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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/11/2025 TO: 04/11/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/11/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/11/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/11/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/11/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/11/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/11/2025	2029 On 06-November-25			Bond Future	142.16		142.0120	142.1564	142.0120	2,387.00
04/11/2025	2029 On 06-November-25	139.79	Call	Bond Future	2366		2	2	2	0.00
04/11/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
04/11/2025	2029 On 05-February-26			Bond Future	144.75		144.6062	144.7535	144.6062	1,833.00
04/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4643		4	5	4	0.00
04/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
04/11/2025	2029 On 07-May-26			Bond Future	145.99		145.8399	145.9898	145.8399	2,542.00
04/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4170		4	4	4	0.00
04/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
04/11/2025	2029 On 06-August-26			Bond Future	148.67		148.5170	148.6700	148.5170	0.00
04/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4570		4	5	4	0.00
04/11/2025	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
04/11/2025	2029 On 05-November-26			Bond Future	149.83	149.6755	149.8318	149.6755	0.00
04/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2272	2	2	2	0.00
04/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2030 On 06-November-25			Bond Future	7.73	103.2614	103.1729	103.2614	65,787.00
04/11/2025	2030 On 06-November-25	9.54	Call	Bond Future	6206	6	6	6	0.00
04/11/2025	2030 On 06-November-25	9.22	Call	Bond Future	5143	5	5	5	0.00
04/11/2025	2030 On 06-November-25	10.08	Call	Bond Future	7967	8	8	8	0.00
04/11/2025	2030 On 06-November-25	8.72	Call	Bond Future	3452	4	3	4	0.00
04/11/2025	2030 On 06-November-25	9.72	Call	Bond Future	6797	7	7	7	0.00
04/11/2025	2030 On 06-November-25	9.72	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
04/11/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2030 On 06-November-25	8.72	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2030 On 05-February-26			Bond Future	7.76	101.1141	101.0242	101.1141	164,635.00
04/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	5645	6	6	6	0.00
04/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2030 On 07-May-26			Bond Future	7.79	102.9751	102.8835	102.9751	5,220.00
04/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	4960	5	5	5	0.00
04/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	4	0	0	0	0.00
04/11/2025	2030 On 06-August-26			Bond Future	7.84	100.8310	100.7380	100.8310	338.00
04/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4068	4	4	4	0.00
04/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	34	0	0	0	0.00
04/11/2025	2030 On 05-November-26			Bond Future	7.89	102.6006	102.5063	102.6006	0.00
04/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	1859	2	2	2	0.00
04/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	468	0	0	0	0.00
04/11/2025	2031 On 06-November-25			Bond Future	112.66	112.4665	112.6605	112.4665	740.00
04/11/2025	2031 On 06-November-25	109.69	Call	Bond Future	2971	3	3	3	0.00
04/11/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2031 On 05-February-26			Bond Future	112.33	112.1312	112.3289	112.1312	1,013.00
04/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	822	1	1	1	0.00
04/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	253	0	0	0	0.00
04/11/2025	2031 On 07-May-26			Bond Future	114.42	114.2218	114.4232	114.2218	736.00
04/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	983	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
04/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	399	0	0	0	0.00
04/11/2025	2031 On 06-August-26			Bond Future	114.10	113.8897	114.0951	113.8897	680.00
04/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	905	1	1	1	0.00
04/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	620	1	1	1	0.00
04/11/2025	2031 On 05-November-26			Bond Future	116.12	115.9156	116.1249	115.9156	0.00
04/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	4641	4	5	4	0.00
04/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	6	0	0	0	0.00
04/11/2025	2032 On 06-November-25			Bond Future	8.32	100.7036	100.5844	100.7036	12,971.00
04/11/2025	2032 On 06-November-25	10.42	Call	Bond Future	9588	10	10	10	0.00
04/11/2025	2032 On 06-November-25	9.40	Call	Bond Future	5078	5	5	5	0.00
04/11/2025	2032 On 06-November-25	9.90	Call	Bond Future	7323	7	7	7	0.00
04/11/2025	2032 On 06-November-25	10.89	Call	Bond Future	11576	12	12	12	0.00
04/11/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
04/11/2025	2032 On 06-November-25	9.90	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2032 On 06-November-25	9.40	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2032 On 05-February-26			Bond Future	8.38	102.5182	102.3969	102.5182	122,776.00
04/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	7967	8	8	8	0.00
04/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2032 On 07-May-26			Bond Future	8.43	100.2450	100.1215	100.2450	38,369.00
04/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	7427	8	7	8	0.00
04/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	9	0	0	0	0.00
04/11/2025	2032 On 06-August-26			Bond Future	8.49	102.0604	101.9349	102.0604	0.00
04/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	6866	7	7	7	0.00
04/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	49	0	0	0	0.00
04/11/2025	2032 On 05-November-26			Bond Future	8.57	99.6944	99.5670	99.6944	0.00
04/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	3182	3	3	3	0.00
04/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	725	1	1	1	0.00
04/11/2025	2033 On 06-November-25			Bond Future	135.55	135.7485	135.5549	135.7485	8,701.00
04/11/2025	2033 On 06-November-25	133.14	Call	Bond Future	2415	3	2	3	0.00
04/11/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2033 On 05-February-26			Bond Future	138.03	138.2283	138.0314	138.2283	2,694.00
04/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	5151	5	5	5	0.00
04/11/2025	2033 On 05-February-26	132.88	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
04/11/2025	2033 On 07-May-26			Bond Future	139.04	139.2407	139.0401	139.2407	11,412.00
04/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	3880	4	4	4	0.00
04/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2033 On 06-August-26			Bond Future	141.59	141.7966	141.5927	141.7966	0.00
04/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	7343	8	7	8	0.00
04/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2033 On 05-November-26			Bond Future	142.52	142.7318	142.5247	142.7318	0.00
04/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	5265	5	5	5	0.00
04/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2037 On 06-November-25			Bond Future	9.29	96.7641	96.9349	96.7641	28,245.00
04/11/2025	2037 On 06-November-25	11.63	Call	Bond Future	13928	14	14	14	0.00
04/11/2025	2037 On 06-November-25	10.50	Call	Bond Future	7588	7	8	7	0.00
04/11/2025	2037 On 06-November-25	11.00	Call	Bond Future	10476	10	10	10	0.00
04/11/2025	2037 On 06-November-25	12.16	Call	Bond Future	16681	17	17	17	0.00
04/11/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
04/11/2025	2037 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2037 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2037 On 05-February-26			Bond Future	9.36	94.2493	94.4232	94.2493	115,218.00
04/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	11010	11	11	11	0.00
04/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	16602	16	17	16	0.00
04/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	9343	9	9	9	1,970.00
04/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	14523	14	15	14	0.00
04/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	11881	12	12	12	0.00
04/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	7924	8	8	8	0.00
04/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	18845	19	19	19	0.00
04/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	12097	12	12	12	1,030.00
04/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	2470	2	2	2	0.00
04/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	4771	5	5	5	0.00
04/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	109	0	0	0	11,500.00
04/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	597	1	1	1	11,500.00
04/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
04/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00

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04/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	8	0	0	0	0.00
04/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
04/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	2	0	0	0	0.00
04/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2037 On 07-May-26			Bond Future	9.43	95.9840	96.1611	95.9840	87,488.00
04/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	11093	11	11	11	0.00
04/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	16614	16	17	16	0.00
04/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	9102	9	9	9	142.00
04/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	2122	2	2	2	1,500.00
04/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	4423	4	4	4	0.00
04/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	956	1	1	1	1,500.00
04/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1737	2	2	2	0.00
04/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	515	1	1	1	1,500.00
04/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	3750	4	4	4	0.00
04/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
04/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	45	0	0	0	0.00
04/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	14	0	0	0	0.00
04/11/2025	2037 On 06-August-26			Bond Future	9.51	93.4624	93.6430	93.4624	2,539.00
04/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	12495	12	12	12	0.00
04/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	10410	10	10	10	0.00
04/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	7349	7	7	7	0.00
04/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	4179	4	4	4	2,541.00
04/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	321	0	0	0	2,541.00
04/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	1089	1	1	1	0.00
04/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	99	0	0	0	2,541.00
04/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	39	0	0	0	0.00
04/11/2025	2037 On 05-November-26			Bond Future	9.60	95.1023	95.2863	95.1023	0.00
04/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	6685	7	7	7	0.00
04/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	7662	8	8	8	0.00
04/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	4990	5	5	5	0.00
04/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	2442	2	2	2	4,490.00
04/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1221	1	1	1	4,490.00
04/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	3284	3	3	3	0.00
04/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	509	1	1	1	4,490.00

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04/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	697	1	1	1	0.00
04/11/2025	2038 On 06-November-25			Bond Future	146.91	146.9201	146.9055	146.9201	1,194.00
04/11/2025	2038 On 06-November-25	143.88	Call	Bond Future	3026	3	3	3	0.00
04/11/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2038 On 05-February-26			Bond Future	147.42	147.4342	147.4195	147.4342	2,762.00
04/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	4219	4	4	4	0.00
04/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2038 On 07-May-26			Bond Future	150.17	150.1831	150.1681	150.1831	440.00
04/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	5638	6	6	6	0.00
04/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2038 On 06-August-26			Bond Future	150.72	150.7349	150.7200	150.7349	0.00
04/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	6000	6	6	6	0.00
04/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2038 On 05-November-26			Bond Future	153.40	153.4172	153.4025	153.4172	0.00
04/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	7093	7	7	7	0.00
04/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2040 On 06-November-25			Bond Future	9.71	96.7201	97.0554	96.7201	22,606.00
04/11/2025	2040 On 06-November-25	11.84	Call	Bond Future	13882	14	14	14	0.00
04/11/2025	2040 On 06-November-25	11.84	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2040 On 05-February-26			Bond Future	9.79	93.9540	94.2955	93.9540	87,428.00
04/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	11176	11	11	11	0.00
04/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	4169	4	4	4	680.00
04/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	6611	6	7	6	0.00
04/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	9109	9	9	9	0.00
04/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	13117	13	13	13	475.00
04/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	20689	20	21	20	0.00
04/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	1538	1	2	1	14,000.00
04/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	3546	3	4	3	0.00
04/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	384	0	0	0	14,000.00
04/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	1467	2	1	2	0.00
04/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
04/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	7	0	0	0	680.00
04/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	48	0	0	0	8,180.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	258	0	0	0	0.00
04/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	1	0	0	0	0.00
04/11/2025	2040 On 07-May-26			Bond Future	9.87	95.6832	96.0310	95.6832	0.00
04/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	11627	11	12	11	0.00
04/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	14731	14	15	14	0.00
04/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	11916	12	12	12	0.00
04/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	5988	6	6	6	1,460.00
04/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	8408	8	8	8	0.00
04/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	13676	13	14	13	0.00
04/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	16411	16	16	16	0.00
04/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	1	0	0	0	0.00
04/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	7	0	0	0	0.00
04/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	112	0	0	0	0.00
04/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	19	0	0	0	1,460.00
04/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	352	0	0	0	0.00
04/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	3	0	0	0	1,460.00
04/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	22	0	0	0	0.00
04/11/2025	2040 On 06-August-26			Bond Future	9.96	92.9056	93.2599	92.9056	7,265.00
04/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	13869	14	14	14	0.00
04/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	43	0	0	0	0.00
04/11/2025	2040 On 05-November-26			Bond Future	10.05	94.5354	94.8962	94.5354	0.00
04/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	7371	7	7	7	0.00
04/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	8433	8	8	8	0.00
04/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	5520	5	6	5	0.00
04/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	2752	3	3	3	2,300.00
04/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1397	2	1	2	2,300.00
04/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	3697	4	4	4	0.00
04/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	585	1	1	1	2,300.00
04/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	801	1	1	1	0.00
04/11/2025	2043 On 06-November-25			Bond Future	114.94	114.9466	114.9350	114.9466	0.00
04/11/2025	2043 On 06-November-25	110.43	Call	Bond Future	4505	5	5	5	0.00
04/11/2025	2043 On 06-November-25	110.43	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2043 On 05-February-26			Bond Future	114.22	114.2314	114.2196	114.2314	0.00
04/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	4634	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	74	0	0	0	0.00
04/11/2025	2043 On 07-May-26			Bond Future	116.35	116.3612	116.3491	116.3612	0.00
04/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	4920	5	5	5	0.00
04/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	271	0	0	0	0.00
04/11/2025	2043 On 06-August-26			Bond Future	115.62	115.6361	115.6240	115.6361	0.00
04/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	5234	5	5	5	0.00
04/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	490	0	0	0	0.00
04/11/2025	2043 On 05-November-26			Bond Future	117.68	117.6925	117.6808	117.6925	0.00
04/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	5537	6	6	6	0.00
04/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	696	1	1	1	0.00
04/11/2025	2044 On 06-November-25			Bond Future	9.93	92.1180	92.5474	92.1180	67,975.00
04/11/2025	2044 On 06-November-25	11.88	Call	Bond Future	13259	13	13	13	0.00
04/11/2025	2044 On 06-November-25	11.25	Call	Bond Future	9325	9	9	9	11,000.00
04/11/2025	2044 On 06-November-25	11.75	Call	Bond Future	12472	12	12	12	0.00
04/11/2025	2044 On 06-November-25	12.00	Call	Bond Future	13973	14	14	14	0.00
04/11/2025	2044 On 06-November-25	12.25	Call	Bond Future	15427	15	15	15	0.00
04/11/2025	2044 On 06-November-25	12.20	Call	Bond Future	15140	15	15	15	0.00
04/11/2025	2044 On 06-November-25	12.20	Put	Bond Future	0	0	0	0	5,600.00
04/11/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	5,800.00
04/11/2025	2044 On 06-November-25	12.00	Put	Bond Future	0	0	0	0	5,800.00
04/11/2025	2044 On 06-November-25	11.75	Put	Bond Future	0	0	0	0	11,000.00
04/11/2025	2044 On 06-November-25	11.25	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2044 On 06-November-25	11.88	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2044 On 05-February-26			Bond Future	10.01	89.3942	89.8314	89.3942	61,344.00
04/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	10682	10	11	10	0.00
04/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	8724	8	9	8	0.00
04/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	10308	10	10	10	0.00
04/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	1811	2	2	2	9,000.00
04/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	6461	6	6	6	9,000.00
04/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	9994	10	10	10	0.00
04/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	5	0	0	0	9,000.00
04/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	1350	2	1	2	0.00
04/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	69	0	0	0	0.00
04/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	4	0	0	0	4,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	14	0	0	0	4,500.00
04/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	3	0	0	0	0.00
04/11/2025	2044 On 07-May-26			Bond Future	10.09	91.0395	91.4848	91.0395	68,596.00
04/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	11565	11	12	11	0.00
04/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	31	0	0	0	0.00
04/11/2025	2044 On 06-August-26			Bond Future	10.17	88.3031	88.7566	88.3031	7,681.00
04/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	14474	14	14	14	0.00
04/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	47	0	0	0	0.00
04/11/2025	2044 On 05-November-26			Bond Future	10.26	89.8520	90.3139	89.8520	0.00
04/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	8126	8	8	8	0.00
04/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	785	1	1	1	0.00
04/11/2025	2046 On 06-November-25			Bond Future	126.09	126.1053	126.0929	126.1053	11,522.00
04/11/2025	2046 On 06-November-25	125.41	Call	Bond Future	683	1	1	1	0.00
04/11/2025	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2046 On 05-February-26			Bond Future	128.40	128.4090	128.3965	128.4090	12,410.00
04/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	6747	7	7	7	0.00
04/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2046 On 07-May-26			Bond Future	128.49	128.5052	128.4925	128.5052	5,789.00
04/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	3542	4	4	4	0.00
04/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2046 On 06-August-26			Bond Future	130.85	130.8636	130.8510	130.8636	0.00
04/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	8471	8	8	8	0.00
04/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2046 On 05-November-26			Bond Future	130.85	130.8584	130.8461	130.8584	0.00
04/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	5366	5	5	5	0.00
04/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2050 On 06-November-25			Bond Future	127.89	128.2197	127.8915	128.2197	1,594.00
04/11/2025	2050 On 06-November-25	124.42	Call	Bond Future	3471	4	3	4	0.00
04/11/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2050 On 05-February-26			Bond Future	127.81	128.1438	127.8096	128.1438	11,798.00
04/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	4990	5	5	5	0.00
04/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2050 On 07-May-26			Bond Future	130.19	130.5331	130.1925	130.5331	4,988.00
04/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	6122	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2050 On 06-August-26			Bond Future	130.13	130.4725	130.1260	130.4725	0.00
04/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	6856	7	7	7	0.00
04/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
04/11/2025	2050 On 05-November-26			Bond Future	132.44	132.7941	132.4418	132.7941	0.00
04/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	8602	9	9	9	0.00
04/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
04/11/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	AL37 On 06-November-25			Index Future	1220.12	1221.4360	1220.1200	1221.4360	0.00
04/11/2025	AL37 On 05-February-26			Index Future	1242.11	1243.4480	1242.1100	1243.4480	0.00
04/11/2025	AL37 On 07-May-26			Index Future	1264.97	1266.3330	1264.9700	1266.3330	0.00
04/11/2025	AL37 On 06-August-26			Index Future	1287.66	1289.0460	1287.6620	1289.0460	0.00
04/11/2025	AL37 On 05-November-26			Index Future	1310.57	1311.9770	1310.5710	1311.9770	0.00
04/11/2025	AL7T On 06-November-25			Index Future	1537.63	1535.9110	1537.6290	1535.9110	0.00
04/11/2025	AL7T On 05-February-26			Index Future	1565.34	1563.5910	1565.3410	1563.5910	0.00
04/11/2025	AL7T On 07-May-26			Index Future	1594.15	1592.3670	1594.1500	1592.3670	0.00
04/11/2025	AL7T On 06-August-26			Index Future	1622.75	1620.9280	1622.7470	1620.9280	0.00
04/11/2025	AL7T On 05-November-26			Index Future	1651.62	1649.7630	1651.6180	1649.7630	0.00
04/11/2025	ALBI On 06-November-25			Index Future	1294.55	1292.5980	1294.5460	1292.5980	3.00
04/11/2025	ALBI On 05-February-26			Index Future	1317.88	1315.8920	1317.8780	1315.8920	79.00
04/11/2025	ALBI On 07-May-26			Index Future	1342.13	1340.1100	1342.1320	1340.1100	0.00
04/11/2025	ALBI On 06-August-26			Index Future	1366.21	1364.1470	1366.2080	1364.1470	0.00
04/11/2025	ALBI On 05-November-26			Index Future	1390.52	1388.4130	1390.5150	1388.4130	0.00
04/11/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C030 On 31-January-30			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
04/11/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/11/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
04/11/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/11/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C446 On 31-March-46			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
04/11/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	ES33 On 06-November-25			Bond Future	9.39	90.5808	90.8154	90.5808	0.00
04/11/2025	ES33 On 06-November-25	12.01	Call	Bond Future	12165	12	12	12	0.00
04/11/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
04/11/2025	ES33 On 05-February-26			Bond Future	9.49	92.2355	92.4745	92.2355	0.00
04/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	9279	9	9	9	0.00
04/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
04/11/2025	ES33 On 07-May-26			Bond Future	9.57	90.1606	90.4041	90.1606	0.00
04/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	9524	9	10	9	0.00
04/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
04/11/2025	ES33 On 06-August-26			Bond Future	9.68	91.8145	92.0627	91.8145	0.00
04/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	10194	10	10	10	0.00
04/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
04/11/2025	ES33 On 05-November-26			Bond Future	9.79	89.6549	89.9078	89.6549	0.00
04/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	4579	4	5	4	0.00
04/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
04/11/2025	ES42 On 06-November-25			Bond Future	10.05	87.6463	88.0130	87.6463	0.00
04/11/2025	ES42 On 06-November-25	12.39	Call	Bond Future	14679	14	15	14	0.00
04/11/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
04/11/2025	ES42 On 05-February-26			Bond Future	10.13	89.2474	89.6208	89.2474	0.00
04/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	11021	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
04/11/2025	ES42 On 07-May-26			Bond Future	10.21	86.6466	87.0270	86.6466	0.00
04/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	12386	12	12	12	0.00
04/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
04/11/2025	ES42 On 06-August-26			Bond Future	10.30	88.2352	88.6229	88.2352	0.00
04/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	14149	14	14	14	0.00
04/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
04/11/2025	ES42 On 05-November-26			Bond Future	10.40	85.5406	85.9353	85.5406	0.00
04/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	7971	8	8	8	0.00
04/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
04/11/2025	GOVI On 06-November-25			GOVI	1271.04	1269.3230	1271.0370	1269.3230	100.00
04/11/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1590370	157	159	157	0.00
04/11/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
04/11/2025	GOVI On 05-February-26			GOVI	1293.95	1292.1980	1293.9450	1292.1980	602.00
04/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1439450	142	144	142	0.00
04/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
04/11/2025	GOVI On 07-May-26			GOVI	1317.76	1315.9800	1317.7590	1315.9800	42.00
04/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1407590	139	141	139	0.00
04/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
04/11/2025	GOVI On 06-August-26			GOVI	1341.40	1339.5840	1341.3980	1339.5840	0.00
04/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1523980	151	152	151	0.00
04/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
04/11/2025	GOVI On 05-November-26			GOVI	1365.26	1363.4130	1365.2630	1363.4130	0.00
04/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	882630	86	88	86	0.00
04/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
04/11/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/11/2025	I258 On 06-November-25			Bond Future	116.11	116.4915	116.1104	116.4915	0.00
04/11/2025	I258 On 06-November-25	112.39	Call	Bond Future	3720	4	4	4	0.00
04/11/2025	I258 On 06-November-25	112.39	Put	Bond Future	0	0	0	0	0.00
04/11/2025	I258 On 05-February-26			Bond Future	115.42	115.8045	115.4166	115.8045	0.00
04/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	4188	5	4	5	0.00
04/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	421	0	0	0	0.00
04/11/2025	I258 On 07-May-26			Bond Future	117.57	117.9635	117.5684	117.9635	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
04/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	4779	5	5	5	0.00
04/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	941	1	1	1	0.00
04/11/2025	I258 On 06-August-26			Bond Future	116.87	117.2678	116.8657	117.2678	0.00
04/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	5334	6	5	6	0.00
04/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	1419	1	1	1	0.00
04/11/2025	I258 On 05-November-26			Bond Future	118.94	119.3535	118.9445	119.3535	0.00
04/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	5844	6	6	6	0.00
04/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	1849	2	2	2	0.00
04/11/2025	IGOV On 06-November-25			Index Future	403.35	403.7070	403.3490	403.7070	8.00
04/11/2025	IGOV On 05-February-26			Index Future	410.72	411.0830	410.7190	411.0830	242.00
04/11/2025	IGOV On 07-May-26			Index Future	418.38	418.7470	418.3760	418.7470	8.00
04/11/2025	IGOV On 06-August-26			Index Future	425.98	426.3550	425.9790	426.3550	0.00
04/11/2025	IGOV On 05-November-26			Index Future	433.65	434.0340	433.6520	434.0340	0.00
04/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/11/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
04/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
04/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
04/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
04/11/2025	R033 On 06-November-25			Bond Future	8.47	109.5064	109.3957	109.5064	20,819.00
04/11/2025	R033 On 06-November-25	10.33	Call	Bond Future	9940	10	10	10	0.00
04/11/2025	R033 On 06-November-25	10.33	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
04/11/2025	R033 On 05-February-26			Bond Future	8.53	111.4796	111.3670	111.4796	14,967.00
04/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	10163	10	10	10	0.00
04/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	6	0	0	0	0.00
04/11/2025	R033 On 07-May-26			Bond Future	8.58	108.4879	108.3732	108.4879	0.00
04/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	9167	9	9	9	0.00
04/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	82	0	0	0	0.00
04/11/2025	R033 On 06-August-26			Bond Future	8.65	110.4523	110.3359	110.4523	0.00
04/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	8239	8	8	8	0.00
04/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	357	0	0	0	0.00
04/11/2025	R033 On 05-November-26			Bond Future	8.73	107.3513	107.2331	107.3513	0.00
04/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	4552	5	5	5	0.00
04/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1596	2	2	2	0.00
04/11/2025	R035 On 06-November-25			Bond Future	8.82	102.0019	102.0691	102.0019	15,267.00
04/11/2025	R035 On 06-November-25	11.20	Call	Bond Future	13558	13	14	13	0.00
04/11/2025	R035 On 06-November-25	11.95	Call	Bond Future	17324	17	17	17	0.00
04/11/2025	R035 On 06-November-25	11.45	Call	Bond Future	14839	15	15	15	0.00
04/11/2025	R035 On 06-November-25	10.95	Call	Bond Future	12252	12	12	12	250.00
04/11/2025	R035 On 06-November-25	10.30	Call	Bond Future	8730	9	9	9	0.00
04/11/2025	R035 On 06-November-25	10.68	Call	Bond Future	10811	11	11	11	0.00
04/11/2025	R035 On 06-November-25	10.50	Call	Bond Future	9833	10	10	10	0.00
04/11/2025	R035 On 06-November-25	10.15	Call	Bond Future	7890	8	8	8	0.00
04/11/2025	R035 On 06-November-25	9.77	Call	Bond Future	5718	6	6	6	250.00
04/11/2025	R035 On 06-November-25	11.00	Call	Bond Future	12515	12	13	12	0.00
04/11/2025	R035 On 06-November-25	10.44	Call	Bond Future	9504	9	10	9	0.00
04/11/2025	R035 On 06-November-25	10.94	Call	Bond Future	12199	12	12	12	0.00
04/11/2025	R035 On 06-November-25	11.99	Call	Bond Future	17519	17	18	17	0.00
04/11/2025	R035 On 06-November-25	10.08	Call	Bond Future	7495	7	7	7	0.00
04/11/2025	R035 On 06-November-25	10.58	Call	Bond Future	10269	10	10	10	0.00
04/11/2025	R035 On 06-November-25	11.67	Call	Bond Future	15945	16	16	16	0.00
04/11/2025	R035 On 06-November-25	9.91	Call	Bond Future	6526	6	7	6	0.00
04/11/2025	R035 On 06-November-25	10.41	Call	Bond Future	9339	9	9	9	0.00
04/11/2025	R035 On 06-November-25	11.43	Call	Bond Future	14737	15	15	15	0.00
04/11/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	2,000.00
04/11/2025	R035 On 06-November-25	10.41	Put	Bond Future	0	0	0	0	0.00

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04/11/2025	R035 On 06-November-25	9.91	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
04/11/2025	R035 On 06-November-25	10.58	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
04/11/2025	R035 On 06-November-25	10.44	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R035 On 06-November-25	10.94	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R035 On 06-November-25	10.15	Put	Bond Future	0	0	0	0	250.00
04/11/2025	R035 On 06-November-25	9.77	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R035 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	250.00
04/11/2025	R035 On 06-November-25	10.68	Put	Bond Future	0	0	0	0	8,500.00
04/11/2025	R035 On 06-November-25	10.30	Put	Bond Future	0	0	0	0	50.00
04/11/2025	R035 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	250.00
04/11/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
04/11/2025	R035 On 06-November-25	11.20	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R035 On 05-February-26			Bond Future	8.89	103.8398	103.9084	103.8398	82,947.00
04/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	10814	11	11	11	0.00
04/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	11911	12	12	12	0.00
04/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	7473	7	7	7	250.00
04/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	12786	13	13	13	0.00
04/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	10179	10	10	10	0.00
04/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	8946	9	9	9	2,000.00
04/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	11599	12	12	12	2,000.00
04/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	18967	19	19	19	0.00
04/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	2612	3	3	3	0.00
04/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1165	1	1	1	0.00
04/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	4562	5	5	5	0.00
04/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	692	1	1	1	350.00
04/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	2146	2	2	2	0.00
04/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	617	1	1	1	350.00
04/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	2226	2	2	2	0.00
04/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	90	0	0	0	350.00
04/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	425	0	0	0	16,000.00

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04/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	1398	1	1	1	0.00
04/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
04/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	1	0	0	0	0.00
04/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
04/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	6	0	0	0	0.00
04/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
04/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R035 On 07-May-26			Bond Future	8.94	101.2480	101.3178	101.2480	31,963.00
04/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	10667	11	11	11	0.00
04/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	9635	10	10	10	0.00
04/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	7033	7	7	7	0.00
04/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	4440	4	4	4	250.00
04/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	4534	4	5	4	200.00
04/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	9894	10	10	10	0.00
04/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	7293	7	7	7	0.00
04/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	4771	5	5	5	350.00
04/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	9531	9	10	9	0.00
04/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	6930	7	7	7	0.00
04/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	94	0	0	0	250.00
04/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	387	0	0	0	0.00
04/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	19	0	0	0	250.00
04/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	76	0	0	0	350.00
04/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	322	0	0	0	0.00
04/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	15	0	0	0	350.00
04/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	89	0	0	0	200.00
04/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	368	0	0	0	0.00
04/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	18	0	0	0	200.00
04/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	9	0	0	0	0.00
04/11/2025	R035 On 06-August-26			Bond Future	9.01	103.0818	103.1531	103.0818	56.00
04/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	11108	11	11	11	0.00
04/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	6977	7	7	7	0.00
04/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	2776	3	3	3	250.00
04/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	4680	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	2495	2	2	2	200.00
04/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	6545	6	7	6	0.00
04/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	4300	4	4	4	0.00
04/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	784	1	1	1	200.00
04/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1821	2	2	2	0.00
04/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	293	0	0	0	200.00
04/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	664	1	1	1	250.00
04/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1582	2	2	2	0.00
04/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	244	0	0	0	250.00
04/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	36	0	0	0	0.00
04/11/2025	R035 On 05-November-26			Bond Future	9.09	100.3918	100.4647	100.3918	0.00
04/11/2025	R035 On 05-November-26	10.03	Call	Bond Future	5794	6	6	6	0.00
04/11/2025	R035 On 05-November-26	10.03	Put	Bond Future	637	1	1	1	0.00
04/11/2025	R038 On 06-November-25			Bond Future	9.37	111.9012	112.1023	111.9012	2,851.00
04/11/2025	R038 On 06-November-25	11.24	Call	Bond Future	13283	13	13	13	0.00
04/11/2025	R038 On 06-November-25	10.98	Call	Bond Future	11575	11	12	11	1,770.00
04/11/2025	R038 On 06-November-25	12.33	Call	Bond Future	19995	20	20	20	0.00
04/11/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00
04/11/2025	R038 On 06-November-25	10.98	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R038 On 06-November-25	11.24	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R038 On 05-February-26			Bond Future	9.45	113.9175	114.1224	113.9175	3,763.00
04/11/2025	R038 On 05-February-26	11.44	Call	Bond Future	13837	14	14	14	0.00
04/11/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R038 On 07-May-26			Bond Future	9.52	110.5293	110.7380	110.5293	2,395.00
04/11/2025	R038 On 07-May-26	11.40	Call	Bond Future	12902	13	13	13	0.00
04/11/2025	R038 On 07-May-26	11.40	Put	Bond Future	13	0	0	0	0.00
04/11/2025	R038 On 06-August-26			Bond Future	9.60	112.5306	112.7433	112.5306	0.00
04/11/2025	R038 On 06-August-26	11.77	Call	Bond Future	14431	14	14	14	0.00
04/11/2025	R038 On 06-August-26	11.77	Put	Bond Future	44	0	0	0	0.00
04/11/2025	R038 On 05-November-26			Bond Future	9.69	109.0248	109.2416	109.0248	0.00
04/11/2025	R038 On 05-November-26	10.72	Call	Bond Future	7758	8	8	8	0.00
04/11/2025	R038 On 05-November-26	10.72	Put	Bond Future	722	1	1	1	0.00
04/11/2025	R053 On 06-November-25			Bond Future	9.80	118.0558	118.6061	118.0558	28,843.00
04/11/2025	R053 On 06-November-25	11.76	Call	Bond Future	18392	18	18	18	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
04/11/2025	R053 On 06-November-25	11.76	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R053 On 05-February-26			Bond Future	9.87	120.1829	120.7434	120.1829	27,517.00
04/11/2025	R053 On 05-February-26	11.49	Call	Bond Future	15412	15	15	15	0.00
04/11/2025	R053 On 05-February-26	11.49	Put	Bond Future	2	0	0	0	0.00
04/11/2025	R053 On 07-May-26			Bond Future	9.93	116.5330	117.1038	116.5330	12,035.00
04/11/2025	R053 On 07-May-26	11.69	Call	Bond Future	16366	16	16	16	0.00
04/11/2025	R053 On 07-May-26	11.69	Put	Bond Future	38	0	0	0	0.00
04/11/2025	R053 On 06-August-26			Bond Future	10.00	118.6430	119.2243	118.6430	0.00
04/11/2025	R053 On 06-August-26	12.28	Call	Bond Future	20173	20	20	20	0.00
04/11/2025	R053 On 06-August-26	12.28	Put	Bond Future	60	0	0	0	0.00
04/11/2025	R053 On 05-November-26			Bond Future	10.08	114.8663	115.4583	114.8663	0.00
04/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	11639	11	12	11	0.00
04/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	957	1	1	1	0.00
04/11/2025	R186 On 06-November-25			Bond Future	7.39	107.3506	107.3454	107.3506	65,954.00
04/11/2025	R186 On 06-November-25	8.13	Call	Bond Future	795	1	1	1	0.00
04/11/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
04/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	80	0	0	0	0.00
04/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	80	0	0	0	0.00
04/11/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
04/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	112	0	0	0	0.00
04/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	112	0	0	0	0.00
04/11/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
04/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	93	0	0	0	0.00
04/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	93	0	0	0	0.00
04/11/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
04/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	53	0	0	0	0.00
04/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	53	0	0	0	0.00
04/11/2025	R202 On 06-November-25			Bond Future	284.36	285.0623	284.3556	285.0623	511.00
04/11/2025	R202 On 06-November-25	275.64	Call	Bond Future	8716	9	9	9	0.00
04/11/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R202 On 05-February-26			Bond Future	284.20	284.9195	284.2002	284.9195	565.00
04/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	6380	7	6	7	0.00
04/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	R202 On 07-May-26			Bond Future	289.50	290.2316	289.4989	290.2316	460.00
04/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	11949	13	12	13	0.00
04/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R202 On 06-August-26			Bond Future	289.38	290.1286	289.3829	290.1286	0.00
04/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	10523	11	11	11	0.00
04/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R202 On 05-November-26			Bond Future	294.53	295.2918	294.5337	295.2918	0.00
04/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	14074	15	14	15	0.00
04/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R209 On 06-November-25			Bond Future	9.09	81.7709	81.8618	81.7709	5,625.00
04/11/2025	R209 On 06-November-25	11.27	Call	Bond Future	11433	11	11	11	0.00
04/11/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R209 On 05-February-26			Bond Future	9.16	83.2444	83.3370	83.2444	33,723.00
04/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	9326	9	9	9	0.00
04/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R209 On 07-May-26			Bond Future	9.22	81.6249	81.7193	81.6249	6,358.00
04/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	9562	9	10	9	0.00
04/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	13	0	0	0	0.00
04/11/2025	R209 On 06-August-26			Bond Future	9.29	83.1031	83.1995	83.1031	2,732.00
04/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	10570	10	11	10	0.00
04/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	37	0	0	0	0.00
04/11/2025	R209 On 05-November-26			Bond Future	9.37	81.4125	81.5107	81.4125	0.00
04/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	5563	5	6	5	0.00
04/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	639	1	1	1	0.00
04/11/2025	R210 On 06-November-25			Bond Future	254.20	254.2898	254.2029	254.2898	851.00
04/11/2025	R210 On 06-November-25	252.14	Call	Bond Future	2063	2	2	2	0.00
04/11/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R210 On 05-February-26			Bond Future	258.85	258.9350	258.8469	258.9350	289.00
04/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5747	6	6	6	0.00
04/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R210 On 07-May-26			Bond Future	260.19	260.2794	260.1895	260.2794	918.00
04/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4790	5	5	5	0.00
04/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R210 On 06-August-26			Bond Future	264.97	265.0566	264.9659	265.0566	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
04/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5126	5	5	5	0.00
04/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R210 On 05-November-26			Bond Future	266.14	266.2363	266.1449	266.2363	0.00
04/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12815	13	13	13	0.00
04/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R213 On 06-November-25			Bond Future	8.02	97.1755	97.0529	97.1755	80,141.00
04/11/2025	R213 On 06-November-25	10.05	Call	Bond Future	7983	8	8	8	0.00
04/11/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R213 On 05-February-26			Bond Future	8.06	98.9265	98.8018	98.9265	4,252.00
04/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	6932	7	7	7	0.00
04/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R213 On 07-May-26			Bond Future	8.10	97.1956	97.0686	97.1956	64,746.00
04/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6230	6	6	6	0.00
04/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	6	0	0	0	0.00
04/11/2025	R213 On 06-August-26			Bond Future	8.15	98.9562	98.8272	98.9562	0.00
04/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	5447	6	5	6	0.00
04/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	36	0	0	0	0.00
04/11/2025	R213 On 05-November-26			Bond Future	8.22	97.1450	97.0140	97.1450	0.00
04/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	2425	3	2	3	0.00
04/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	601	1	1	1	0.00
04/11/2025	R214 On 06-November-25			Bond Future	9.71	75.6191	75.9440	75.6191	6,415.00
04/11/2025	R214 On 06-November-25	11.64	Call	Bond Future	11012	11	11	11	0.00
04/11/2025	R214 On 06-November-25	11.64	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R214 On 05-February-26			Bond Future	9.79	76.9816	77.3125	76.9816	9,590.00
04/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	8541	8	9	8	0.00
04/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	3	0	0	0	0.00
04/11/2025	R214 On 07-May-26			Bond Future	9.85	75.1005	75.4375	75.1005	30,856.00
04/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	9520	9	10	9	0.00
04/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	26	0	0	0	0.00
04/11/2025	R214 On 06-August-26			Bond Future	9.93	76.4607	76.8041	76.4607	0.00
04/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	11235	11	11	11	0.00
04/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	57	0	0	0	0.00
04/11/2025	R214 On 05-November-26			Bond Future	10.01	74.5076	74.8571	74.5076	0.00
04/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	6259	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	753	1	1	1	0.00
04/11/2025	R248 On 06-November-25			Bond Future	9.90	91.0455	91.4604	91.0455	50,985.00
04/11/2025	R248 On 06-November-25	11.74	Call	Bond Future	13218	13	13	13	0.00
04/11/2025	R248 On 06-November-25	11.74	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R248 On 05-February-26			Bond Future	9.97	92.6860	93.1085	92.6860	212,033.00
04/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	10805	10	11	10	0.00
04/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	1768	2	2	2	1,400.00
04/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	4285	4	4	4	0.00
04/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	469	0	0	0	1,400.00
04/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	728	1	1	1	12,500.00
04/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	3391	4	3	4	0.00
04/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	1544	2	2	2	0.00
04/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	4416	5	4	5	0.00
04/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	334	0	0	0	1,400.00
04/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	4	0	0	0	0.00
04/11/2025	R248 On 07-May-26			Bond Future	10.04	89.9524	90.3825	89.9524	37,542.00
04/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	11940	12	12	12	0.00
04/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	38	0	0	0	0.00
04/11/2025	R248 On 06-August-26			Bond Future	10.12	91.5814	92.0197	91.5814	0.00
04/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	15218	15	15	15	0.00
04/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	48	0	0	0	0.00
04/11/2025	R248 On 05-November-26			Bond Future	10.20	88.7526	89.1988	88.7526	0.00
04/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	8739	8	9	8	0.00
04/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	765	1	1	1	0.00
04/11/2025	R2R9 On 06-November-25			Bond Future	103.52	103.3246	103.5208	103.3246	0.00
04/11/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	2361	2	2	2	0.00
04/11/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R2R9 On 05-February-26			Bond Future	105.39	105.1864	105.3863	105.1864	0.00
04/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	3019	3	3	3	0.00
04/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	622	1	1	1	0.00
04/11/2025	R2R9 On 07-May-26			Bond Future	102.35	102.1429	102.3465	102.1429	0.00
04/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	3608	3	4	3	0.00
04/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	1172	1	1	1	0.00
04/11/2025	R2R9 On 06-August-26			Bond Future	104.20	103.9923	104.1999	103.9923	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
04/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	4105	4	4	4	0.00
04/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	1645	2	2	2	0.00
04/11/2025	R2R9 On 05-November-26			Bond Future	101.05	100.8407	101.0522	100.8407	0.00
04/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	4547	4	5	4	0.00
04/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	2055	2	2	2	0.00
04/11/2025	R4R2 On 06-November-25			Bond Future	103.70	103.3257	103.7025	103.3257	0.00
04/11/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	2123	2	2	2	0.00
04/11/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	0	0	0	0	0.00
04/11/2025	R4R2 On 05-February-26			Bond Future	105.57	105.1874	105.5713	105.1874	0.00
04/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	2950	3	3	3	0.00
04/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	808	1	1	1	0.00
04/11/2025	R4R2 On 07-May-26			Bond Future	102.41	102.0179	102.4088	102.0179	0.00
04/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	3614	3	4	3	0.00
04/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	1436	2	1	2	0.00
04/11/2025	R4R2 On 06-August-26			Bond Future	104.26	103.8650	104.2633	103.8650	0.00
04/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	4171	4	4	4	0.00
04/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	1968	2	2	2	0.00
04/11/2025	R4R2 On 05-November-26			Bond Future	100.99	100.5851	100.9907	100.5851	0.00
04/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	4660	4	5	4	0.00
04/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	2430	3	2	3	0.00
04/11/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/11/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00