5	5	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
05/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2287	2	2	2	0.00
05/06/2025	R038 On 07-August-25			Bond Future	10.70	105.4213	105.1454	105.4213	6,513.00
05/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	4005	4	4	4	0.00
05/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	380	0	0	0	0.00
05/06/2025	R038 On 06-November-25			Bond Future	10.81	101.9238	101.6428	101.9238	0.00
05/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	4126	4	4	4	0.00
05/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9795	10	10	10	0.00
05/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2992	3	3	3	1,770.00
05/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	260	0	0	0	1,770.00
05/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	1876	2	2	2	0.00
05/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1303	1	1	1	0.00
05/06/2025	R038 On 05-February-26			Bond Future	10.94	103.8183	103.5323	103.8183	0.00
05/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	4985	5	5	5	0.00
05/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	1738	2	2	2	0.00
05/06/2025	R038 On 07-May-26			Bond Future	11.07	100.2310	99.9402	100.2310	0.00
05/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4793	5	5	5	0.00
05/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	2702	3	3	3	0.00
05/06/2025	R038 On 06-August-26			Bond Future	11.22	102.0371	101.7414	102.0371	0.00
05/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	6056	6	6	6	0.00
05/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	2672	3	3	3	0.00
05/06/2025	R053 On 07-August-25			Bond Future	11.17	107.9466	108.1369	107.9466	22,800.00
05/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	15312	15	15	15	0.00
05/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	10	0	0	0	0.00
05/06/2025	R053 On 06-November-25			Bond Future	11.27	104.1184	104.3124	104.1184	0.00
05/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	5676	6	6	6	0.00
05/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	1578	2	2	2	0.00
05/06/2025	R053 On 05-February-26			Bond Future	11.38	106.0536	106.2516	106.0536	0.00
05/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	4484	4	4	4	0.00
05/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	3566	4	4	4	0.00
05/06/2025	R053 On 07-May-26			Bond Future	11.50	102.1300	102.3319	102.1300	0.00
05/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	5508	5	6	5	0.00
05/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	3951	4	4	4	0.00
05/06/2025	R053 On 06-August-26			Bond Future	11.63	103.9698	104.1758	103.9698	0.00
05/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	8421	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	3357	3	3	3	0.00
05/06/2025	R186 On 07-August-25			Bond Future	7.86	104.7983	104.8066	104.7983	179,920.00
05/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2320	2	2	2	0.00
05/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1740	2	2	2	1,983.00
05/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	3032	3	3	3	0.00
05/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
05/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	1	0	0	0	0.00
05/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
05/06/2025	R186 On 06-November-25			Bond Future	7.91	106.7740	106.7826	106.7740	7,266.00
05/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	396	0	0	0	0.00
05/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	165	0	0	0	0.00
05/06/2025	R186 On 05-February-26			Bond Future	8.03	103.4542	103.4633	103.4542	0.00
05/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	489	0	0	0	0.00
05/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	158	0	0	0	0.00
05/06/2025	R186 On 07-May-26			Bond Future	8.31	105.3454	105.3549	105.3454	0.00
05/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	402	0	0	0	0.00
05/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	177	0	0	0	0.00
05/06/2025	R186 On 06-August-26			Bond Future	9.02	101.9407	101.9508	101.9407	0.00
05/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	106	0	0	0	0.00
05/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	264	0	0	0	0.00
05/06/2025	R202 On 07-August-25			Bond Future	269.45	269.4307	269.4483	269.4307	573.00
05/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
05/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2152	2	2	2	0.00
05/06/2025	R202 On 06-November-25			Bond Future	274.59	274.5755	274.5938	274.5755	460.00
05/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
05/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1046	1	1	1	0.00
05/06/2025	R202 On 05-February-26			Bond Future	274.43	274.4055	274.4267	274.4055	0.00
05/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
05/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3393	3	3	3	0.00
05/06/2025	R202 On 07-May-26			Bond Future	279.51	279.4894	279.5119	279.4894	0.00
05/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1962	2	2	2	0.00
05/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
05/06/2025	R202 On 06-August-26			Bond Future	279.20	279.1734	279.2021	279.1734	0.00
05/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	342	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
05/06/2025	R209 On 07-August-25			Bond Future	10.38	76.1748	76.0468	76.1748	11,125.00
05/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10769	11	11	11	0.00
05/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	1	0	0	0	0.00
05/06/2025	R209 On 06-November-25			Bond Future	10.48	74.4586	74.3283	74.4586	6,367.00
05/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4510	5	5	5	0.00
05/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	611	1	1	1	0.00
05/06/2025	R209 On 05-February-26			Bond Future	10.59	75.8428	75.7103	75.8428	0.00
05/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	3294	3	3	3	0.00
05/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1596	2	2	2	0.00
05/06/2025	R209 On 07-May-26			Bond Future	10.70	74.0781	73.9434	74.0781	0.00
05/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3764	4	4	4	0.00
05/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	1990	2	2	2	0.00
05/06/2025	R209 On 06-August-26			Bond Future	10.83	75.4142	75.2773	75.4142	0.00
05/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4681	5	5	5	0.00
05/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2070	2	2	2	0.00
05/06/2025	R210 On 07-August-25			Bond Future	248.89	249.6002	248.8873	249.6002	967.00
05/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	447	1	0	1	0.00
05/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
05/06/2025	R210 On 06-November-25			Bond Future	250.21	250.9397	250.2140	250.9397	300.00
05/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
05/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1926	1	2	1	0.00
05/06/2025	R210 On 05-February-26			Bond Future	254.93	255.6656	254.9269	255.6656	0.00
05/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	1827	3	2	3	0.00
05/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
05/06/2025	R210 On 07-May-26			Bond Future	256.17	256.9192	256.1700	256.9192	0.00
05/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	770	2	1	2	0.00
05/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
05/06/2025	R210 On 06-August-26			Bond Future	260.86	261.6202	260.8582	261.6202	0.00
05/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1018	2	1	2	0.00
05/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
05/06/2025	R213 On 07-August-25			Bond Future	9.03	94.5581	94.4348	94.5581	17,782.00
05/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9968	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
05/06/2025	R213 On 06-November-25			Bond Future	9.11	92.7884	92.6629	92.7884	77,823.00
05/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3905	4	4	4	0.00
05/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	312	0	0	0	0.00
05/06/2025	R213 On 05-February-26			Bond Future	9.21	94.5138	94.3862	94.5138	0.00
05/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3289	3	3	3	0.00
05/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	773	1	1	1	0.00
05/06/2025	R213 On 07-May-26			Bond Future	9.32	92.6901	92.5605	92.6901	0.00
05/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2879	3	3	3	0.00
05/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1164	1	1	1	0.00
05/06/2025	R213 On 06-August-26			Bond Future	9.45	94.3633	94.2316	94.3633	0.00
05/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2491	3	2	3	0.00
05/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1676	2	2	2	0.00
05/06/2025	R214 On 07-August-25			Bond Future	10.91	70.1343	70.2255	70.1343	8,556.00
05/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	10142	10	10	10	0.00
05/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	3	0	0	0	0.00
05/06/2025	R214 On 06-November-25			Bond Future	11.01	68.1579	68.2509	68.1579	31,299.00
05/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	4113	4	4	4	0.00
05/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	794	1	1	1	0.00
05/06/2025	R214 On 05-February-26			Bond Future	11.12	69.4251	69.5200	69.4251	0.00
05/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2825	3	3	3	0.00
05/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2080	2	2	2	0.00
05/06/2025	R214 On 07-May-26			Bond Future	11.23	67.3959	67.4928	67.3959	0.00
05/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3794	4	4	4	0.00
05/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2244	2	2	2	0.00
05/06/2025	R214 On 06-August-26			Bond Future	11.36	68.6116	68.7105	68.6116	0.00
05/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	5137	5	5	5	0.00
05/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2052	2	2	2	0.00
05/06/2025	R248 On 07-August-25			Bond Future	11.27	83.3471	83.4580	83.3471	207,482.00
05/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	11433	11	11	11	0.00
05/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	9	0	0	0	0.00
05/06/2025	R248 On 06-November-25			Bond Future	11.38	80.4779	80.5911	80.4779	18,439.00
05/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	3751	4	4	4	0.00
05/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1402	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/06/2025	R248 On 05-February-26			Bond Future	11.49	81.9741	82.0896	81.9741	0.00
05/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2887	3	3	3	0.00
05/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3105	3	3	3	0.00
05/06/2025	R248 On 07-May-26			Bond Future	11.61	79.0322	79.1500	79.0322	260.00
05/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3884	4	4	4	0.00
05/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3214	3	3	3	0.00
05/06/2025	R248 On 06-August-26			Bond Future	11.75	80.4571	80.5773	80.4571	0.00
05/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	6314	6	6	6	0.00
05/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	2586	3	3	3	0.00
05/06/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/06/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00