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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/09/2025 TO: 05/09/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/09/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/09/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/09/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/09/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/09/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
05/09/2025	2029 On 06-November-25			Bond Future	140.72		140.6670	140.7160	140.6670	4,396.00
05/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	926		1	1	1	0.00
05/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
05/09/2025	2029 On 05-February-26			Bond Future	143.33		143.2854	143.3337	143.2854	0.00
05/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3224		3	3	3	0.00
05/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
05/09/2025	2029 On 07-May-26			Bond Future	144.52		144.4746	144.5239	144.4746	0.00
05/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	2704		3	3	3	0.00
05/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
05/09/2025	2029 On 06-August-26			Bond Future	147.20		147.1530	147.2020	147.1530	0.00
05/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	3102		3	3	3	0.00
05/09/2025	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
05/09/2025	2029 On 05-November-26			Bond Future	148.31	148.2567	148.3118	148.2567	0.00
05/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	752	1	1	1	0.00
05/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
05/09/2025	2030 On 06-November-25			Bond Future	8.11	101.5851	101.8431	101.5851	139,289.00
05/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	4876	5	5	5	0.00
05/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	3816	4	4	4	300.00
05/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	6637	6	7	6	0.00
05/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2188	2	2	2	300.00
05/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	3	0	0	0	0.00
05/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
05/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	65	0	0	0	0.00
05/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
05/09/2025	2030 On 05-February-26			Bond Future	8.15	99.4433	99.7049	99.4433	52,847.00
05/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	4356	4	4	4	0.00
05/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	30	0	0	0	0.00
05/09/2025	2030 On 07-May-26			Bond Future	8.22	101.2643	101.5308	101.2643	0.00
05/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	3748	4	4	4	0.00
05/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	145	0	0	0	0.00
05/09/2025	2030 On 06-August-26			Bond Future	8.30	99.1078	99.3784	99.1078	0.00
05/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	3057	3	3	3	0.00
05/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	383	0	0	0	0.00
05/09/2025	2030 On 05-November-26			Bond Future	8.39	100.8302	101.1092	100.8302	0.00
05/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1513	1	2	1	0.00
05/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1520	2	2	2	0.00
05/09/2025	2031 On 06-November-25			Bond Future	110.79	110.7924	110.7939	110.7924	1,416.00
05/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1107	1	1	1	0.00
05/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	3	0	0	0	0.00
05/09/2025	2031 On 05-February-26			Bond Future	110.46	110.4554	110.4556	110.4554	0.00
05/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	21	0	0	0	0.00
05/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	1326	1	1	1	0.00
05/09/2025	2031 On 07-May-26			Bond Future	112.50	112.5043	112.5048	112.5043	0.00
05/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	17	0	0	0	0.00
05/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	1352	1	1	1	0.00
05/09/2025	2031 On 06-August-26			Bond Future	112.15	112.1489	112.1486	112.1489	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
05/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
05/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	1661	2	2	2	0.00
05/09/2025	2031 On 05-November-26			Bond Future	114.13	114.1251	114.1289	114.1251	0.00
05/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	2639	3	3	3	0.00
05/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
05/09/2025	2032 On 06-November-25			Bond Future	8.83	97.8060	98.1504	97.8060	155,775.00
05/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	7155	7	7	7	0.00
05/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	2801	3	3	3	300.00
05/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	4904	5	5	5	300.00
05/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	9142	9	9	9	0.00
05/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
05/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	14	0	0	0	0.00
05/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	158	0	0	0	0.00
05/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	1	0	0	0	0.00
05/09/2025	2032 On 05-February-26			Bond Future	8.90	99.6028	99.9524	99.6028	0.00
05/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	5620	5	6	5	0.00
05/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	98	0	0	0	0.00
05/09/2025	2032 On 07-May-26			Bond Future	8.99	97.2672	97.6233	97.2672	0.00
05/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	5227	5	5	5	0.00
05/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	307	0	0	0	0.00
05/09/2025	2032 On 06-August-26			Bond Future	9.08	99.0465	99.4084	99.0465	0.00
05/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	4876	5	5	5	0.00
05/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	585	1	1	1	0.00
05/09/2025	2032 On 05-November-26			Bond Future	9.19	96.6111	96.9829	96.6111	0.00
05/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2347	2	2	2	0.00
05/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	2474	3	2	3	0.00
05/09/2025	2033 On 06-November-25			Bond Future	132.95	132.7693	132.9526	132.7693	16,140.00
05/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
05/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	187	0	0	0	0.00
05/09/2025	2033 On 05-February-26			Bond Future	135.43	135.2407	135.4259	135.2407	0.00
05/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	2546	2	3	2	0.00
05/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
05/09/2025	2033 On 07-May-26			Bond Future	136.37	136.1783	136.3670	136.1783	0.00
05/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	1207	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
05/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
05/09/2025	2033 On 06-August-26			Bond Future	138.89	138.7031	138.8941	138.7031	0.00
05/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	4644	4	5	4	0.00
05/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
05/09/2025	2033 On 05-November-26			Bond Future	139.75	139.5532	139.7527	139.5532	0.00
05/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	2493	2	2	2	0.00
05/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
05/09/2025	2037 On 06-November-25			Bond Future	10.16	91.0378	91.4183	91.0378	185,064.00
05/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	8416	8	8	8	0.00
05/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	5045	5	5	5	300.00
05/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	11165	11	11	11	0.00
05/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	2604	2	3	2	300.00
05/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	86	0	0	0	0.00
05/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
05/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	532	1	1	1	0.00
05/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	4	0	0	0	0.00
05/09/2025	2037 On 05-February-26			Bond Future	10.25	88.4517	88.8382	88.4517	5.00
05/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	5809	5	6	5	0.00
05/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	13267	13	13	13	0.00
05/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	6762	6	7	6	1,030.00
05/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	4467	4	4	4	1,970.00
05/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	11047	11	11	11	0.00
05/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	9025	9	9	9	0.00
05/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	6569	6	7	6	0.00
05/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	3459	3	3	3	1,930.00
05/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	273	0	0	0	1,930.00
05/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	1129	1	1	1	0.00
05/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	87	0	0	0	1,930.00
05/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	31	0	0	0	1,970.00
05/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	711	1	1	1	0.00
05/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	7	0	0	0	1,030.00
05/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	250	0	0	0	0.00
05/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	385	0	0	0	0.00
05/09/2025	2037 On 07-May-26			Bond Future	10.36	90.0712	90.4649	90.0712	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
05/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	6164	6	6	6	0.00
05/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	11071	11	11	11	0.00
05/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	4673	4	5	4	142.00
05/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	153	0	0	0	142.00
05/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	1312	1	1	1	0.00
05/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	781	1	1	1	0.00
05/09/2025	2037 On 06-August-26			Bond Future	10.48	87.4591	87.8592	87.4591	0.00
05/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	7590	7	8	7	0.00
05/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	5935	6	6	6	0.00
05/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	3854	4	4	4	0.00
05/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	2220	2	2	2	2,541.00
05/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	2610	3	3	3	2,541.00
05/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	4914	5	5	5	0.00
05/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	1409	2	1	2	2,541.00
05/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	918	1	1	1	0.00
05/09/2025	2037 On 05-November-26			Bond Future	10.60	88.9779	89.3883	88.9779	0.00
05/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	3724	4	4	4	0.00
05/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	3633	4	4	4	0.00
05/09/2025	2038 On 06-November-25			Bond Future	142.74	142.7395	142.7433	142.7395	2,621.00
05/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
05/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	1137	1	1	1	0.00
05/09/2025	2038 On 05-February-26			Bond Future	143.22	143.2181	143.2204	143.2181	0.00
05/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	20	0	0	0	0.00
05/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
05/09/2025	2038 On 07-May-26			Bond Future	145.88	145.8751	145.8775	145.8751	0.00
05/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	1348	1	1	1	0.00
05/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
05/09/2025	2038 On 06-August-26			Bond Future	146.36	146.3634	146.3649	146.3634	0.00
05/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	1645	2	2	2	0.00
05/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
05/09/2025	2038 On 05-November-26			Bond Future	148.95	148.9440	148.9508	148.9440	0.00
05/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	2641	3	3	3	0.00
05/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
05/09/2025	2040 On 06-November-25			Bond Future	10.63	90.2270	90.6729	90.2270	35,572.00

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05/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	7519	7	8	7	0.00
05/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	19	0	0	0	0.00
05/09/2025	2040 On 05-February-26			Bond Future	10.74	87.3755	87.8285	87.3755	36,614.00
05/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	5346	5	5	5	0.00
05/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	14231	14	14	14	0.00
05/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	6972	7	7	7	475.00
05/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	1389	1	1	1	680.00
05/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	2399	2	2	2	0.00
05/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	3837	4	4	4	0.00
05/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	1202	1	1	1	680.00
05/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	2303	3	2	3	680.00
05/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	3944	4	4	4	0.00
05/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	9	0	0	0	475.00
05/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	322	0	0	0	0.00
05/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	638	1	1	1	0.00
05/09/2025	2040 On 07-May-26			Bond Future	10.85	88.9753	89.4368	88.9753	0.00
05/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	6067	6	6	6	0.00
05/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	8615	8	9	8	0.00
05/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	6287	6	6	6	0.00
05/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	2628	2	3	2	1,460.00
05/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	7705	7	8	7	0.00
05/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	10123	10	10	10	0.00
05/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	3894	4	4	4	820.00
05/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	307	0	0	0	820.00
05/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	630	1	1	1	820.00
05/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	2192	2	2	2	0.00
05/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	985	1	1	1	1,460.00
05/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	3586	4	4	4	0.00
05/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	482	1	0	1	1,460.00
05/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	1056	1	1	1	0.00
05/09/2025	2040 On 06-August-26			Bond Future	10.97	86.0923	86.5615	86.0923	0.00
05/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	8167	8	8	8	0.00
05/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	1039	1	1	1	0.00
05/09/2025	2040 On 05-November-26			Bond Future	11.10	87.5869	88.0675	87.5869	0.00
05/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	3944	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	4202	4	4	4	0.00
05/09/2025	2044 On 06-November-25			Bond Future	10.91	85.0588	85.4811	85.0588	129,716.00
05/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	6253	6	6	6	0.00
05/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	8373	8	8	8	0.00
05/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	6942	7	7	7	0.00
05/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	8089	8	8	8	0.00
05/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	2871	3	3	3	11,000.00
05/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	5511	5	6	5	0.00
05/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	105	0	0	0	11,000.00
05/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	612	1	1	1	0.00
05/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	15	0	0	0	5,600.00
05/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	36	0	0	0	5,800.00
05/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	12	0	0	0	5,800.00
05/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	61	0	0	0	0.00
05/09/2025	2044 On 05-February-26			Bond Future	11.01	82.2377	82.6667	82.2377	16.00
05/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	4495	4	4	4	0.00
05/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	4018	4	4	4	0.00
05/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	4230	4	4	4	0.00
05/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	3223	3	3	3	0.00
05/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	2079	2	2	2	9,000.00
05/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	602	1	1	1	9,000.00
05/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	7306	8	7	8	0.00
05/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	1678	2	2	2	4,500.00
05/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	2852	3	3	3	0.00
05/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	1091	1	1	1	4,500.00
05/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	1194	1	1	1	9,000.00
05/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	981	1	1	1	0.00
05/09/2025	2044 On 07-May-26			Bond Future	11.13	83.7433	84.1804	83.7433	0.00
05/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	5567	5	6	5	0.00
05/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	1338	1	1	1	0.00
05/09/2025	2044 On 06-August-26			Bond Future	11.25	80.8899	81.3342	80.8899	0.00
05/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	8144	8	8	8	0.00
05/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	1139	1	1	1	0.00
05/09/2025	2044 On 05-November-26			Bond Future	11.38	82.2940	82.7491	82.2940	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
05/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	4085	4	4	4	0.00
05/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	4308	5	4	5	0.00
05/09/2025	2046 On 06-November-25			Bond Future	120.99	121.0777	120.9924	121.0777	19,630.00
05/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
05/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	4418	4	4	4	0.00
05/09/2025	2046 On 05-February-26			Bond Future	123.24	123.3315	123.2433	123.3315	0.00
05/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	1593	2	2	2	0.00
05/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
05/09/2025	2046 On 07-May-26			Bond Future	123.22	123.3108	123.2211	123.3108	0.00
05/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
05/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	1729	2	2	2	0.00
05/09/2025	2046 On 06-August-26			Bond Future	125.50	125.5962	125.5038	125.5962	0.00
05/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	3124	3	3	3	0.00
05/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
05/09/2025	2046 On 05-November-26			Bond Future	125.38	125.4657	125.3760	125.4657	0.00
05/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	0	0	0	0	0.00
05/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	104	0	0	0	0.00
05/09/2025	2050 On 06-November-25			Bond Future	122.23	122.2231	122.2264	122.2231	17,837.00
05/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
05/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	2194	2	2	2	0.00
05/09/2025	2050 On 05-February-26			Bond Future	122.07	122.0707	122.0728	122.0707	0.00
05/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
05/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	747	1	1	1	0.00
05/09/2025	2050 On 07-May-26			Bond Future	124.34	124.3354	124.3375	124.3354	0.00
05/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	268	0	0	0	0.00
05/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
05/09/2025	2050 On 06-August-26			Bond Future	124.17	124.1713	124.1726	124.1713	0.00
05/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	903	1	1	1	0.00
05/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
05/09/2025	2050 On 05-November-26			Bond Future	126.37	126.3603	126.3661	126.3603	0.00
05/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	2526	3	3	3	0.00
05/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
05/09/2025	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
05/09/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	AL37 On 06-November-25			Index Future	1197.58	1194.0510	1197.5770	1194.0510	0.00
05/09/2025	AL37 On 05-February-26			Index Future	1219.56	1215.9870	1219.5640	1215.9870	0.00
05/09/2025	AL37 On 07-May-26			Index Future	1241.91	1238.2660	1241.9100	1238.2660	0.00
05/09/2025	AL37 On 06-August-26			Index Future	1264.40	1260.7050	1264.4030	1260.7050	0.00
05/09/2025	AL37 On 05-November-26			Index Future	1286.75	1282.9370	1286.7450	1282.9370	0.00
05/09/2025	AL7T On 06-November-25			Index Future	1459.90	1453.9360	1459.8980	1453.9360	0.00
05/09/2025	AL7T On 05-February-26			Index Future	1486.70	1480.6470	1486.7020	1480.6470	0.00
05/09/2025	AL7T On 07-May-26			Index Future	1513.94	1507.7750	1513.9420	1507.7750	0.00
05/09/2025	AL7T On 06-August-26			Index Future	1541.36	1535.0970	1541.3630	1535.0970	0.00
05/09/2025	AL7T On 05-November-26			Index Future	1568.60	1562.1680	1568.5990	1562.1680	0.00
05/09/2025	ALBI On 06-November-25			Index Future	1235.44	1230.7820	1235.4420	1230.7820	76.00
05/09/2025	ALBI On 05-February-26			Index Future	1258.13	1253.3930	1258.1250	1253.3930	0.00
05/09/2025	ALBI On 07-May-26			Index Future	1281.18	1276.3570	1281.1770	1276.3570	0.00
05/09/2025	ALBI On 06-August-26			Index Future	1304.38	1299.4860	1304.3810	1299.4860	0.00
05/09/2025	ALBI On 05-November-26			Index Future	1327.43	1322.4020	1327.4300	1322.4020	0.00
05/09/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/09/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	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
05/09/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
05/09/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
05/09/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	ES33 On 06-November-25			Bond Future	10.21	86.4167	86.7929	86.4167	0.00
05/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	8143	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
05/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
05/09/2025	ES33 On 05-February-26			Bond Future	10.33	88.0252	88.4075	88.0252	0.00
05/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	5212	5	5	5	0.00
05/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
05/09/2025	ES33 On 07-May-26			Bond Future	10.46	85.8637	86.2531	85.8637	0.00
05/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	5373	5	5	5	0.00
05/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
05/09/2025	ES33 On 06-August-26			Bond Future	10.60	87.4542	87.8501	87.4542	0.00
05/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5982	6	6	6	0.00
05/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
05/09/2025	ES33 On 05-November-26			Bond Future	10.76	85.2021	85.6082	85.2021	0.00
05/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	280	0	0	0	0.00
05/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
05/09/2025	ES42 On 06-November-25			Bond Future	11.17	79.9386	80.4598	79.9386	0.00
05/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7126	7	7	7	0.00
05/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
05/09/2025	ES42 On 05-February-26			Bond Future	11.29	81.4265	81.9565	81.4265	0.00
05/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3357	3	3	3	0.00
05/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
05/09/2025	ES42 On 07-May-26			Bond Future	11.41	78.6722	79.2121	78.6722	0.00
05/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4571	4	5	4	0.00
05/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
05/09/2025	ES42 On 06-August-26			Bond Future	11.54	80.1283	80.6775	80.1283	0.00
05/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6203	6	6	6	0.00
05/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
05/09/2025	ES42 On 05-November-26			Bond Future	11.68	77.2748	77.8368	77.2748	0.00
05/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
05/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	128	1	0	1	0.00
05/09/2025	GOVI On 06-November-25			GOVI	1215.29	1210.8660	1215.2920	1210.8660	604.00
05/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1032920	99	103	99	0.00
05/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
05/09/2025	GOVI On 05-February-26			GOVI	1237.61	1233.1110	1237.6050	1233.1110	0.00
05/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	876050	83	88	83	0.00
05/09/2025	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
05/09/2025	GOVI On 07-May-26			GOVI	1260.28	1255.7030	1260.2810	1255.7030	42.00
05/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	832810	79	83	79	0.00
05/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
05/09/2025	GOVI On 06-August-26			GOVI	1283.11	1278.4580	1283.1070	1278.4580	0.00
05/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	941070	89	94	89	0.00
05/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
05/09/2025	GOVI On 05-November-26			GOVI	1305.78	1301.0030	1305.7800	1301.0030	0.00
05/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	287800	24	29	24	0.00
05/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
05/09/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/09/2025	IGOV On 06-November-25			Index Future	392.19	392.1450	392.1930	392.1450	754.00
05/09/2025	IGOV On 05-February-26			Index Future	399.49	399.4450	399.4890	399.4450	0.00
05/09/2025	IGOV On 07-May-26			Index Future	406.90	406.8570	406.9020	406.8570	0.00
05/09/2025	IGOV On 06-August-26			Index Future	414.36	414.3210	414.3640	414.3210	0.00
05/09/2025	IGOV On 05-November-26			Index Future	421.78	421.7180	421.7760	421.7180	0.00
05/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
05/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
05/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
05/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
05/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
05/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
05/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
05/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
05/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
05/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
05/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
05/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
05/09/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
05/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
05/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
05/09/2025	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
05/09/2025	R033 On 06-November-25			Bond Future	9.02	105.9202	106.3200	105.9202	28,586.00
05/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	6867	6	7	6	0.00
05/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	3	0	0	0	0.00
05/09/2025	R033 On 05-February-26			Bond Future	9.10	107.8661	108.2720	107.8661	0.00
05/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	7125	7	7	7	0.00
05/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	63	0	0	0	0.00
05/09/2025	R033 On 07-May-26			Bond Future	9.19	104.7983	105.2117	104.7983	0.00
05/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	6185	6	6	6	0.00
05/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	262	0	0	0	0.00
05/09/2025	R033 On 06-August-26			Bond Future	9.28	106.7152	107.1353	106.7152	0.00
05/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	5351	5	5	5	0.00
05/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	670	1	1	1	0.00
05/09/2025	R033 On 05-November-26			Bond Future	9.40	103.5305	103.9618	103.5305	0.00
05/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	2194	2	2	2	0.00
05/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	2509	3	3	3	0.00
05/09/2025	R035 On 06-November-25			Bond Future	9.62	96.8478	97.2148	96.8478	119,989.00
05/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	8706	8	9	8	0.00
05/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	12470	12	12	12	0.00
05/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	4580	4	5	4	2,000.00
05/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	4733	4	5	4	2,000.00
05/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	7352	7	7	7	2,000.00
05/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	12665	12	13	12	0.00
05/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	7404	7	7	7	250.00
05/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	9985	10	10	10	0.00
05/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	2265	2	2	2	2,000.00
05/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	2982	3	3	3	300.00
05/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	5460	5	5	5	300.00
05/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	11090	11	11	11	0.00
05/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	4025	4	4	4	0.00
05/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	7666	7	8	7	0.00
05/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	9883	10	10	10	0.00
05/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	5984	6	6	6	0.00
05/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	5043	5	5	5	0.00
05/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	3302	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	1752	2	2	2	250.00
05/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	5	0	0	0	0.00
05/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	266	0	0	0	250.00
05/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	889	1	1	1	0.00
05/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	64	0	0	0	250.00
05/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	27	0	0	0	8,500.00
05/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
05/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	150	0	0	0	50.00
05/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
05/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	44	0	0	0	0.00
05/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	341	0	0	0	0.00
05/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	95	0	0	0	0.00
05/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	594	1	1	1	0.00
05/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
05/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	7	0	0	0	0.00
05/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
05/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	7	0	0	0	0.00
05/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	84	0	0	0	0.00
05/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
05/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	2	0	0	0	0.00
05/09/2025	R035 On 05-February-26			Bond Future	9.72	98.6270	98.9997	98.6270	0.00
05/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	6154	6	6	6	0.00
05/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	4580	4	5	4	2,000.00
05/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	6866	7	7	7	2,000.00
05/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	14061	14	14	14	0.00
05/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	3489	3	3	3	250.00
05/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	5599	5	6	5	0.00
05/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	7977	8	8	8	0.00
05/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	7155	7	7	7	0.00
05/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	152	0	0	0	0.00
05/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	100	0	0	0	250.00
05/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	329	0	0	0	250.00
05/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	931	1	1	1	0.00
05/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	2	0	0	0	2,000.00
05/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	176	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
05/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	545	1	1	1	0.00
05/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	249	0	0	0	0.00
05/09/2025	R035 On 07-May-26			Bond Future	9.81	95.9305	96.3100	95.9305	0.00
05/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	6235	6	6	6	0.00
05/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	5412	5	5	5	0.00
05/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	3594	3	4	3	0.00
05/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	2234	2	2	2	200.00
05/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	5614	5	6	5	0.00
05/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	3756	4	4	4	0.00
05/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	2348	2	2	2	350.00
05/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	2190	2	2	2	250.00
05/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	3531	3	4	3	0.00
05/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	5332	5	5	5	0.00
05/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	828	1	1	1	250.00
05/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	1703	2	2	2	250.00
05/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	3145	3	3	3	0.00
05/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	1548	2	2	2	350.00
05/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	2906	3	3	3	0.00
05/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	744	1	1	1	350.00
05/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	1658	2	2	2	200.00
05/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	3076	3	3	3	0.00
05/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	803	1	1	1	200.00
05/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	586	1	1	1	0.00
05/09/2025	R035 On 06-August-26			Bond Future	9.91	97.6858	98.0714	97.6858	0.00
05/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	6816	7	7	7	0.00
05/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	825	1	1	1	0.00
05/09/2025	R035 On 05-November-26			Bond Future	10.04	94.8845	95.2804	94.8845	0.00
05/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	3316	3	3	3	0.00
05/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	3344	4	3	4	0.00
05/09/2025	R038 On 06-November-25			Bond Future	10.23	105.1883	105.6716	105.1883	6,667.00
05/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	6892	6	7	6	0.00
05/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	13565	13	14	13	0.00
05/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	5273	5	5	5	1,770.00
05/09/2025	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
05/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	129	0	0	0	0.00
05/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	40	0	0	0	0.00
05/09/2025	R038 On 05-February-26			Bond Future	10.34	107.1208	107.6117	107.1208	0.00
05/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	7620	7	8	7	0.00
05/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	293	0	0	0	0.00
05/09/2025	R038 On 07-May-26			Bond Future	10.45	103.5979	104.0981	103.5979	0.00
05/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	7061	7	7	7	0.00
05/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	812	1	1	1	0.00
05/09/2025	R038 On 06-August-26			Bond Future	10.57	105.4926	106.0010	105.4926	0.00
05/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	8680	8	9	8	0.00
05/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	1036	1	1	1	0.00
05/09/2025	R038 On 05-November-26			Bond Future	10.70	101.8451	102.3662	101.8451	0.00
05/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	3973	4	4	4	0.00
05/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	3812	4	4	4	0.00
05/09/2025	R053 On 06-November-25			Bond Future	10.79	108.0816	108.6606	108.0816	28,907.00
05/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	8518	8	9	8	0.00
05/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	72	0	0	0	0.00
05/09/2025	R053 On 05-February-26			Bond Future	10.88	110.0671	110.6557	110.0671	0.00
05/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	6491	6	6	6	0.00
05/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	1169	1	1	1	0.00
05/09/2025	R053 On 07-May-26			Bond Future	10.98	106.2212	106.8206	106.2212	10,000.00
05/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	7645	7	8	7	0.00
05/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	1599	2	2	2	0.00
05/09/2025	R053 On 06-August-26			Bond Future	11.09	108.1637	108.7732	108.1637	0.00
05/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	11234	11	11	11	0.00
05/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	1572	2	2	2	0.00
05/09/2025	R053 On 05-November-26			Bond Future	11.21	104.1843	104.8084	104.1843	0.00
05/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	5443	5	5	5	0.00
05/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	5410	6	5	6	0.00
05/09/2025	R186 On 06-November-25			Bond Future	7.55	107.0977	107.1722	107.0977	91,758.00
05/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	622	1	1	1	0.00
05/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	1	0	0	0	0.00
05/09/2025	R186 On 05-February-26			Bond Future	7.58	103.7611	103.8358	103.7611	0.00
05/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	711	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
05/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	7	0	0	0	0.00
05/09/2025	R186 On 07-May-26			Bond Future	7.67	105.6613	105.7375	105.6613	0.00
05/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	622	1	1	1	0.00
05/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	14	0	0	0	0.00
05/09/2025	R186 On 06-August-26			Bond Future	7.85	102.2892	102.3660	102.2892	0.00
05/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	304	0	0	0	0.00
05/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	47	0	0	0	0.00
05/09/2025	R186 On 05-November-26			Bond Future	9.42	104.0665	104.1485	104.0665	0.00
05/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	38	0	0	0	0.00
05/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	188	0	0	0	0.00
05/09/2025	R202 On 06-November-25			Bond Future	277.09	277.0834	277.0905	277.0834	1,033.00
05/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	1450	1	1	1	0.00
05/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
05/09/2025	R202 On 05-February-26			Bond Future	276.88	276.8717	276.8759	276.8717	0.00
05/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
05/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	944	1	1	1	0.00
05/09/2025	R202 On 07-May-26			Bond Future	282.01	282.0084	282.0130	282.0084	0.00
05/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	4463	4	4	4	0.00
05/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
05/09/2025	R202 On 06-August-26			Bond Future	281.78	281.7780	281.7806	281.7780	0.00
05/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	2921	3	3	3	0.00
05/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
05/09/2025	R202 On 05-November-26			Bond Future	286.76	286.7464	286.7592	286.7464	0.00
05/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	6299	6	6	6	0.00
05/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
05/09/2025	R209 On 06-November-25			Bond Future	9.85	77.1874	77.6058	77.1874	19,858.00
05/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	7181	7	7	7	0.00
05/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	5	0	0	0	0.00
05/09/2025	R209 On 05-February-26			Bond Future	9.94	78.6054	79.0306	78.6054	0.00
05/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	5309	5	5	5	0.00
05/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	290	0	0	0	0.00
05/09/2025	R209 On 07-May-26			Bond Future	10.03	76.8937	77.3268	76.8937	0.00
05/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	5743	5	6	5	0.00
05/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	586	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
05/09/2025	R209 On 06-August-26			Bond Future	10.13	78.3004	78.7408	78.3004	0.00
05/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	6788	6	7	6	0.00
05/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	714	1	1	1	0.00
05/09/2025	R209 On 05-November-26			Bond Future	10.24	76.5123	76.9632	76.5123	0.00
05/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	3328	3	3	3	0.00
05/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	2952	3	3	3	0.00
05/09/2025	R210 On 06-November-25			Bond Future	252.60	252.6637	252.6040	252.6637	1,206.00
05/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	464	1	0	1	0.00
05/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
05/09/2025	R210 On 05-February-26			Bond Future	257.30	257.3668	257.3032	257.3668	0.00
05/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4203	4	4	4	0.00
05/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
05/09/2025	R210 On 07-May-26			Bond Future	258.58	258.6419	258.5773	258.6419	0.00
05/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3177	3	3	3	0.00
05/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
05/09/2025	R210 On 06-August-26			Bond Future	263.37	263.4364	263.3684	263.4364	0.00
05/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	3528	4	4	4	0.00
05/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
05/09/2025	R210 On 05-November-26			Bond Future	264.47	264.5280	264.4680	264.5280	0.00
05/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11138	11	11	11	0.00
05/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
05/09/2025	R213 On 06-November-25			Bond Future	8.45	95.0095	95.2846	95.0095	84,626.00
05/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	6215	6	6	6	0.00
05/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
05/09/2025	R213 On 05-February-26			Bond Future	8.51	96.7549	97.0340	96.7549	23.00
05/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	5214	5	5	5	0.00
05/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	51	0	0	0	0.00
05/09/2025	R213 On 07-May-26			Bond Future	8.58	94.9755	95.2598	94.9755	0.00
05/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	4615	4	5	4	0.00
05/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	200	0	0	0	0.00
05/09/2025	R213 On 06-August-26			Bond Future	8.66	96.7136	97.0023	96.7136	0.00
05/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	4025	4	4	4	0.00
05/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	439	0	0	0	0.00
05/09/2025	R213 On 05-November-26			Bond Future	8.76	94.8472	95.1444	94.8472	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
05/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	1897	2	2	2	0.00
05/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	1942	2	2	2	0.00
05/09/2025	R214 On 06-November-25			Bond Future	10.56	70.3137	70.7899	70.3137	36,853.00
05/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	5885	5	6	5	0.00
05/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	28	0	0	0	0.00
05/09/2025	R214 On 05-February-26			Bond Future	10.66	71.6055	72.0896	71.6055	0.00
05/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	4034	4	4	4	0.00
05/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	720	1	1	1	0.00
05/09/2025	R214 On 07-May-26			Bond Future	10.75	69.6190	70.1121	69.6190	0.00
05/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	5120	5	5	5	0.00
05/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	952	1	1	1	0.00
05/09/2025	R214 On 06-August-26			Bond Future	10.86	70.8928	71.3943	70.8928	0.00
05/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	6721	6	7	6	0.00
05/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	953	1	1	1	0.00
05/09/2025	R214 On 05-November-26			Bond Future	10.97	68.8298	69.3426	68.8298	0.00
05/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	3496	3	3	3	0.00
05/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	3504	4	4	4	0.00
05/09/2025	R248 On 06-November-25			Bond Future	10.89	83.4765	83.9166	83.4765	218,798.00
05/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	5775	5	6	5	0.00
05/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	101	0	0	0	0.00
05/09/2025	R248 On 05-February-26			Bond Future	10.99	85.0101	85.4573	85.0101	0.00
05/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	4308	4	4	4	0.00
05/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	1158	1	1	1	0.00
05/09/2025	R248 On 07-May-26			Bond Future	11.09	82.1274	82.5829	82.1274	260.00
05/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	5561	5	6	5	0.00
05/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	1458	2	1	2	0.00
05/09/2025	R248 On 06-August-26			Bond Future	11.20	83.6299	84.0931	83.6299	0.00
05/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	8409	8	8	8	0.00
05/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	1165	1	1	1	0.00
05/09/2025	R248 On 05-November-26			Bond Future	11.33	80.6470	81.1213	80.6470	0.00
05/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	4288	4	4	4	0.00
05/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	4391	5	4	5	0.00
05/09/2025	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
05/09/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
05/09/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00