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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/09/2025 TO: 04/09/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	2029 On 06-November-25			Bond Future	140.67	140.7118	140.6670	140.7118	4,396.00
04/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	877	1	1	1	0.00
04/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
04/09/2025	2029 On 05-February-26			Bond Future	143.29	143.3310	143.2854	143.3310	0.00
04/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3175	3	3	3	0.00
04/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
04/09/2025	2029 On 07-May-26			Bond Future	144.47	144.5209	144.4746	144.5209	0.00
04/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	2655	3	3	3	0.00
04/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
04/09/2025	2029 On 06-August-26			Bond Future	147.15	147.1998	147.1530	147.1998	0.00
04/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3053	3	3	3	0.00
04/09/2025	2029 On 06-August-26	144.10	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
04/09/2025	2029 On 05-November-26			Bond Future	148.26	148.3039	148.2567	148.3039	0.00
04/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	697	1	1	1	0.00
04/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
04/09/2025	2030 On 06-November-25			Bond Future	8.18	101.6197	101.5851	101.6197	139,289.00
04/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	4619	5	5	5	0.00
04/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	3560	4	4	4	300.00
04/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	6379	6	6	6	0.00
04/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	1958	2	2	2	300.00
04/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	5	0	0	0	0.00
04/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
04/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	93	0	0	0	0.00
04/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	1	0	0	0	0.00
04/09/2025	2030 On 05-February-26			Bond Future	8.23	99.4785	99.4433	99.4785	52,847.00
04/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	4104	4	4	4	0.00
04/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	40	0	0	0	0.00
04/09/2025	2030 On 07-May-26			Bond Future	8.30	101.3000	101.2643	101.3000	0.00
04/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	3511	4	4	4	0.00
04/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	174	0	0	0	0.00
04/09/2025	2030 On 06-August-26			Bond Future	8.39	99.1439	99.1078	99.1439	0.00
04/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	2831	3	3	3	0.00
04/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	426	0	0	0	0.00
04/09/2025	2030 On 05-November-26			Bond Future	8.49	100.8666	100.8302	100.8666	0.00
04/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1369	1	1	1	0.00
04/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1654	2	2	2	0.00
04/09/2025	2031 On 06-November-25			Bond Future	110.79	110.7900	110.7924	110.7900	1,416.00
04/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1106	1	1	1	0.00
04/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	4	0	0	0	0.00
04/09/2025	2031 On 05-February-26			Bond Future	110.46	110.4529	110.4554	110.4529	0.00
04/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	22	0	0	0	0.00
04/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	1327	1	1	1	0.00
04/09/2025	2031 On 07-May-26			Bond Future	112.50	112.5016	112.5043	112.5016	0.00
04/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	18	0	0	0	0.00
04/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	1354	1	1	1	0.00
04/09/2025	2031 On 06-August-26			Bond Future	112.15	112.1459	112.1489	112.1459	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
04/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
04/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	1661	2	2	2	0.00
04/09/2025	2031 On 05-November-26			Bond Future	114.13	114.1217	114.1251	114.1217	0.00
04/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	2635	3	3	3	0.00
04/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
04/09/2025	2032 On 06-November-25			Bond Future	8.90	97.8262	97.8060	97.8262	155,830.00
04/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	6811	7	7	7	0.00
04/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	2508	3	3	3	300.00
04/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	4567	5	5	5	300.00
04/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	8798	9	9	9	0.00
04/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
04/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	22	0	0	0	0.00
04/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	208	0	0	0	0.00
04/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	1	0	0	0	0.00
04/09/2025	2032 On 05-February-26			Bond Future	8.98	99.6233	99.6028	99.6233	0.00
04/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	5292	5	5	5	0.00
04/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	120	0	0	0	0.00
04/09/2025	2032 On 07-May-26			Bond Future	9.07	97.2879	97.2672	97.2879	0.00
04/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	4916	5	5	5	0.00
04/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	353	0	0	0	0.00
04/09/2025	2032 On 06-August-26			Bond Future	9.16	99.0675	99.0465	99.0675	0.00
04/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	4574	5	5	5	0.00
04/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	645	1	1	1	0.00
04/09/2025	2032 On 05-November-26			Bond Future	9.28	96.6320	96.6111	96.6320	0.00
04/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2100	2	2	2	0.00
04/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	2599	3	3	3	0.00
04/09/2025	2033 On 06-November-25			Bond Future	132.77	132.6749	132.7693	132.6749	8,490.00
04/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
04/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	371	0	0	0	0.00
04/09/2025	2033 On 05-February-26			Bond Future	135.24	135.1445	135.2407	135.1445	0.00
04/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	2361	2	2	2	0.00
04/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
04/09/2025	2033 On 07-May-26			Bond Future	136.18	136.0801	136.1783	136.0801	0.00
04/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	1018	1	1	1	0.00

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04/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
04/09/2025	2033 On 06-August-26			Bond Future	138.70	138.6027	138.7031	138.6027	0.00
04/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	4453	4	4	4	0.00
04/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
04/09/2025	2033 On 05-November-26			Bond Future	139.55	139.4507	139.5532	139.4507	0.00
04/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	2293	2	2	2	0.00
04/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
04/09/2025	2037 On 06-November-25			Bond Future	10.22	91.0311	91.0378	91.0311	184,713.00
04/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	8038	8	8	8	0.00
04/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	4694	5	5	5	300.00
04/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	10784	11	11	11	0.00
04/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	2340	2	2	2	300.00
04/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	115	0	0	0	0.00
04/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
04/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	648	1	1	1	0.00
04/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	7	0	0	0	0.00
04/09/2025	2037 On 05-February-26			Bond Future	10.32	88.4449	88.4517	88.4449	5.00
04/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	5485	5	5	5	0.00
04/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	12883	13	13	13	0.00
04/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	6420	6	6	6	1,030.00
04/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	4179	4	4	4	1,970.00
04/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	10669	11	11	11	0.00
04/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	8657	9	9	9	0.00
04/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	6230	6	6	6	0.00
04/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	3208	3	3	3	1,930.00
04/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	321	0	0	0	1,930.00
04/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	1264	1	1	1	0.00
04/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	105	0	0	0	1,930.00
04/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	38	0	0	0	1,970.00
04/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	809	1	1	1	0.00
04/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	10	0	0	0	1,030.00
04/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	295	0	0	0	0.00
04/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	447	0	0	0	0.00
04/09/2025	2037 On 07-May-26			Bond Future	10.43	90.0642	90.0712	90.0642	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
04/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	5859	6	6	6	0.00
04/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	10702	11	11	11	0.00
04/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	4407	4	4	4	142.00
04/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	178	0	0	0	142.00
04/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	1439	1	1	1	0.00
04/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	870	1	1	1	0.00
04/09/2025	2037 On 06-August-26			Bond Future	10.55	87.4517	87.4591	87.4517	0.00
04/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	7276	7	7	7	0.00
04/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	5652	6	6	6	0.00
04/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	3631	4	4	4	0.00
04/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	2071	2	2	2	2,541.00
04/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	2787	3	3	3	2,541.00
04/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	5165	5	5	5	0.00
04/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	1526	2	2	2	2,541.00
04/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	1004	1	1	1	0.00
04/09/2025	2037 On 05-November-26			Bond Future	10.68	88.9701	88.9779	88.9701	0.00
04/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	3517	4	4	4	0.00
04/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	3836	4	4	4	0.00
04/09/2025	2038 On 06-November-25			Bond Future	142.74	142.7343	142.7395	142.7343	2,621.00
04/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
04/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	1140	1	1	1	0.00
04/09/2025	2038 On 05-February-26			Bond Future	143.22	143.2128	143.2181	143.2128	0.00
04/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	18	0	0	0	0.00
04/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
04/09/2025	2038 On 07-May-26			Bond Future	145.88	145.8694	145.8751	145.8694	0.00
04/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	1345	1	1	1	0.00
04/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
04/09/2025	2038 On 06-August-26			Bond Future	146.36	146.3574	146.3634	146.3574	0.00
04/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	1643	2	2	2	0.00
04/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
04/09/2025	2038 On 05-November-26			Bond Future	148.94	148.9375	148.9440	148.9375	0.00
04/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	2634	3	3	3	0.00
04/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
04/09/2025	2040 On 06-November-25			Bond Future	10.70	90.3541	90.2270	90.3541	35,572.00

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04/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	7081	7	7	7	0.00
04/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	28	0	0	0	0.00
04/09/2025	2040 On 05-February-26			Bond Future	10.81	87.5049	87.3755	87.5049	36,614.00
04/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	4990	5	5	5	0.00
04/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	13781	14	14	14	0.00
04/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	6576	7	7	7	475.00
04/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	1240	1	1	1	680.00
04/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	2176	2	2	2	0.00
04/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	3536	4	4	4	0.00
04/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	1354	1	1	1	680.00
04/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	2533	2	3	2	680.00
04/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	4248	4	4	4	0.00
04/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	12	0	0	0	475.00
04/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	380	0	0	0	0.00
04/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	735	1	1	1	0.00
04/09/2025	2040 On 07-May-26			Bond Future	10.92	89.1069	88.9753	89.1069	0.00
04/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	5720	6	6	6	0.00
04/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	8217	8	8	8	0.00
04/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	5935	6	6	6	0.00
04/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	2420	2	2	2	1,460.00
04/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	7322	7	7	7	0.00
04/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	9706	10	10	10	0.00
04/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	3623	4	4	4	820.00
04/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	352	0	0	0	820.00
04/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	709	1	1	1	820.00
04/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	2382	2	2	2	0.00
04/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	1095	1	1	1	1,460.00
04/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	3840	4	4	4	0.00
04/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	546	1	1	1	1,460.00
04/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	1171	1	1	1	0.00
04/09/2025	2040 On 06-August-26			Bond Future	11.05	86.2262	86.0923	86.2262	0.00
04/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	7797	8	8	8	0.00
04/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	1138	1	1	1	0.00
04/09/2025	2040 On 05-November-26			Bond Future	11.18	87.7228	87.5869	87.7228	0.00
04/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	3699	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
04/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	4438	4	4	4	0.00
04/09/2025	2044 On 06-November-25			Bond Future	10.97	85.1545	85.0588	85.1545	129,716.00
04/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	5853	6	6	6	0.00
04/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	7956	8	8	8	0.00
04/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	6534	7	7	7	0.00
04/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	7673	8	8	8	0.00
04/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	2579	3	3	3	11,000.00
04/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	5123	5	5	5	0.00
04/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	139	0	0	0	11,000.00
04/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	743	1	1	1	0.00
04/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	21	0	0	0	5,600.00
04/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	50	0	0	0	5,800.00
04/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	17	0	0	0	5,800.00
04/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	83	0	0	0	0.00
04/09/2025	2044 On 05-February-26			Bond Future	11.08	82.3351	82.2377	82.3351	16.00
04/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	4192	4	4	4	0.00
04/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	3733	4	4	4	0.00
04/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	3937	4	4	4	0.00
04/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	2972	3	3	3	0.00
04/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	1894	2	2	2	9,000.00
04/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	534	1	1	1	9,000.00
04/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	7667	8	8	8	0.00
04/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	1856	2	2	2	4,500.00
04/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	3095	3	3	3	0.00
04/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	1227	1	1	1	4,500.00
04/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	1338	1	1	1	9,000.00
04/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	1107	1	1	1	0.00
04/09/2025	2044 On 07-May-26			Bond Future	11.19	83.8424	83.7433	83.8424	0.00
04/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	5258	5	5	5	0.00
04/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	1467	1	1	1	0.00
04/09/2025	2044 On 06-August-26			Bond Future	11.32	80.9906	80.8899	80.9906	0.00
04/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	7800	8	8	8	0.00
04/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	1240	1	1	1	0.00
04/09/2025	2044 On 05-November-26			Bond Future	11.45	82.3961	82.2940	82.3961	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
04/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	3855	4	4	4	0.00
04/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	4534	4	5	4	0.00
04/09/2025	2046 On 06-November-25			Bond Future	121.08	121.0731	121.0777	121.0731	19,630.00
04/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
04/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	4332	4	4	4	0.00
04/09/2025	2046 On 05-February-26			Bond Future	123.33	123.3269	123.3315	123.3269	0.00
04/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	1681	2	2	2	0.00
04/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
04/09/2025	2046 On 07-May-26			Bond Future	123.31	123.3059	123.3108	123.3059	0.00
04/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
04/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	1639	2	2	2	0.00
04/09/2025	2046 On 06-August-26			Bond Future	125.60	125.5909	125.5962	125.5909	0.00
04/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	3216	3	3	3	0.00
04/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
04/09/2025	2046 On 05-November-26			Bond Future	125.47	125.4601	125.4657	125.4601	0.00
04/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	0	0	0	0	0.00
04/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	14	0	0	0	0.00
04/09/2025	2050 On 06-November-25			Bond Future	122.22	122.2186	122.2231	122.2186	17,837.00
04/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
04/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	2197	2	2	2	0.00
04/09/2025	2050 On 05-February-26			Bond Future	122.07	122.0661	122.0707	122.0661	0.00
04/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
04/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	749	1	1	1	0.00
04/09/2025	2050 On 07-May-26			Bond Future	124.34	124.3305	124.3354	124.3305	0.00
04/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	265	0	0	0	0.00
04/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
04/09/2025	2050 On 06-August-26			Bond Future	124.17	124.1662	124.1713	124.1662	0.00
04/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	901	1	1	1	0.00
04/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
04/09/2025	2050 On 05-November-26			Bond Future	126.36	126.3547	126.3603	126.3547	0.00
04/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	2520	3	3	3	0.00
04/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
04/09/2025	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
04/09/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	AL37 On 06-November-25			Index Future	1194.05	1194.3520	1194.0510	1194.3520	0.00
04/09/2025	AL37 On 05-February-26			Index Future	1215.99	1216.2930	1215.9870	1216.2930	0.00
04/09/2025	AL37 On 07-May-26			Index Future	1238.27	1238.5760	1238.2660	1238.5760	0.00
04/09/2025	AL37 On 06-August-26			Index Future	1260.71	1261.0170	1260.7050	1261.0170	0.00
04/09/2025	AL37 On 05-November-26			Index Future	1282.94	1283.2510	1282.9370	1283.2510	0.00
04/09/2025	AL7T On 06-November-25			Index Future	1453.94	1453.5740	1453.9360	1453.5740	0.00
04/09/2025	AL7T On 05-February-26			Index Future	1480.65	1480.2770	1480.6470	1480.2770	0.00
04/09/2025	AL7T On 07-May-26			Index Future	1507.78	1507.3960	1507.7750	1507.3960	0.00
04/09/2025	AL7T On 06-August-26			Index Future	1535.10	1534.7080	1535.0970	1534.7080	0.00
04/09/2025	AL7T On 05-November-26			Index Future	1562.17	1561.7670	1562.1680	1561.7670	0.00
04/09/2025	ALBI On 06-November-25			Index Future	1230.78	1231.3050	1230.7820	1231.3050	76.00
04/09/2025	ALBI On 05-February-26			Index Future	1253.39	1253.9250	1253.3930	1253.9250	0.00
04/09/2025	ALBI On 07-May-26			Index Future	1276.36	1276.8970	1276.3570	1276.8970	0.00
04/09/2025	ALBI On 06-August-26			Index Future	1299.49	1300.0330	1299.4860	1300.0330	0.00
04/09/2025	ALBI On 05-November-26			Index Future	1322.40	1322.9550	1322.4020	1322.9550	0.00
04/09/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/09/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	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
04/09/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
04/09/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/09/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	ES33 On 06-November-25			Bond Future	10.28	86.3858	86.4167	86.3858	0.00
04/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7766	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
04/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
04/09/2025	ES33 On 05-February-26			Bond Future	10.41	87.9938	88.0252	87.9938	0.00
04/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4830	5	5	5	0.00
04/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
04/09/2025	ES33 On 07-May-26			Bond Future	10.54	85.8315	85.8637	85.8315	0.00
04/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4983	5	5	5	0.00
04/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
04/09/2025	ES33 On 06-August-26			Bond Future	10.69	87.4212	87.4542	87.4212	0.00
04/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5586	6	6	6	0.00
04/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
04/09/2025	ES33 On 05-November-26			Bond Future	10.86	85.1682	85.2021	85.1682	0.00
04/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
04/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	126	0	0	0	0.00
04/09/2025	ES42 On 06-November-25			Bond Future	11.26	80.0583	79.9386	80.0583	0.00
04/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6605	7	7	7	0.00
04/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
04/09/2025	ES42 On 05-February-26			Bond Future	11.38	81.5485	81.4265	81.5485	0.00
04/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	2827	3	3	3	0.00
04/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
04/09/2025	ES42 On 07-May-26			Bond Future	11.50	78.7963	78.6722	78.7963	0.00
04/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4031	4	4	4	0.00
04/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
04/09/2025	ES42 On 06-August-26			Bond Future	11.63	80.2544	80.1283	80.2544	0.00
04/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5654	6	6	6	0.00
04/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
04/09/2025	ES42 On 05-November-26			Bond Future	11.78	77.4029	77.2748	77.4029	0.00
04/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
04/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	690	1	1	1	0.00
04/09/2025	GOVI On 06-November-25			GOVI	1210.87	1211.3420	1210.8660	1211.3420	604.00
04/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	988660	99	99	99	0.00
04/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
04/09/2025	GOVI On 05-February-26			GOVI	1233.11	1233.5950	1233.1110	1233.5950	0.00
04/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	831110	84	83	84	0.00
04/09/2025	GOVI On 05-February-26	1,150.00	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
04/09/2025	GOVI On 07-May-26			GOVI	1255.70	1256.1950	1255.7030	1256.1950	42.00
04/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	787030	79	79	79	0.00
04/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
04/09/2025	GOVI On 06-August-26			GOVI	1278.46	1278.9550	1278.4580	1278.9550	0.00
04/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	894580	90	89	90	0.00
04/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
04/09/2025	GOVI On 05-November-26			GOVI	1301.00	1301.5060	1301.0030	1301.5060	0.00
04/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	240030	25	24	25	0.00
04/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
04/09/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/09/2025	IGOV On 06-November-25			Index Future	392.15	392.1130	392.1450	392.1130	754.00
04/09/2025	IGOV On 05-February-26			Index Future	399.45	399.4120	399.4450	399.4120	0.00
04/09/2025	IGOV On 07-May-26			Index Future	406.86	406.8230	406.8570	406.8230	0.00
04/09/2025	IGOV On 06-August-26			Index Future	414.32	414.2860	414.3210	414.2860	0.00
04/09/2025	IGOV On 05-November-26			Index Future	421.72	421.6800	421.7180	421.6800	0.00
04/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/09/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
04/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
04/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
04/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
04/09/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	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
04/09/2025	R033 On 06-November-25			Bond Future	9.10	105.9152	105.9202	105.9152	28,586.00
04/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	6469	6	6	6	0.00
04/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	5	0	0	0	0.00
04/09/2025	R033 On 05-February-26			Bond Future	9.18	107.8609	107.8661	107.8609	0.00
04/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	6736	7	7	7	0.00
04/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	79	0	0	0	0.00
04/09/2025	R033 On 07-May-26			Bond Future	9.27	104.7929	104.7983	104.7929	0.00
04/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	5818	6	6	6	0.00
04/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	308	0	0	0	0.00
04/09/2025	R033 On 06-August-26			Bond Future	9.37	106.7094	106.7152	106.7094	0.00
04/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	5017	5	5	5	0.00
04/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	756	1	1	1	0.00
04/09/2025	R033 On 05-November-26			Bond Future	9.49	103.5242	103.5305	103.5242	0.00
04/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	1965	2	2	2	0.00
04/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	2712	3	3	3	0.00
04/09/2025	R035 On 06-November-25			Bond Future	9.68	96.8116	96.8478	96.8116	120,089.00
04/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	8340	8	8	8	0.00
04/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	12103	12	12	12	0.00
04/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	4245	4	4	4	2,000.00
04/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	4395	4	4	4	2,000.00
04/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	6989	7	7	7	2,000.00
04/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	12298	12	12	12	0.00
04/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	7041	7	7	7	250.00
04/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	9618	10	10	10	0.00
04/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	2022	2	2	2	2,000.00
04/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	2699	3	3	3	300.00
04/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	5110	5	5	5	300.00
04/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	10723	11	11	11	0.00
04/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	3704	4	4	4	0.00
04/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	7302	7	7	7	0.00
04/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	9517	9	10	9	0.00
04/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	5629	6	6	6	0.00
04/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	4699	5	5	5	0.00
04/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	3005	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	1544	2	2	2	250.00
04/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	8	0	0	0	0.00
04/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	336	0	0	0	250.00
04/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	1048	1	1	1	0.00
04/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	88	0	0	0	250.00
04/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	39	0	0	0	8,500.00
04/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	1	0	0	0	2,000.00
04/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	195	0	0	0	50.00
04/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
04/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	62	0	0	0	0.00
04/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	425	0	0	0	0.00
04/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	127	0	0	0	0.00
04/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	717	1	1	1	0.00
04/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	1	0	0	0	250.00
04/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	10	0	0	0	0.00
04/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
04/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	11	0	0	0	0.00
04/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	113	0	0	0	0.00
04/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
04/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	3	0	0	0	0.00
04/09/2025	R035 On 05-February-26			Bond Future	9.78	98.5901	98.6270	98.5901	0.00
04/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	5826	6	6	6	0.00
04/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	4289	4	4	4	2,000.00
04/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	6528	6	7	6	2,000.00
04/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	13689	14	14	14	0.00
04/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	3236	3	3	3	250.00
04/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	5282	5	5	5	0.00
04/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	7626	8	8	8	0.00
04/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	6812	7	7	7	0.00
04/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	182	0	0	0	0.00
04/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	121	0	0	0	250.00
04/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	384	0	0	0	250.00
04/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	1050	1	1	1	0.00
04/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	3	0	0	0	2,000.00
04/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	210	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
04/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	626	1	1	1	0.00
04/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	294	0	0	0	0.00
04/09/2025	R035 On 07-May-26			Bond Future	9.88	95.8927	95.9305	95.8927	0.00
04/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	5938	6	6	6	0.00
04/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	5127	5	5	5	0.00
04/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	3343	3	3	3	0.00
04/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	2016	2	2	2	200.00
04/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	5324	5	5	5	0.00
04/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	3501	3	4	3	0.00
04/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	2126	2	2	2	350.00
04/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	1973	2	2	2	250.00
04/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	3280	3	3	3	0.00
04/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	5049	5	5	5	0.00
04/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	924	1	1	1	250.00
04/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	1832	2	2	2	250.00
04/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	3308	3	3	3	0.00
04/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	1672	2	2	2	350.00
04/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	3064	3	3	3	0.00
04/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	833	1	1	1	350.00
04/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	1786	2	2	2	200.00
04/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	3237	3	3	3	0.00
04/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	897	1	1	1	200.00
04/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	668	1	1	1	0.00
04/09/2025	R035 On 06-August-26			Bond Future	9.98	97.6471	97.6858	97.6471	0.00
04/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	6511	6	7	6	0.00
04/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	906	1	1	1	0.00
04/09/2025	R035 On 05-November-26			Bond Future	10.11	94.8448	94.8845	94.8448	0.00
04/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	3115	3	3	3	0.00
04/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	3539	4	4	4	0.00
04/09/2025	R038 On 06-November-25			Bond Future	10.30	105.1799	105.1883	105.1799	6,667.00
04/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	6426	6	6	6	0.00
04/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	13081	13	13	13	0.00
04/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	4836	5	5	5	1,770.00
04/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	175	0	0	0	0.00
04/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	57	0	0	0	0.00
04/09/2025	R038 On 05-February-26			Bond Future	10.41	107.1121	107.1208	107.1121	0.00
04/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	7184	7	7	7	0.00
04/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	349	0	0	0	0.00
04/09/2025	R038 On 07-May-26			Bond Future	10.52	103.5890	103.5979	103.5890	0.00
04/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	6664	7	7	7	0.00
04/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	916	1	1	1	0.00
04/09/2025	R038 On 06-August-26			Bond Future	10.64	105.4832	105.4926	105.4832	0.00
04/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	8326	8	8	8	0.00
04/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	1190	1	1	1	0.00
04/09/2025	R038 On 05-November-26			Bond Future	10.78	101.8351	101.8451	101.8351	0.00
04/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	3696	4	4	4	0.00
04/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	4057	4	4	4	0.00
04/09/2025	R053 On 06-November-25			Bond Future	10.85	108.2133	108.0816	108.2133	28,907.00
04/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	7968	8	8	8	0.00
04/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	101	0	0	0	0.00
04/09/2025	R053 On 05-February-26			Bond Future	10.95	110.2012	110.0671	110.2012	0.00
04/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	6062	6	6	6	0.00
04/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	1329	1	1	1	0.00
04/09/2025	R053 On 07-May-26			Bond Future	11.05	106.3575	106.2212	106.3575	10,000.00
04/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	7215	7	7	7	0.00
04/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	1769	2	2	2	0.00
04/09/2025	R053 On 06-August-26			Bond Future	11.16	108.3023	108.1637	108.3023	0.00
04/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	10768	11	11	11	0.00
04/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	1716	2	2	2	0.00
04/09/2025	R053 On 05-November-26			Bond Future	11.28	104.3248	104.1843	104.3248	0.00
04/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	5126	5	5	5	0.00
04/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	5718	6	6	6	0.00
04/09/2025	R186 On 06-November-25			Bond Future	7.62	107.0969	107.0977	107.0969	91,758.00
04/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	548	1	1	1	0.00
04/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	2	0	0	0	0.00
04/09/2025	R186 On 05-February-26			Bond Future	7.67	103.7603	103.7611	103.7603	0.00
04/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	639	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
04/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	11	0	0	0	0.00
04/09/2025	R186 On 07-May-26			Bond Future	7.79	105.6603	105.6613	105.6603	0.00
04/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	553	1	1	1	0.00
04/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	21	0	0	0	0.00
04/09/2025	R186 On 06-August-26			Bond Future	8.06	102.2880	102.2892	102.2880	0.00
04/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	245	0	0	0	0.00
04/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	65	0	0	0	0.00
04/09/2025	R186 On 05-November-26			Bond Future	10.12	104.0649	104.0665	104.0649	0.00
04/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	17	0	0	0	0.00
04/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	249	0	0	0	0.00
04/09/2025	R202 On 06-November-25			Bond Future	277.08	277.0736	277.0834	277.0736	1,033.00
04/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	1443	1	1	1	0.00
04/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
04/09/2025	R202 On 05-February-26			Bond Future	276.87	276.8618	276.8717	276.8618	0.00
04/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
04/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	948	1	1	1	0.00
04/09/2025	R202 On 07-May-26			Bond Future	282.01	281.9980	282.0084	281.9980	0.00
04/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	4458	4	4	4	0.00
04/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
04/09/2025	R202 On 06-August-26			Bond Future	281.78	281.7667	281.7780	281.7667	0.00
04/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	2918	3	3	3	0.00
04/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
04/09/2025	R202 On 05-November-26			Bond Future	286.75	286.7340	286.7464	286.7340	0.00
04/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	6286	6	6	6	0.00
04/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
04/09/2025	R209 On 06-November-25			Bond Future	9.93	77.1545	77.1874	77.1545	19,819.00
04/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	6766	7	7	7	0.00
04/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	8	0	0	0	0.00
04/09/2025	R209 On 05-February-26			Bond Future	10.02	78.5719	78.6054	78.5719	0.00
04/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	4944	5	5	5	0.00
04/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	351	0	0	0	0.00
04/09/2025	R209 On 07-May-26			Bond Future	10.12	76.8595	76.8937	76.8595	0.00
04/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	5396	5	5	5	0.00
04/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	672	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
04/09/2025	R209 On 06-August-26			Bond Future	10.22	78.2654	78.3004	78.2654	0.00
04/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	6472	6	6	6	0.00
04/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	838	1	1	1	0.00
04/09/2025	R209 On 05-November-26			Bond Future	10.34	76.4764	76.5123	76.4764	0.00
04/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	3093	3	3	3	0.00
04/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	3167	3	3	3	0.00
04/09/2025	R210 On 06-November-25			Bond Future	252.66	252.6595	252.6637	252.6595	1,206.00
04/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	524	1	1	1	0.00
04/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
04/09/2025	R210 On 05-February-26			Bond Future	257.37	257.3625	257.3668	257.3625	0.00
04/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4267	4	4	4	0.00
04/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
04/09/2025	R210 On 07-May-26			Bond Future	258.64	258.6372	258.6419	258.6372	0.00
04/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3242	3	3	3	0.00
04/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
04/09/2025	R210 On 06-August-26			Bond Future	263.44	263.4309	263.4364	263.4309	0.00
04/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	3596	4	4	4	0.00
04/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
04/09/2025	R210 On 05-November-26			Bond Future	264.53	264.5217	264.5280	264.5217	0.00
04/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11198	11	11	11	0.00
04/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
04/09/2025	R213 On 06-November-25			Bond Future	8.52	95.0273	95.0095	95.0273	84,626.00
04/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	5940	6	6	6	0.00
04/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	1	0	0	0	0.00
04/09/2025	R213 On 05-February-26			Bond Future	8.59	96.7731	96.7549	96.7731	23.00
04/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	4947	5	5	5	0.00
04/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	63	0	0	0	0.00
04/09/2025	R213 On 07-May-26			Bond Future	8.66	94.9938	94.9755	94.9938	0.00
04/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	4362	4	4	4	0.00
04/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	231	0	0	0	0.00
04/09/2025	R213 On 06-August-26			Bond Future	8.74	96.7321	96.7136	96.7321	0.00
04/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	3788	4	4	4	0.00
04/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	490	0	0	0	0.00
04/09/2025	R213 On 05-November-26			Bond Future	8.85	94.8656	94.8472	94.8656	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
04/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	1740	2	2	2	0.00
04/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	2082	2	2	2	0.00
04/09/2025	R214 On 06-November-25			Bond Future	10.64	70.4248	70.3137	70.4248	36,853.00
04/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	5426	6	5	6	0.00
04/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	44	0	0	0	0.00
04/09/2025	R214 On 05-February-26			Bond Future	10.74	71.7185	71.6055	71.7185	0.00
04/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	3678	4	4	4	0.00
04/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	848	1	1	1	0.00
04/09/2025	R214 On 07-May-26			Bond Future	10.84	69.7340	69.6190	69.7340	0.00
04/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	4757	5	5	5	0.00
04/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	1081	1	1	1	0.00
04/09/2025	R214 On 06-August-26			Bond Future	10.95	71.0098	70.8928	71.0098	0.00
04/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	6333	6	6	6	0.00
04/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	1066	1	1	1	0.00
04/09/2025	R214 On 05-November-26			Bond Future	11.07	68.9486	68.8298	68.9486	0.00
04/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	3234	3	3	3	0.00
04/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	3755	4	4	4	0.00
04/09/2025	R248 On 06-November-25			Bond Future	10.95	83.5763	83.4765	83.5763	218,798.00
04/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	5370	5	5	5	0.00
04/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	136	0	0	0	0.00
04/09/2025	R248 On 05-February-26			Bond Future	11.06	85.1117	85.0101	85.1117	0.00
04/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	4004	4	4	4	0.00
04/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	1302	1	1	1	0.00
04/09/2025	R248 On 07-May-26			Bond Future	11.16	82.2308	82.1274	82.2308	260.00
04/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	5246	5	5	5	0.00
04/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	1599	2	2	2	0.00
04/09/2025	R248 On 06-August-26			Bond Future	11.27	83.7350	83.6299	83.7350	0.00
04/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	8051	8	8	8	0.00
04/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	1271	1	1	1	0.00
04/09/2025	R248 On 05-November-26			Bond Future	11.40	80.7536	80.6470	80.7536	0.00
04/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	4002	4	4	4	0.00
04/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	4580	5	5	5	0.00
04/09/2025	X038 On 31-January-38			Bond Future	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
04/09/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/09/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00