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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 06/11/2025 TO: 06/11/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	2029 On 06-November-25			Bond Future	142.07	142.0622	142.0689	142.0622	0.00
06/11/2025	2029 On 06-November-25	139.79	Call	Bond Future	2279	2	2	2	0.00
06/11/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2029 On 05-February-26			Bond Future	144.64	144.6582	144.6419	144.6582	1,833.00
06/11/2025	2029 On 05-February-26	140.11	Call	Bond Future	4532	5	5	5	0.00
06/11/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2029 On 07-May-26			Bond Future	145.88	145.8928	145.8762	145.8928	2,542.00
06/11/2025	2029 On 07-May-26	141.82	Call	Bond Future	4056	4	4	4	0.00
06/11/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2029 On 06-August-26			Bond Future	148.56	148.5724	148.5560	148.5724	0.00
06/11/2025	2029 On 06-August-26	144.10	Call	Bond Future	4456	4	4	4	0.00
06/11/2025	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
06/11/2025	2029 On 05-November-26			Bond Future	149.72	149.7336	149.7173	149.7336	0.00
06/11/2025	2029 On 05-November-26	147.56	Call	Bond Future	2157	2	2	2	0.00
06/11/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2030 On 06-November-25			Bond Future	7.68	103.2832	103.3556	103.2832	0.00
06/11/2025	2030 On 06-November-25	9.54	Call	Bond Future	6389	6	6	6	0.00
06/11/2025	2030 On 06-November-25	9.22	Call	Bond Future	5325	5	5	5	0.00
06/11/2025	2030 On 06-November-25	10.08	Call	Bond Future	8150	8	8	8	0.00
06/11/2025	2030 On 06-November-25	8.72	Call	Bond Future	3635	4	4	4	0.00
06/11/2025	2030 On 06-November-25	9.72	Call	Bond Future	6980	7	7	7	0.00
06/11/2025	2030 On 06-November-25	9.72	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2030 On 06-November-25	9.22	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2030 On 06-November-25	9.54	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2030 On 06-November-25	8.72	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2030 On 05-February-26			Bond Future	7.70	101.1369	101.2108	101.1369	164,635.00
06/11/2025	2030 On 05-February-26	9.49	Call	Bond Future	5832	6	6	6	0.00
06/11/2025	2030 On 05-February-26	9.49	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2030 On 07-May-26			Bond Future	7.73	102.9983	103.0735	102.9983	5,220.00
06/11/2025	2030 On 07-May-26	9.39	Call	Bond Future	5148	5	5	5	0.00
06/11/2025	2030 On 07-May-26	7.71	Call	Bond Future	810	1	1	1	1,000.00
06/11/2025	2030 On 07-May-26	7.92	Call	Bond Future	1157	1	1	1	0.00
06/11/2025	2030 On 07-May-26	7.21	Call	Bond Future	312	0	0	0	1,000.00
06/11/2025	2030 On 07-May-26	7.71	Put	Bond Future	873	1	1	1	0.00
06/11/2025	2030 On 07-May-26	7.92	Put	Bond Future	550	1	1	1	1,000.00
06/11/2025	2030 On 07-May-26	7.21	Put	Bond Future	1992	2	2	2	0.00
06/11/2025	2030 On 07-May-26	9.39	Put	Bond Future	3	0	0	0	0.00
06/11/2025	2030 On 06-August-26			Bond Future	7.77	100.8557	100.9325	100.8557	338.00
06/11/2025	2030 On 06-August-26	9.22	Call	Bond Future	4256	4	4	4	0.00
06/11/2025	2030 On 06-August-26	7.21	Call	Bond Future	421	0	0	0	1,000.00
06/11/2025	2030 On 06-August-26	7.71	Call	Bond Future	885	1	1	1	1,000.00
06/11/2025	2030 On 06-August-26	8.06	Call	Bond Future	1424	1	1	1	0.00
06/11/2025	2030 On 06-August-26	8.06	Put	Bond Future	569	1	1	1	1,000.00
06/11/2025	2030 On 06-August-26	7.71	Put	Bond Future	1077	1	1	1	0.00
06/11/2025	2030 On 06-August-26	7.21	Put	Bond Future	2131	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	2030 On 06-August-26	9.22	Put	Bond Future	27	0	0	0	0.00
06/11/2025	2030 On 05-November-26			Bond Future	7.82	102.6269	102.7054	102.6269	0.00
06/11/2025	2030 On 05-November-26	8.39	Call	Bond Future	2001	2	2	2	0.00
06/11/2025	2030 On 05-November-26	8.39	Put	Bond Future	411	0	0	0	0.00
06/11/2025	2031 On 06-November-25			Bond Future	112.61	112.6221	112.6093	112.6221	0.00
06/11/2025	2031 On 06-November-25	109.69	Call	Bond Future	2919	3	3	3	0.00
06/11/2025	2031 On 06-November-25	109.69	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2031 On 05-February-26			Bond Future	112.38	112.2903	112.3826	112.2903	1,013.00
06/11/2025	2031 On 05-February-26	111.76	Call	Bond Future	854	1	1	1	0.00
06/11/2025	2031 On 05-February-26	111.76	Put	Bond Future	232	0	0	0	0.00
06/11/2025	2031 On 07-May-26			Bond Future	114.48	114.3838	114.4778	114.3838	736.00
06/11/2025	2031 On 07-May-26	113.84	Call	Bond Future	1015	1	1	1	0.00
06/11/2025	2031 On 07-May-26	113.84	Put	Bond Future	377	0	0	0	0.00
06/11/2025	2031 On 06-August-26			Bond Future	114.15	114.0560	114.1520	114.0560	680.00
06/11/2025	2031 On 06-August-26	113.81	Call	Bond Future	934	1	1	1	0.00
06/11/2025	2031 On 06-August-26	113.81	Put	Bond Future	592	1	1	1	0.00
06/11/2025	2031 On 05-November-26			Bond Future	116.18	116.0861	116.1841	116.0861	0.00
06/11/2025	2031 On 05-November-26	111.49	Call	Bond Future	4700	5	5	5	0.00
06/11/2025	2031 On 05-November-26	111.49	Put	Bond Future	6	0	0	0	0.00
06/11/2025	2032 On 06-November-25			Bond Future	8.25	100.8123	100.9372	100.8123	0.00
06/11/2025	2032 On 06-November-25	10.42	Call	Bond Future	9941	10	10	10	0.00
06/11/2025	2032 On 06-November-25	9.40	Call	Bond Future	5430	5	5	5	0.00
06/11/2025	2032 On 06-November-25	9.90	Call	Bond Future	7676	8	8	8	0.00
06/11/2025	2032 On 06-November-25	10.89	Call	Bond Future	11929	12	12	12	0.00
06/11/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2032 On 06-November-25	9.90	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2032 On 06-November-25	9.40	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2032 On 06-November-25	10.42	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2032 On 05-February-26			Bond Future	8.31	102.6294	102.7318	102.6294	123,108.00
06/11/2025	2032 On 05-February-26	10.16	Call	Bond Future	8301	8	8	8	0.00
06/11/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2032 On 07-May-26			Bond Future	8.35	100.3582	100.4623	100.3582	38,369.00
06/11/2025	2032 On 07-May-26	10.14	Call	Bond Future	7765	8	8	8	0.00
06/11/2025	2032 On 07-May-26	10.14	Put	Bond Future	7	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	2032 On 06-August-26			Bond Future	8.41	102.1767	102.2831	102.1767	0.00
06/11/2025	2032 On 06-August-26	10.12	Call	Bond Future	7204	7	7	7	0.00
06/11/2025	2032 On 06-August-26	10.12	Put	Bond Future	38	0	0	0	0.00
06/11/2025	2032 On 05-November-26			Bond Future	8.48	99.8139	99.9224	99.8139	0.00
06/11/2025	2032 On 05-November-26	9.16	Call	Bond Future	3442	3	3	3	0.00
06/11/2025	2032 On 05-November-26	9.16	Put	Bond Future	630	1	1	1	0.00
06/11/2025	2033 On 06-November-25			Bond Future	135.72	135.7380	135.7242	135.7380	0.00
06/11/2025	2033 On 06-November-25	133.14	Call	Bond Future	2584	3	3	3	0.00
06/11/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2033 On 05-February-26			Bond Future	138.20	138.2185	138.2046	138.2185	2,694.00
06/11/2025	2033 On 05-February-26	132.88	Call	Bond Future	5325	5	5	5	0.00
06/11/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2033 On 07-May-26			Bond Future	139.22	139.2306	139.2164	139.2306	11,412.00
06/11/2025	2033 On 07-May-26	135.16	Call	Bond Future	4056	4	4	4	0.00
06/11/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2033 On 06-August-26			Bond Future	141.77	141.7879	141.7739	141.7879	0.00
06/11/2025	2033 On 06-August-26	134.25	Call	Bond Future	7524	8	8	8	0.00
06/11/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2033 On 05-November-26			Bond Future	142.71	142.7246	142.7107	142.7246	0.00
06/11/2025	2033 On 05-November-26	137.26	Call	Bond Future	5451	5	5	5	0.00
06/11/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2037 On 06-November-25			Bond Future	9.19	97.3153	97.5871	97.3153	0.00
06/11/2025	2037 On 06-November-25	11.63	Call	Bond Future	14580	14	15	14	0.00
06/11/2025	2037 On 06-November-25	10.50	Call	Bond Future	8241	8	8	8	0.00
06/11/2025	2037 On 06-November-25	11.00	Call	Bond Future	11128	11	11	11	0.00
06/11/2025	2037 On 06-November-25	12.16	Call	Bond Future	17333	17	17	17	0.00
06/11/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2037 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2037 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2037 On 06-November-25	11.63	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2037 On 05-February-26			Bond Future	9.28	94.8109	94.9517	94.8109	115,716.00
06/11/2025	2037 On 05-February-26	11.20	Call	Bond Future	11538	11	12	11	0.00
06/11/2025	2037 On 05-February-26	12.27	Call	Bond Future	17130	17	17	17	0.00
06/11/2025	2037 On 05-February-26	10.90	Call	Bond Future	9871	10	10	10	1,970.00

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06/11/2025	2037 On 05-February-26	11.86	Call	Bond Future	15051	15	15	15	0.00
06/11/2025	2037 On 05-February-26	11.36	Call	Bond Future	12409	12	12	12	0.00
06/11/2025	2037 On 05-February-26	10.65	Call	Bond Future	8449	8	8	8	0.00
06/11/2025	2037 On 05-February-26	12.73	Call	Bond Future	19374	19	19	19	0.00
06/11/2025	2037 On 05-February-26	11.40	Call	Bond Future	12625	12	13	12	1,030.00
06/11/2025	2037 On 05-February-26	9.65	Call	Bond Future	2853	3	3	3	0.00
06/11/2025	2037 On 05-February-26	10.10	Call	Bond Future	5262	5	5	5	0.00
06/11/2025	2037 On 05-February-26	10.10	Put	Bond Future	72	0	0	0	11,500.00
06/11/2025	2037 On 05-February-26	9.65	Put	Bond Future	451	0	0	0	11,500.00
06/11/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
06/11/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2037 On 05-February-26	10.65	Put	Bond Future	4	0	0	0	0.00
06/11/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
06/11/2025	2037 On 05-February-26	10.90	Put	Bond Future	1	0	0	0	0.00
06/11/2025	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2037 On 07-May-26			Bond Future	9.35	96.5558	96.6992	96.5558	87,488.00
06/11/2025	2037 On 07-May-26	11.32	Call	Bond Future	11627	11	12	11	0.00
06/11/2025	2037 On 07-May-26	12.40	Call	Bond Future	17152	17	17	17	0.00
06/11/2025	2037 On 07-May-26	10.95	Call	Bond Future	9627	9	10	9	142.00
06/11/2025	2037 On 07-May-26	9.49	Call	Bond Future	2415	2	2	2	1,500.00
06/11/2025	2037 On 07-May-26	10.06	Call	Bond Future	4859	5	5	5	0.00
06/11/2025	2037 On 07-May-26	9.00	Call	Bond Future	1119	1	1	1	1,500.00
06/11/2025	2037 On 07-May-26	9.49	Put	Bond Future	1492	2	1	2	0.00
06/11/2025	2037 On 07-May-26	10.06	Put	Bond Future	413	0	0	0	1,500.00
06/11/2025	2037 On 07-May-26	9.00	Put	Bond Future	3375	3	3	3	0.00
06/11/2025	2037 On 07-May-26	12.40	Put	Bond Future	0	0	0	0	142.00
06/11/2025	2037 On 07-May-26	10.95	Put	Bond Future	32	0	0	0	0.00
06/11/2025	2037 On 07-May-26	11.32	Put	Bond Future	10	0	0	0	0.00
06/11/2025	2037 On 06-August-26			Bond Future	9.43	94.0457	94.1920	94.0457	2,539.00
06/11/2025	2037 On 06-August-26	11.71	Call	Bond Future	13035	13	13	13	0.00
06/11/2025	2037 On 06-August-26	11.30	Call	Bond Future	10938	11	11	11	0.00
06/11/2025	2037 On 06-August-26	10.70	Call	Bond Future	7839	8	8	8	0.00
06/11/2025	2037 On 06-August-26	10.02	Call	Bond Future	4572	4	5	4	2,541.00

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06/11/2025	2037 On 06-August-26	10.70	Put	Bond Future	263	0	0	0	2,541.00
06/11/2025	2037 On 06-August-26	10.02	Put	Bond Future	933	1	1	1	0.00
06/11/2025	2037 On 06-August-26	11.30	Put	Bond Future	78	0	0	0	2,541.00
06/11/2025	2037 On 06-August-26	11.71	Put	Bond Future	30	0	0	0	0.00
06/11/2025	2037 On 05-November-26			Bond Future	9.51	95.6969	95.8459	95.6969	0.00
06/11/2025	2037 On 05-November-26	10.62	Call	Bond Future	7146	7	7	7	0.00
06/11/2025	2037 On 05-November-26	10.83	Call	Bond Future	8145	8	8	8	0.00
06/11/2025	2037 On 05-November-26	10.23	Call	Bond Future	5397	5	5	5	0.00
06/11/2025	2037 On 05-November-26	9.46	Call	Bond Future	2704	3	3	3	4,490.00
06/11/2025	2037 On 05-November-26	10.23	Put	Bond Future	1068	1	1	1	4,490.00
06/11/2025	2037 On 05-November-26	9.46	Put	Bond Future	2987	3	3	3	0.00
06/11/2025	2037 On 05-November-26	10.83	Put	Bond Future	433	0	0	0	4,490.00
06/11/2025	2037 On 05-November-26	10.62	Put	Bond Future	598	1	1	1	0.00
06/11/2025	2038 On 06-November-25			Bond Future	147.22	147.0106	147.2199	147.0106	0.00
06/11/2025	2038 On 06-November-25	143.88	Call	Bond Future	3340	3	3	3	0.00
06/11/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2038 On 05-February-26			Bond Future	147.82	147.5273	147.8167	147.5273	2,762.00
06/11/2025	2038 On 05-February-26	143.20	Call	Bond Future	4617	4	5	4	0.00
06/11/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2038 On 07-May-26			Bond Future	150.57	150.2778	150.5725	150.2778	440.00
06/11/2025	2038 On 07-May-26	144.53	Call	Bond Future	6043	6	6	6	0.00
06/11/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2038 On 06-August-26			Bond Future	151.13	150.8331	151.1337	150.8331	0.00
06/11/2025	2038 On 06-August-26	144.72	Call	Bond Future	6414	6	6	6	0.00
06/11/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2038 On 05-November-26			Bond Future	153.83	153.5188	153.8251	153.5188	0.00
06/11/2025	2038 On 05-November-26	146.31	Call	Bond Future	7515	7	8	7	0.00
06/11/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2040 On 06-November-25			Bond Future	9.62	97.5147	97.7792	97.5147	0.00
06/11/2025	2040 On 06-November-25	11.84	Call	Bond Future	14606	14	15	14	0.00
06/11/2025	2040 On 06-November-25	11.84	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2040 On 05-February-26			Bond Future	9.69	94.7634	95.0329	94.7634	89,157.00
06/11/2025	2040 On 05-February-26	11.49	Call	Bond Future	11913	12	12	12	0.00
06/11/2025	2040 On 05-February-26	10.35	Call	Bond Future	4815	5	5	5	680.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	2040 On 05-February-26	10.75	Call	Bond Future	7327	7	7	7	0.00
06/11/2025	2040 On 05-February-26	11.15	Call	Bond Future	9843	10	10	10	0.00
06/11/2025	2040 On 05-February-26	11.82	Call	Bond Future	13854	14	14	14	475.00
06/11/2025	2040 On 05-February-26	13.23	Call	Bond Future	21426	21	21	21	0.00
06/11/2025	2040 On 05-February-26	9.80	Call	Bond Future	1931	2	2	2	14,000.00
06/11/2025	2040 On 05-February-26	10.24	Call	Bond Future	4155	4	4	4	0.00
06/11/2025	2040 On 05-February-26	10.24	Put	Bond Future	256	0	0	0	14,000.00
06/11/2025	2040 On 05-February-26	9.80	Put	Bond Future	1122	1	1	1	0.00
06/11/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
06/11/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2040 On 05-February-26	11.15	Put	Bond Future	4	0	0	0	680.00
06/11/2025	2040 On 05-February-26	10.75	Put	Bond Future	27	0	0	0	8,180.00
06/11/2025	2040 On 05-February-26	10.35	Put	Bond Future	166	0	0	0	0.00
06/11/2025	2040 On 05-February-26	11.49	Put	Bond Future	1	0	0	0	0.00
06/11/2025	2040 On 07-May-26			Bond Future	9.76	96.5075	96.7818	96.5075	0.00
06/11/2025	2040 On 07-May-26	11.67	Call	Bond Future	12370	12	12	12	0.00
06/11/2025	2040 On 07-May-26	12.22	Call	Bond Future	15480	15	15	15	0.00
06/11/2025	2040 On 07-May-26	11.72	Call	Bond Future	12659	12	13	12	0.00
06/11/2025	2040 On 07-May-26	10.70	Call	Bond Future	6647	6	7	6	1,460.00
06/11/2025	2040 On 07-May-26	11.12	Call	Bond Future	9125	9	9	9	0.00
06/11/2025	2040 On 07-May-26	12.03	Call	Bond Future	14424	14	14	14	0.00
06/11/2025	2040 On 07-May-26	12.53	Call	Bond Future	17161	17	17	17	0.00
06/11/2025	2040 On 07-May-26	12.53	Put	Bond Future	1	0	0	0	0.00
06/11/2025	2040 On 07-May-26	12.03	Put	Bond Future	4	0	0	0	0.00
06/11/2025	2040 On 07-May-26	11.12	Put	Bond Future	78	0	0	0	0.00
06/11/2025	2040 On 07-May-26	11.72	Put	Bond Future	12	0	0	0	1,460.00
06/11/2025	2040 On 07-May-26	10.70	Put	Bond Future	260	0	0	0	0.00
06/11/2025	2040 On 07-May-26	12.22	Put	Bond Future	2	0	0	0	1,460.00
06/11/2025	2040 On 07-May-26	11.67	Put	Bond Future	15	0	0	0	0.00
06/11/2025	2040 On 06-August-26			Bond Future	9.85	93.7459	94.0255	93.7459	7,265.00
06/11/2025	2040 On 06-August-26	12.19	Call	Bond Future	14623	14	15	14	0.00
06/11/2025	2040 On 06-August-26	12.19	Put	Bond Future	31	0	0	0	0.00
06/11/2025	2040 On 05-November-26			Bond Future	9.93	95.3915	95.6763	95.3915	0.00
06/11/2025	2040 On 05-November-26	11.06	Call	Bond Future	8015	8	8	8	0.00
06/11/2025	2040 On 05-November-26	11.27	Call	Bond Future	9107	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	2040 On 05-November-26	10.67	Call	Bond Future	6088	6	6	6	0.00
06/11/2025	2040 On 05-November-26	9.91	Call	Bond Future	3125	3	3	3	2,300.00
06/11/2025	2040 On 05-November-26	10.67	Put	Bond Future	1185	1	1	1	2,300.00
06/11/2025	2040 On 05-November-26	9.91	Put	Bond Future	3290	3	3	3	0.00
06/11/2025	2040 On 05-November-26	11.27	Put	Bond Future	479	1	0	1	2,300.00
06/11/2025	2040 On 05-November-26	11.06	Put	Bond Future	664	1	1	1	0.00
06/11/2025	2043 On 06-November-25			Bond Future	114.95	114.8999	114.9533	114.8999	0.00
06/11/2025	2043 On 06-November-25	110.43	Call	Bond Future	4523	4	5	4	0.00
06/11/2025	2043 On 06-November-25	110.43	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2043 On 05-February-26			Bond Future	114.17	114.1844	114.1726	114.1844	0.00
06/11/2025	2043 On 05-February-26	109.66	Call	Bond Future	4586	5	5	5	0.00
06/11/2025	2043 On 05-February-26	109.66	Put	Bond Future	73	0	0	0	0.00
06/11/2025	2043 On 07-May-26			Bond Future	116.30	116.3132	116.3013	116.3132	0.00
06/11/2025	2043 On 07-May-26	111.70	Call	Bond Future	4873	5	5	5	0.00
06/11/2025	2043 On 07-May-26	111.70	Put	Bond Future	272	0	0	0	0.00
06/11/2025	2043 On 06-August-26			Bond Future	115.58	115.5885	115.5767	115.5885	0.00
06/11/2025	2043 On 06-August-26	110.88	Call	Bond Future	5190	5	5	5	0.00
06/11/2025	2043 On 06-August-26	110.88	Put	Bond Future	493	0	0	0	0.00
06/11/2025	2043 On 05-November-26			Bond Future	117.63	117.6455	117.6337	117.6455	0.00
06/11/2025	2043 On 05-November-26	112.84	Call	Bond Future	5495	6	5	6	0.00
06/11/2025	2043 On 05-November-26	112.84	Put	Bond Future	701	1	1	1	0.00
06/11/2025	2044 On 06-November-25			Bond Future	9.84	92.8755	93.3096	92.8755	0.00
06/11/2025	2044 On 06-November-25	11.88	Call	Bond Future	14021	14	14	14	0.00
06/11/2025	2044 On 06-November-25	11.25	Call	Bond Future	10087	10	10	10	0.00
06/11/2025	2044 On 06-November-25	11.75	Call	Bond Future	13235	13	13	13	0.00
06/11/2025	2044 On 06-November-25	12.00	Call	Bond Future	14735	14	15	14	0.00
06/11/2025	2044 On 06-November-25	12.25	Call	Bond Future	16190	16	16	16	0.00
06/11/2025	2044 On 06-November-25	12.20	Call	Bond Future	15902	15	16	15	0.00
06/11/2025	2044 On 06-November-25	12.20	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2044 On 06-November-25	12.25	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2044 On 06-November-25	12.00	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2044 On 06-November-25	11.75	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2044 On 06-November-25	11.25	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2044 On 06-November-25	11.88	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
06/11/2025	2044 On 05-February-26			Bond Future	9.93	90.1658	90.4095	90.1658	61,390.00
06/11/2025	2044 On 05-February-26	11.56	Call	Bond Future	11258	11	11	11	0.00
06/11/2025	2044 On 05-February-26	11.25	Call	Bond Future	9296	9	9	9	0.00
06/11/2025	2044 On 05-February-26	11.50	Call	Bond Future	10884	11	11	11	0.00
06/11/2025	2044 On 05-February-26	10.07	Call	Bond Future	2132	2	2	2	9,000.00
06/11/2025	2044 On 05-February-26	10.90	Call	Bond Future	7015	7	7	7	9,000.00
06/11/2025	2044 On 05-February-26	11.45	Call	Bond Future	10570	10	11	10	0.00
06/11/2025	2044 On 05-February-26	11.45	Put	Bond Future	3	0	0	0	9,000.00
06/11/2025	2044 On 05-February-26	10.07	Put	Bond Future	1093	1	1	1	0.00
06/11/2025	2044 On 05-February-26	10.90	Put	Bond Future	45	0	0	0	0.00
06/11/2025	2044 On 05-February-26	11.50	Put	Bond Future	2	0	0	0	4,500.00
06/11/2025	2044 On 05-February-26	11.25	Put	Bond Future	8	0	0	0	4,500.00
06/11/2025	2044 On 05-February-26	11.56	Put	Bond Future	2	0	0	0	0.00
06/11/2025	2044 On 07-May-26			Bond Future	10.01	91.8253	92.0734	91.8253	69,649.00
06/11/2025	2044 On 07-May-26	11.80	Call	Bond Future	12144	12	12	12	0.00
06/11/2025	2044 On 07-May-26	11.80	Put	Bond Future	23	0	0	0	0.00
06/11/2025	2044 On 06-August-26			Bond Future	10.09	89.1040	89.3569	89.1040	7,681.00
06/11/2025	2044 On 06-August-26	12.42	Call	Bond Future	15064	15	15	15	0.00
06/11/2025	2044 On 06-August-26	12.42	Put	Bond Future	36	0	0	0	0.00
06/11/2025	2044 On 05-November-26			Bond Future	10.18	90.6682	90.9257	90.6682	0.00
06/11/2025	2044 On 05-November-26	11.34	Call	Bond Future	8635	8	9	8	0.00
06/11/2025	2044 On 05-November-26	11.34	Put	Bond Future	682	1	1	1	0.00
06/11/2025	2046 On 06-November-25			Bond Future	126.32	126.3325	126.3201	126.3325	0.00
06/11/2025	2046 On 06-November-25	125.41	Call	Bond Future	910	1	1	1	0.00
06/11/2025	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2046 On 05-February-26			Bond Future	128.63	128.6412	128.6286	128.6412	12,410.00
06/11/2025	2046 On 05-February-26	121.65	Call	Bond Future	6979	7	7	7	0.00
06/11/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2046 On 07-May-26			Bond Future	128.73	128.7416	128.7288	128.7416	5,789.00
06/11/2025	2046 On 07-May-26	124.95	Call	Bond Future	3779	4	4	4	0.00
06/11/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2046 On 06-August-26			Bond Future	131.09	131.1058	131.0932	131.1058	0.00
06/11/2025	2046 On 06-August-26	122.38	Call	Bond Future	8713	9	9	9	0.00
06/11/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	2046 On 05-November-26			Bond Future	131.09	131.1067	131.0941	131.1067	0.00
06/11/2025	2046 On 05-November-26	125.48	Call	Bond Future	5614	6	6	6	0.00
06/11/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2050 On 06-November-25			Bond Future	127.95	127.8531	127.9453	127.8531	0.00
06/11/2025	2050 On 06-November-25	124.42	Call	Bond Future	3525	3	4	3	0.00
06/11/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2050 On 05-February-26			Bond Future	127.76	127.7712	127.7584	127.7712	11,798.00
06/11/2025	2050 On 05-February-26	122.82	Call	Bond Future	4938	5	5	5	0.00
06/11/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2050 On 07-May-26			Bond Future	130.14	130.1532	130.1401	130.1532	4,988.00
06/11/2025	2050 On 07-May-26	124.07	Call	Bond Future	6070	6	6	6	0.00
06/11/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2050 On 06-August-26			Bond Future	130.07	130.0873	130.0742	130.0873	0.00
06/11/2025	2050 On 06-August-26	123.27	Call	Bond Future	6804	7	7	7	0.00
06/11/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
06/11/2025	2050 On 05-November-26			Bond Future	132.39	132.4034	132.3907	132.4034	0.00
06/11/2025	2050 On 05-November-26	123.84	Call	Bond Future	8551	9	9	9	0.00
06/11/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
06/11/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	AL37 On 06-November-25			Index Future	1223.29	1222.1360	1223.2940	1222.1360	0.00
06/11/2025	AL37 On 05-February-26			Index Future	1245.23	1244.1640	1245.2300	1244.1640	0.00
06/11/2025	AL37 On 07-May-26			Index Future	1268.15	1267.0610	1268.1470	1267.0610	0.00
06/11/2025	AL37 On 06-August-26			Index Future	1290.90	1289.7940	1290.9030	1289.7940	0.00
06/11/2025	AL37 On 05-November-26			Index Future	1313.88	1312.7450	1313.8760	1312.7450	0.00
06/11/2025	AL7T On 06-November-25			Index Future	1546.46	1542.8320	1546.4640	1542.8320	0.00
06/11/2025	AL7T On 05-February-26			Index Future	1572.33	1570.6410	1572.3320	1570.6410	0.00
06/11/2025	AL7T On 07-May-26			Index Future	1601.27	1599.5460	1601.2680	1599.5460	0.00
06/11/2025	AL7T On 06-August-26			Index Future	1630.00	1628.2440	1630.0020	1628.2440	0.00
06/11/2025	AL7T On 05-November-26			Index Future	1659.01	1657.2170	1659.0100	1657.2170	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	ALBI On 06-November-25			Index Future	1301.10	1298.1460	1301.1010	1298.1460	0.00
06/11/2025	ALBI On 05-February-26			Index Future	1322.97	1321.5440	1322.9670	1321.5440	79.00
06/11/2025	ALBI On 07-May-26			Index Future	1347.31	1345.8650	1347.3140	1345.8650	0.00
06/11/2025	ALBI On 06-August-26			Index Future	1371.49	1370.0120	1371.4900	1370.0120	0.00
06/11/2025	ALBI On 05-November-26			Index Future	1395.90	1394.3900	1395.8980	1394.3900	0.00
06/11/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/11/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
06/11/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	C2I9 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
06/11/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	ES33 On 06-November-25			Bond Future	9.31	91.0859	91.2445	91.0859	0.00
06/11/2025	ES33 On 06-November-25	12.01	Call	Bond Future	12594	12	13	12	0.00
06/11/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
06/11/2025	ES33 On 05-February-26			Bond Future	9.41	92.7504	92.8598	92.7504	0.00
06/11/2025	ES33 On 05-February-26	11.49	Call	Bond Future	9664	10	10	10	0.00
06/11/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
06/11/2025	ES33 On 07-May-26			Bond Future	9.49	90.6850	90.7965	90.6850	0.00
06/11/2025	ES33 On 07-May-26	11.69	Call	Bond Future	9916	10	10	10	0.00
06/11/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	ES33 On 06-August-26			Bond Future	9.59	92.3497	92.4635	92.3497	0.00
06/11/2025	ES33 On 06-August-26	12.02	Call	Bond Future	10595	10	11	10	0.00
06/11/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
06/11/2025	ES33 On 05-November-26			Bond Future	9.70	90.2006	90.3167	90.2006	0.00
06/11/2025	ES33 On 05-November-26	10.83	Call	Bond Future	4988	5	5	5	0.00
06/11/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
06/11/2025	ES42 On 06-November-25			Bond Future	9.95	88.4303	88.7645	88.4303	0.00
06/11/2025	ES42 On 06-November-25	12.39	Call	Bond Future	15431	15	15	15	0.00
06/11/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
06/11/2025	ES42 On 05-February-26			Bond Future	10.04	90.0462	90.3122	90.0462	0.00
06/11/2025	ES42 On 05-February-26	11.85	Call	Bond Future	11713	11	12	11	0.00
06/11/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
06/11/2025	ES42 On 07-May-26			Bond Future	10.11	87.4601	87.7311	87.4601	0.00
06/11/2025	ES42 On 07-May-26	12.20	Call	Bond Future	13090	13	13	13	0.00
06/11/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
06/11/2025	ES42 On 06-August-26			Bond Future	10.20	89.0648	89.3411	89.0648	0.00
06/11/2025	ES42 On 06-August-26	12.65	Call	Bond Future	14867	15	15	15	0.00
06/11/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
06/11/2025	ES42 On 05-November-26			Bond Future	10.29	86.3859	86.6674	86.3859	0.00
06/11/2025	ES42 On 05-November-26	11.66	Call	Bond Future	8703	8	9	8	0.00
06/11/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
06/11/2025	GOVI On 06-November-25			GOVI	1277.20	1274.4570	1277.2000	1274.4570	0.00
06/11/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1652000	162	165	162	0.00
06/11/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
06/11/2025	GOVI On 05-February-26			GOVI	1297.18	1297.4280	1297.1750	1297.4280	602.00
06/11/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1471750	147	147	147	0.00
06/11/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
06/11/2025	GOVI On 07-May-26			GOVI	1321.05	1321.3050	1321.0480	1321.3050	42.00
06/11/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1440480	144	144	144	0.00
06/11/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
06/11/2025	GOVI On 06-August-26			GOVI	1344.75	1345.0110	1344.7530	1345.0110	0.00
06/11/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1557530	156	156	156	0.00
06/11/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
06/11/2025	GOVI On 05-November-26			GOVI	1368.69	1368.9440	1368.6850	1368.9440	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	916850	92	92	92	0.00
06/11/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
06/11/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/11/2025	I258 On 06-November-25			Bond Future	116.43	116.0753	116.4323	116.0753	0.00
06/11/2025	I258 On 06-November-25	112.39	Call	Bond Future	4042	4	4	4	0.00
06/11/2025	I258 On 06-November-25	112.39	Put	Bond Future	0	0	0	0	0.00
06/11/2025	I258 On 05-February-26			Bond Future	115.37	115.3812	115.3694	115.3812	0.00
06/11/2025	I258 On 05-February-26	111.65	Call	Bond Future	4137	4	4	4	0.00
06/11/2025	I258 On 05-February-26	111.65	Put	Bond Future	418	0	0	0	0.00
06/11/2025	I258 On 07-May-26			Bond Future	117.52	117.5324	117.5204	117.5324	0.00
06/11/2025	I258 On 07-May-26	113.73	Call	Bond Future	4733	5	5	5	0.00
06/11/2025	I258 On 07-May-26	113.73	Put	Bond Future	942	1	1	1	0.00
06/11/2025	I258 On 06-August-26			Bond Future	116.82	116.8301	116.8181	116.8301	0.00
06/11/2025	I258 On 06-August-26	112.95	Call	Bond Future	5291	5	5	5	0.00
06/11/2025	I258 On 06-August-26	112.95	Put	Bond Future	1423	1	1	1	0.00
06/11/2025	I258 On 05-November-26			Bond Future	118.90	118.9091	118.8974	118.9091	0.00
06/11/2025	I258 On 05-November-26	114.95	Call	Bond Future	5803	6	6	6	0.00
06/11/2025	I258 On 05-November-26	114.95	Put	Bond Future	1855	2	2	2	0.00
06/11/2025	IGOV On 06-November-25			Index Future	403.77	403.5840	403.7680	403.5840	0.00
06/11/2025	IGOV On 05-February-26			Index Future	411.11	410.9580	411.1080	410.9580	242.00
06/11/2025	IGOV On 07-May-26			Index Future	418.77	418.6200	418.7730	418.6200	8.00
06/11/2025	IGOV On 06-August-26			Index Future	426.38	426.2280	426.3840	426.2280	0.00
06/11/2025	IGOV On 05-November-26			Index Future	434.07	433.9070	434.0680	433.9070	0.00
06/11/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
06/11/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
06/11/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
06/11/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
06/11/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
06/11/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
06/11/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
06/11/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
06/11/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
06/11/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
06/11/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
06/11/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
06/11/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/11/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
06/11/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
06/11/2025	R033 On 06-November-25			Bond Future	8.41	109.6344	109.7520	109.6344	0.00
06/11/2025	R033 On 06-November-25	10.33	Call	Bond Future	10297	10	10	10	0.00
06/11/2025	R033 On 06-November-25	10.33	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R033 On 05-February-26			Bond Future	8.46	111.6105	111.7304	111.6105	14,967.00
06/11/2025	R033 On 05-February-26	10.49	Call	Bond Future	10525	10	11	10	0.00
06/11/2025	R033 On 05-February-26	10.49	Put	Bond Future	4	0	0	0	0.00
06/11/2025	R033 On 07-May-26			Bond Future	8.52	108.6211	108.7432	108.6211	0.00
06/11/2025	R033 On 07-May-26	10.38	Call	Bond Future	9522	9	10	9	0.00
06/11/2025	R033 On 07-May-26	10.38	Put	Bond Future	67	0	0	0	0.00
06/11/2025	R033 On 06-August-26			Bond Future	8.58	110.5891	110.7138	110.5891	0.00
06/11/2025	R033 On 06-August-26	10.25	Call	Bond Future	8574	8	9	8	0.00
06/11/2025	R033 On 06-August-26	10.25	Put	Bond Future	314	0	0	0	0.00
06/11/2025	R033 On 05-November-26			Bond Future	8.65	107.4917	107.6188	107.4917	0.00
06/11/2025	R033 On 05-November-26	9.33	Call	Bond Future	4808	5	5	5	0.00
06/11/2025	R033 On 05-November-26	9.33	Put	Bond Future	1466	2	1	2	0.00
06/11/2025	R035 On 06-November-25			Bond Future	8.74	102.3966	102.6216	102.3966	0.00
06/11/2025	R035 On 06-November-25	11.20	Call	Bond Future	14111	14	14	14	0.00
06/11/2025	R035 On 06-November-25	11.95	Call	Bond Future	17877	18	18	18	0.00
06/11/2025	R035 On 06-November-25	11.45	Call	Bond Future	15391	15	15	15	0.00
06/11/2025	R035 On 06-November-25	10.95	Call	Bond Future	12804	13	13	13	0.00
06/11/2025	R035 On 06-November-25	10.30	Call	Bond Future	9282	9	9	9	0.00
06/11/2025	R035 On 06-November-25	10.68	Call	Bond Future	11364	11	11	11	0.00
06/11/2025	R035 On 06-November-25	10.50	Call	Bond Future	10386	10	10	10	0.00
06/11/2025	R035 On 06-November-25	10.15	Call	Bond Future	8443	8	8	8	0.00
06/11/2025	R035 On 06-November-25	9.77	Call	Bond Future	6270	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	R035 On 06-November-25	11.00	Call	Bond Future	13068	13	13	13	0.00
06/11/2025	R035 On 06-November-25	10.44	Call	Bond Future	10056	10	10	10	0.00
06/11/2025	R035 On 06-November-25	10.94	Call	Bond Future	12751	13	13	13	0.00
06/11/2025	R035 On 06-November-25	11.99	Call	Bond Future	18072	18	18	18	0.00
06/11/2025	R035 On 06-November-25	10.08	Call	Bond Future	8047	8	8	8	0.00
06/11/2025	R035 On 06-November-25	10.58	Call	Bond Future	10822	11	11	11	0.00
06/11/2025	R035 On 06-November-25	11.67	Call	Bond Future	16497	16	16	16	0.00
06/11/2025	R035 On 06-November-25	9.91	Call	Bond Future	7078	7	7	7	0.00
06/11/2025	R035 On 06-November-25	10.41	Call	Bond Future	9891	10	10	10	0.00
06/11/2025	R035 On 06-November-25	11.43	Call	Bond Future	15290	15	15	15	0.00
06/11/2025	R035 On 06-November-25	11.43	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	10.41	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	9.91	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	10.58	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	10.44	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	10.94	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	11.00	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	10.15	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	9.77	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	10.50	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	10.68	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	10.30	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	11.45	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	10.95	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 06-November-25	11.20	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 05-February-26			Bond Future	8.82	104.2422	104.3108	104.2422	86,237.00
06/11/2025	R035 On 05-February-26	10.79	Call	Bond Future	11216	11	11	11	0.00
06/11/2025	R035 On 05-February-26	11.00	Call	Bond Future	12313	12	12	12	0.00
06/11/2025	R035 On 05-February-26	10.17	Call	Bond Future	7873	8	8	8	250.00
06/11/2025	R035 On 05-February-26	11.17	Call	Bond Future	13188	13	13	13	0.00
06/11/2025	R035 On 05-February-26	10.67	Call	Bond Future	10581	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
06/11/2025	R035 On 05-February-26	10.44	Call	Bond Future	9348	9	9	9	2,000.00
06/11/2025	R035 On 05-February-26	10.94	Call	Bond Future	12002	12	12	12	2,000.00
06/11/2025	R035 On 05-February-26	12.44	Call	Bond Future	19370	19	19	19	0.00
06/11/2025	R035 On 05-February-26	9.25	Call	Bond Future	2919	3	3	3	0.00
06/11/2025	R035 On 05-February-26	8.85	Call	Bond Future	1354	1	1	1	0.00
06/11/2025	R035 On 05-February-26	9.64	Call	Bond Future	4938	5	5	5	0.00
06/11/2025	R035 On 05-February-26	8.64	Call	Bond Future	819	1	1	1	350.00
06/11/2025	R035 On 05-February-26	9.14	Call	Bond Future	2423	2	2	2	0.00
06/11/2025	R035 On 05-February-26	9.14	Put	Bond Future	492	1	0	1	350.00
06/11/2025	R035 On 05-February-26	8.64	Put	Bond Future	1951	2	2	2	0.00
06/11/2025	R035 On 05-February-26	9.64	Put	Bond Future	63	0	0	0	350.00
06/11/2025	R035 On 05-February-26	9.25	Put	Bond Future	330	0	0	0	16,000.00
06/11/2025	R035 On 05-February-26	8.85	Put	Bond Future	1184	1	1	1	0.00
06/11/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
06/11/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 05-February-26	10.44	Put	Bond Future	1	0	0	0	0.00
06/11/2025	R035 On 05-February-26	10.67	Put	Bond Future	0	0	0	0	250.00
06/11/2025	R035 On 05-February-26	10.17	Put	Bond Future	4	0	0	0	0.00
06/11/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
06/11/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R035 On 07-May-26			Bond Future	8.88	101.6577	101.7275	101.6577	31,963.00
06/11/2025	R035 On 07-May-26	10.86	Call	Bond Future	11074	11	11	11	0.00
06/11/2025	R035 On 07-May-26	8.79	Call	Bond Future	1562	2	2	2	1,000.00
06/11/2025	R035 On 07-May-26	9.20	Call	Bond Future	2863	3	3	3	0.00
06/11/2025	R035 On 07-May-26	8.29	Call	Bond Future	663	1	1	1	1,000.00
06/11/2025	R035 On 07-May-26	10.66	Call	Bond Future	10040	10	10	10	0.00
06/11/2025	R035 On 07-May-26	10.16	Call	Bond Future	7423	7	7	7	0.00
06/11/2025	R035 On 07-May-26	9.64	Call	Bond Future	4781	5	5	5	250.00
06/11/2025	R035 On 07-May-26	9.66	Call	Bond Future	4878	5	5	5	200.00
06/11/2025	R035 On 07-May-26	10.71	Call	Bond Future	10299	10	10	10	0.00
06/11/2025	R035 On 07-May-26	10.21	Call	Bond Future	7685	8	8	8	0.00
06/11/2025	R035 On 07-May-26	9.71	Call	Bond Future	5122	5	5	5	350.00
06/11/2025	R035 On 07-May-26	10.64	Call	Bond Future	9936	10	10	10	0.00
06/11/2025	R035 On 07-May-26	10.14	Call	Bond Future	7318	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	R035 On 07-May-26	10.14	Put	Bond Future	73	0	0	0	250.00
06/11/2025	R035 On 07-May-26	9.64	Put	Bond Future	319	0	0	0	0.00
06/11/2025	R035 On 07-May-26	10.64	Put	Bond Future	14	0	0	0	250.00
06/11/2025	R035 On 07-May-26	10.21	Put	Bond Future	59	0	0	0	350.00
06/11/2025	R035 On 07-May-26	9.71	Put	Bond Future	263	0	0	0	0.00
06/11/2025	R035 On 07-May-26	10.71	Put	Bond Future	11	0	0	0	350.00
06/11/2025	R035 On 07-May-26	10.16	Put	Bond Future	69	0	0	0	200.00
06/11/2025	R035 On 07-May-26	9.66	Put	Bond Future	302	0	0	0	0.00
06/11/2025	R035 On 07-May-26	10.66	Put	Bond Future	13	0	0	0	200.00
06/11/2025	R035 On 07-May-26	8.79	Put	Bond Future	2086	2	2	2	0.00
06/11/2025	R035 On 07-May-26	9.20	Put	Bond Future	940	1	1	1	1,000.00
06/11/2025	R035 On 07-May-26	8.29	Put	Bond Future	4279	4	4	4	0.00
06/11/2025	R035 On 07-May-26	10.86	Put	Bond Future	6	0	0	0	0.00
06/11/2025	R035 On 06-August-26			Bond Future	8.94	103.5001	103.5715	103.5001	56.00
06/11/2025	R035 On 06-August-26	11.06	Call	Bond Future	11519	11	12	11	0.00
06/11/2025	R035 On 06-August-26	10.22	Call	Bond Future	7356	7	7	7	0.00
06/11/2025	R035 On 06-August-26	8.29	Call	Bond Future	911	1	1	1	1,000.00
06/11/2025	R035 On 06-August-26	8.79	Call	Bond Future	1788	2	2	2	1,000.00
06/11/2025	R035 On 06-August-26	9.39	Call	Bond Future	3642	4	4	4	0.00
06/11/2025	R035 On 06-August-26	9.13	Call	Bond Future	2728	3	3	3	200.00
06/11/2025	R035 On 06-August-26	10.13	Call	Bond Future	6917	7	7	7	0.00
06/11/2025	R035 On 06-August-26	9.63	Call	Bond Future	4616	5	5	5	0.00
06/11/2025	R035 On 06-August-26	9.22	Call	Bond Future	3026	3	3	3	250.00
06/11/2025	R035 On 06-August-26	9.72	Call	Bond Future	5008	5	5	5	0.00
06/11/2025	R035 On 06-August-26	9.72	Put	Bond Future	574	1	1	1	250.00
06/11/2025	R035 On 06-August-26	9.22	Put	Bond Future	1413	1	1	1	0.00
06/11/2025	R035 On 06-August-26	9.63	Put	Bond Future	682	1	1	1	200.00
06/11/2025	R035 On 06-August-26	9.13	Put	Bond Future	1635	2	2	2	0.00
06/11/2025	R035 On 06-August-26	10.13	Put	Bond Future	247	0	0	0	200.00
06/11/2025	R035 On 06-August-26	9.39	Put	Bond Future	1058	1	1	1	1,000.00
06/11/2025	R035 On 06-August-26	8.79	Put	Bond Future	2691	3	3	3	0.00
06/11/2025	R035 On 06-August-26	8.29	Put	Bond Future	4844	5	5	5	0.00
06/11/2025	R035 On 06-August-26	10.22	Put	Bond Future	204	0	0	0	250.00
06/11/2025	R035 On 06-August-26	11.06	Put	Bond Future	29	0	0	0	0.00
06/11/2025	R035 On 05-November-26			Bond Future	9.02	100.8185	100.8915	100.8185	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	R035 On	05-November-26	10.03	Call	Bond Future	6141	6	6	6	0.00
06/11/2025	R035 On	05-November-26	10.03	Put	Bond Future	558	1	1	1	0.00
06/11/2025	R038 On	06-November-25			Bond Future	9.28	112.5509	112.8711	112.5509	0.00
06/11/2025	R038 On	06-November-25	11.24	Call	Bond Future	14052	14	14	14	0.00
06/11/2025	R038 On	06-November-25	10.98	Call	Bond Future	12344	12	12	12	0.00
06/11/2025	R038 On	06-November-25	12.33	Call	Bond Future	20764	20	21	20	0.00
06/11/2025	R038 On	06-November-25	12.33	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R038 On	06-November-25	10.98	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R038 On	06-November-25	11.24	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R038 On	05-February-26			Bond Future	9.37	114.5796	114.7456	114.5796	3,763.00
06/11/2025	R038 On	05-February-26	11.44	Call	Bond Future	14460	14	14	14	0.00
06/11/2025	R038 On	05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R038 On	07-May-26			Bond Future	9.44	111.2035	111.3726	111.2035	2,395.00
06/11/2025	R038 On	07-May-26	11.40	Call	Bond Future	13532	13	14	13	0.00
06/11/2025	R038 On	07-May-26	11.40	Put	Bond Future	9	0	0	0	0.00
06/11/2025	R038 On	06-August-26			Bond Future	9.52	113.2183	113.3908	113.2183	0.00
06/11/2025	R038 On	06-August-26	11.77	Call	Bond Future	15068	15	15	15	0.00
06/11/2025	R038 On	06-August-26	11.77	Put	Bond Future	34	0	0	0	0.00
06/11/2025	R038 On	05-November-26			Bond Future	9.60	109.7258	109.9016	109.7258	0.00
06/11/2025	R038 On	05-November-26	10.72	Call	Bond Future	8309	8	8	8	0.00
06/11/2025	R038 On	05-November-26	10.72	Put	Bond Future	614	1	1	1	0.00
06/11/2025	R053 On	06-November-25			Bond Future	9.70	119.0666	119.6794	119.0666	0.00
06/11/2025	R053 On	06-November-25	11.76	Call	Bond Future	19465	19	19	19	0.00
06/11/2025	R053 On	06-November-25	11.76	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R053 On	05-February-26			Bond Future	9.78	121.2127	121.6681	121.2127	27,517.00
06/11/2025	R053 On	05-February-26	11.49	Call	Bond Future	16336	16	16	16	0.00
06/11/2025	R053 On	05-February-26	11.49	Put	Bond Future	1	0	0	0	0.00
06/11/2025	R053 On	07-May-26			Bond Future	9.84	117.5816	118.0454	117.5816	12,035.00
06/11/2025	R053 On	07-May-26	11.69	Call	Bond Future	17296	17	17	17	0.00
06/11/2025	R053 On	07-May-26	11.69	Put	Bond Future	26	0	0	0	0.00
06/11/2025	R053 On	06-August-26			Bond Future	9.91	119.7119	120.1845	119.7119	0.00
06/11/2025	R053 On	06-August-26	12.28	Call	Bond Future	21118	21	21	21	0.00
06/11/2025	R053 On	06-August-26	12.28	Put	Bond Future	45	0	0	0	0.00
06/11/2025	R053 On	05-November-26			Bond Future	9.99	115.9555	116.4366	115.9555	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	R053 On 05-November-26	11.21	Call	Bond Future	12471	12	12	12	0.00
06/11/2025	R053 On 05-November-26	11.21	Put	Bond Future	810	1	1	1	0.00
06/11/2025	R186 On 06-November-25			Bond Future	7.35	107.3570	107.3840	107.3570	0.00
06/11/2025	R186 On 06-November-25	8.13	Call	Bond Future	833	1	1	1	0.00
06/11/2025	R186 On 06-November-25	8.13	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
06/11/2025	R186 On 05-February-26	8.43	Call	Bond Future	79	0	0	0	0.00
06/11/2025	R186 On 05-February-26	8.43	Put	Bond Future	79	0	0	0	0.00
06/11/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
06/11/2025	R186 On 07-May-26	8.69	Call	Bond Future	111	0	0	0	0.00
06/11/2025	R186 On 07-May-26	8.69	Put	Bond Future	111	0	0	0	0.00
06/11/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
06/11/2025	R186 On 06-August-26	8.57	Call	Bond Future	93	0	0	0	0.00
06/11/2025	R186 On 06-August-26	8.57	Put	Bond Future	93	0	0	0	0.00
06/11/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
06/11/2025	R186 On 05-November-26	8.12	Call	Bond Future	53	0	0	0	0.00
06/11/2025	R186 On 05-November-26	8.12	Put	Bond Future	53	0	0	0	0.00
06/11/2025	R202 On 06-November-25			Bond Future	284.43	284.2682	284.4321	284.2682	0.00
06/11/2025	R202 On 06-November-25	275.64	Call	Bond Future	8792	9	9	9	0.00
06/11/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R202 On 05-February-26			Bond Future	284.38	284.1126	284.3781	284.1126	565.00
06/11/2025	R202 On 05-February-26	277.82	Call	Bond Future	6558	6	7	6	0.00
06/11/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R202 On 07-May-26			Bond Future	289.68	289.4095	289.6798	289.4095	460.00
06/11/2025	R202 On 07-May-26	277.55	Call	Bond Future	12130	12	12	12	0.00
06/11/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R202 On 06-August-26			Bond Future	289.57	289.2944	289.5707	289.2944	0.00
06/11/2025	R202 On 06-August-26	278.86	Call	Bond Future	10711	10	11	10	0.00
06/11/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R202 On 05-November-26			Bond Future	294.73	294.4461	294.7279	294.4461	0.00
06/11/2025	R202 On 05-November-26	280.46	Call	Bond Future	14268	14	14	14	0.00
06/11/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R209 On 06-November-25			Bond Future	9.01	82.1642	82.3429	82.1642	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	R209 On 06-November-25	11.27	Call	Bond Future	11914	12	12	12	0.00
06/11/2025	R209 On 06-November-25	11.27	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R209 On 05-February-26			Bond Future	9.08	83.6451	83.7678	83.6451	35,230.00
06/11/2025	R209 On 05-February-26	10.93	Call	Bond Future	9756	10	10	10	0.00
06/11/2025	R209 On 05-February-26	10.93	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R209 On 07-May-26			Bond Future	9.14	82.0329	82.1579	82.0329	6,358.00
06/11/2025	R209 On 07-May-26	11.07	Call	Bond Future	9997	10	10	10	0.00
06/11/2025	R209 On 07-May-26	11.07	Put	Bond Future	9	0	0	0	0.00
06/11/2025	R209 On 06-August-26			Bond Future	9.21	83.5196	83.6470	83.5196	2,732.00
06/11/2025	R209 On 06-August-26	11.39	Call	Bond Future	11009	11	11	11	0.00
06/11/2025	R209 On 06-August-26	11.39	Put	Bond Future	29	0	0	0	0.00
06/11/2025	R209 On 05-November-26			Bond Future	9.28	81.8371	81.9670	81.8371	0.00
06/11/2025	R209 On 05-November-26	10.32	Call	Bond Future	5934	6	6	6	0.00
06/11/2025	R209 On 05-November-26	10.32	Put	Bond Future	554	1	1	1	0.00
06/11/2025	R210 On 06-November-25			Bond Future	254.15	254.0878	254.1456	254.0878	0.00
06/11/2025	R210 On 06-November-25	252.14	Call	Bond Future	2006	2	2	2	0.00
06/11/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R210 On 05-February-26			Bond Future	258.73	258.7308	258.7313	258.7308	289.00
06/11/2025	R210 On 05-February-26	253.10	Call	Bond Future	5631	6	6	6	0.00
06/11/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R210 On 07-May-26			Bond Future	260.07	260.0712	260.0716	260.0712	918.00
06/11/2025	R210 On 07-May-26	255.40	Call	Bond Future	4672	5	5	5	0.00
06/11/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R210 On 06-August-26			Bond Future	264.85	264.8475	264.8488	264.8475	0.00
06/11/2025	R210 On 06-August-26	259.84	Call	Bond Future	5009	5	5	5	0.00
06/11/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R210 On 05-November-26			Bond Future	266.03	266.0267	266.0287	266.0267	0.00
06/11/2025	R210 On 05-November-26	253.33	Call	Bond Future	12699	13	13	13	0.00
06/11/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R213 On 06-November-25			Bond Future	7.96	97.2250	97.3100	97.2250	0.00
06/11/2025	R213 On 06-November-25	10.05	Call	Bond Future	8240	8	8	8	0.00
06/11/2025	R213 On 06-November-25	10.05	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R213 On 05-February-26			Bond Future	8.00	98.9774	99.0640	98.9774	4,252.00
06/11/2025	R213 On 05-February-26	9.89	Call	Bond Future	7194	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	R213 On 05-February-26	9.89	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R213 On 07-May-26			Bond Future	8.03	97.2473	97.3355	97.2473	64,746.00
06/11/2025	R213 On 07-May-26	9.80	Call	Bond Future	6495	6	6	6	0.00
06/11/2025	R213 On 07-May-26	9.80	Put	Bond Future	4	0	0	0	0.00
06/11/2025	R213 On 06-August-26			Bond Future	8.08	99.0100	99.1001	99.0100	0.00
06/11/2025	R213 On 06-August-26	9.69	Call	Bond Future	5711	6	6	6	0.00
06/11/2025	R213 On 06-August-26	9.69	Put	Bond Future	27	0	0	0	0.00
06/11/2025	R213 On 05-November-26			Bond Future	8.14	97.2008	97.2927	97.2008	0.00
06/11/2025	R213 On 05-November-26	8.75	Call	Bond Future	2626	3	3	3	0.00
06/11/2025	R213 On 05-November-26	8.75	Put	Bond Future	522	1	1	1	0.00
06/11/2025	R214 On 06-November-25			Bond Future	9.61	76.3130	76.6091	76.3130	0.00
06/11/2025	R214 On 06-November-25	11.64	Call	Bond Future	11677	11	12	11	0.00
06/11/2025	R214 On 06-November-25	11.64	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R214 On 05-February-26			Bond Future	9.69	77.6885	77.9240	77.6885	9,889.00
06/11/2025	R214 On 05-February-26	11.26	Call	Bond Future	9150	9	9	9	0.00
06/11/2025	R214 On 05-February-26	11.26	Put	Bond Future	2	0	0	0	0.00
06/11/2025	R214 On 07-May-26			Bond Future	9.75	75.8203	76.0602	75.8203	31,017.00
06/11/2025	R214 On 07-May-26	11.53	Call	Bond Future	10134	10	10	10	0.00
06/11/2025	R214 On 07-May-26	11.53	Put	Bond Future	17	0	0	0	0.00
06/11/2025	R214 On 06-August-26			Bond Future	9.83	77.1944	77.4389	77.1944	0.00
06/11/2025	R214 On 06-August-26	11.97	Call	Bond Future	11856	12	12	12	0.00
06/11/2025	R214 On 06-August-26	11.97	Put	Bond Future	43	0	0	0	0.00
06/11/2025	R214 On 05-November-26			Bond Future	9.90	75.2550	75.5039	75.2550	0.00
06/11/2025	R214 On 05-November-26	10.97	Call	Bond Future	6786	7	7	7	0.00
06/11/2025	R214 On 05-November-26	10.97	Put	Bond Future	633	1	1	1	0.00
06/11/2025	R248 On 06-November-25			Bond Future	9.82	91.8084	92.1452	91.8084	0.00
06/11/2025	R248 On 06-November-25	11.74	Call	Bond Future	13903	14	14	14	0.00
06/11/2025	R248 On 06-November-25	11.74	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R248 On 05-February-26			Bond Future	9.90	93.4631	93.7219	93.4631	211,744.00
06/11/2025	R248 On 05-February-26	11.46	Call	Bond Future	11417	11	11	11	0.00
06/11/2025	R248 On 05-February-26	10.00	Call	Bond Future	2094	2	2	2	1,400.00
06/11/2025	R248 On 05-February-26	10.48	Call	Bond Future	4805	5	5	5	0.00
06/11/2025	R248 On 05-February-26	9.50	Call	Bond Future	587	1	1	1	1,400.00
06/11/2025	R248 On 05-February-26	9.65	Call	Bond Future	897	1	1	1	12,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2025	R248 On 05-February-26	9.65	Put	Bond Future	2947	3	3	3	0.00
06/11/2025	R248 On 05-February-26	10.00	Put	Bond Future	1256	1	1	1	0.00
06/11/2025	R248 On 05-February-26	9.50	Put	Bond Future	3921	4	4	4	0.00
06/11/2025	R248 On 05-February-26	10.48	Put	Bond Future	241	0	0	0	1,400.00
06/11/2025	R248 On 05-February-26	11.46	Put	Bond Future	2	0	0	0	0.00
06/11/2025	R248 On 07-May-26			Bond Future	9.96	90.7437	91.0072	90.7437	37,542.00
06/11/2025	R248 On 07-May-26	11.72	Call	Bond Future	12554	12	13	12	0.00
06/11/2025	R248 On 07-May-26	11.72	Put	Bond Future	28	0	0	0	0.00
06/11/2025	R248 On 06-August-26			Bond Future	10.04	92.3881	92.6567	92.3881	0.00
06/11/2025	R248 On 06-August-26	12.37	Call	Bond Future	15845	16	16	16	0.00
06/11/2025	R248 On 06-August-26	12.37	Put	Bond Future	37	0	0	0	0.00
06/11/2025	R248 On 05-November-26			Bond Future	10.11	89.5744	89.8480	89.5744	0.00
06/11/2025	R248 On 05-November-26	11.31	Call	Bond Future	9286	9	9	9	0.00
06/11/2025	R248 On 05-November-26	11.31	Put	Bond Future	662	1	1	1	0.00
06/11/2025	R2R9 On 06-November-25			Bond Future	104.12	103.9589	104.1180	103.9589	0.00
06/11/2025	R2R9 On 06-November-25	101.16	Call	Bond Future	2958	3	3	3	0.00
06/11/2025	R2R9 On 06-November-25	101.16	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R2R9 On 05-February-26			Bond Future	105.99	105.8326	105.9949	105.8326	0.00
06/11/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	3472	3	3	3	0.00
06/11/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	467	1	0	1	0.00
06/11/2025	R2R9 On 07-May-26			Bond Future	102.97	102.8010	102.9661	102.8010	0.00
06/11/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	4033	4	4	4	0.00
06/11/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	977	1	1	1	0.00
06/11/2025	R2R9 On 06-August-26			Bond Future	104.83	104.6635	104.8319	104.6635	0.00
06/11/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	4520	4	5	4	0.00
06/11/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	1428	1	1	1	0.00
06/11/2025	R2R9 On 05-November-26			Bond Future	101.70	101.5248	101.6965	101.5248	0.00
06/11/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	4960	5	5	5	0.00
06/11/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	1824	2	2	2	0.00
06/11/2025	R4R2 On 06-November-25			Bond Future	104.35	104.2194	104.3507	104.2194	0.00
06/11/2025	R4R2 On 06-November-25	101.58	Call	Bond Future	2771	3	3	3	0.00
06/11/2025	R4R2 On 06-November-25	101.58	Put	Bond Future	0	0	0	0	0.00
06/11/2025	R4R2 On 05-February-26			Bond Future	106.40	106.0978	106.4010	106.0978	0.00
06/11/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	3546	3	4	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
06/11/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	575	1	1	1	0.00
06/11/2025	R4R2 On 07-May-26			Bond Future	103.25	102.9449	103.2537	102.9449	0.00
06/11/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	4177	4	4	4	0.00
06/11/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	1153	1	1	1	0.00
06/11/2025	R4R2 On 06-August-26			Bond Future	105.12	104.8101	105.1247	104.8101	0.00
06/11/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	4724	5	5	5	0.00
06/11/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	1659	2	2	2	0.00
06/11/2025	R4R2 On 05-November-26			Bond Future	101.87	101.5479	101.8683	101.5479	0.00
06/11/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	5211	5	5	5	0.00
06/11/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	2103	2	2	2	0.00
06/11/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
06/11/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00