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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 04/12/2025 TO: 04/12/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/12/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/12/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/12/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/12/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/12/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
04/12/2025	2029 On 05-February-26			Bond Future	145.26		144.9887	145.2595	144.9887	1,850.00
04/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	5150		5	5	5	0.00
04/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0		0	0	0	0.00
04/12/2025	2029 On 07-May-26			Bond Future	146.46		146.1858	146.4615	146.1858	2,542.00
04/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4642		4	5	4	0.00
04/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0		0	0	0	0.00
04/12/2025	2029 On 06-August-26			Bond Future	149.15		148.8722	149.1533	148.8722	0.00
04/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	5053		5	5	5	0.00
04/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0		0	0	0	0.00
04/12/2025	2029 On 05-November-26			Bond Future	150.31		150.0194	150.3059	150.0194	0.00
04/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2746		2	3	2	0.00
04/12/2025	2029 On 05-November-26	147.56	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
04/12/2025	2029 On 04-February-27			Bond Future	152.93	152.6343	152.9262	152.6343	0.00
04/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	3206	3	3	3	0.00
04/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2030 On 05-February-26			Bond Future	7.49	101.8913	101.9461	101.8913	164,646.00
04/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6568	7	7	7	0.00
04/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	1	0	0	0	0.00
04/12/2025	2030 On 07-May-26			Bond Future	7.51	103.7341	103.7897	103.7341	5,220.00
04/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5894	6	6	6	0.00
04/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1200	1	1	1	1,000.00
04/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1705	2	2	2	0.00
04/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	323	0	0	0	1,000.00
04/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	547	1	1	1	0.00
04/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	381	0	0	0	1,000.00
04/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1287	1	1	1	0.00
04/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	32	0	0	0	0.00
04/12/2025	2030 On 06-August-26			Bond Future	7.53	101.6060	101.6628	101.6060	19,282.00
04/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	5061	5	5	5	0.00
04/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	413	0	0	0	1,000.00
04/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1236	1	1	1	1,000.00
04/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	2025	2	2	2	0.00
04/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	440	0	0	0	1,000.00
04/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	697	1	1	1	0.00
04/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1393	1	1	1	0.00
04/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	102	0	0	0	0.00
04/12/2025	2030 On 05-November-26			Bond Future	7.56	103.3760	103.4341	103.3760	0.00
04/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2747	3	3	3	0.00
04/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	428	0	0	0	0.00
04/12/2025	2030 On 04-February-27			Bond Future	7.61	101.1457	101.2051	101.1457	0.00
04/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1469	1	1	1	0.00
04/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	929	1	1	1	0.00
04/12/2025	2031 On 05-February-26			Bond Future	113.01	112.9106	113.0125	112.9106	1,067.00
04/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1294	1	1	1	0.00
04/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	42	0	0	0	0.00
04/12/2025	2031 On 07-May-26			Bond Future	115.08	114.9800	115.0837	114.9800	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1397	1	1	1	0.00
04/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	153	0	0	0	0.00
04/12/2025	2031 On 06-August-26			Bond Future	114.77	114.6684	114.7742	114.6684	680.00
04/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1287	1	1	1	0.00
04/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	323	0	0	0	0.00
04/12/2025	2031 On 05-November-26			Bond Future	116.80	116.6932	116.8011	116.6932	0.00
04/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5313	5	5	5	0.00
04/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
04/12/2025	2031 On 04-February-27			Bond Future	116.38	116.2677	116.3779	116.2677	0.00
04/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	956	1	1	1	0.00
04/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	758	1	1	1	0.00
04/12/2025	2032 On 05-February-26			Bond Future	7.90	104.5656	104.6931	104.5656	127,196.00
04/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	10263	10	10	10	0.00
04/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2032 On 07-May-26			Bond Future	7.93	102.2972	102.4270	102.2972	37,710.00
04/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9748	10	10	10	0.00
04/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	25	0	0	0	0.00
04/12/2025	2032 On 06-August-26			Bond Future	7.96	104.1522	104.2845	104.1522	0.00
04/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	9257	9	9	9	0.00
04/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	90	0	0	0	0.00
04/12/2025	2032 On 05-November-26			Bond Future	8.01	101.8094	101.9443	101.8094	0.00
04/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	5296	5	5	5	0.00
04/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	462	0	0	0	0.00
04/12/2025	2032 On 04-February-27			Bond Future	8.08	103.5576	103.6952	103.5576	0.00
04/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2879	3	3	3	0.00
04/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1217	1	1	1	0.00
04/12/2025	2033 On 05-February-26			Bond Future	141.96	141.7310	141.9616	141.7310	2,698.00
04/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	9082	9	9	9	0.00
04/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2033 On 07-May-26			Bond Future	143.00	142.7660	143.0009	142.7660	10,592.00
04/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	7841	8	8	8	0.00
04/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2033 On 06-August-26			Bond Future	145.63	145.3897	145.6290	145.3897	0.00
04/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11379	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
04/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2033 On 05-November-26			Bond Future	146.62	146.3722	146.6161	146.3722	0.00
04/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	9356	9	9	9	0.00
04/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2033 On 04-February-27			Bond Future	149.17	148.9236	149.1723	148.9236	0.00
04/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	6462	6	6	6	0.00
04/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2037 On 05-February-26			Bond Future	8.78	98.2604	98.2997	98.2604	120,335.00
04/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	14887	15	15	15	0.00
04/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	20478	20	20	20	0.00
04/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	13220	13	13	13	1,970.00
04/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	18399	18	18	18	0.00
04/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15757	16	16	16	0.00
04/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11796	12	12	12	0.00
04/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22722	23	23	23	0.00
04/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	15973	16	16	16	1,030.00
04/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5816	6	6	6	0.00
04/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	8555	9	9	9	0.00
04/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	17	0	0	0	11,500.00
04/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	66	0	0	0	11,500.00
04/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
04/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	3	0	0	0	0.00
04/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
04/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	2	0	0	0	0.00
04/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2037 On 07-May-26			Bond Future	8.83	100.0375	100.0775	100.0375	87,488.00
04/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	15026	15	15	15	0.00
04/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	20531	20	21	20	0.00
04/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	13043	13	13	13	142.00
04/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	2412	2	2	2	1,500.00
04/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4883	5	5	5	1,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	8069	8	8	8	0.00
04/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	244	0	0	0	1,500.00
04/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	581	1	1	1	0.00
04/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1289	1	1	1	0.00
04/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	1	0	0	0	142.00
04/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	70	0	0	0	0.00
04/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	30	0	0	0	0.00
04/12/2025	2037 On 06-August-26			Bond Future	8.89	97.5917	97.6326	97.5917	2,539.00
04/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	16508	16	17	16	0.00
04/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	14434	14	14	14	0.00
04/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	11268	11	11	11	0.00
04/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7606	8	8	8	2,541.00
04/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	251	0	0	0	2,541.00
04/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	526	1	1	1	0.00
04/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	133	0	0	0	2,541.00
04/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	63	0	0	0	0.00
04/12/2025	2037 On 05-November-26			Bond Future	8.95	99.2914	99.3333	99.2914	0.00
04/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	10551	11	11	11	0.00
04/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11630	12	12	12	0.00
04/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8549	9	9	9	0.00
04/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4718	5	5	5	4,490.00
04/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	733	1	1	1	4,490.00
04/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1513	2	2	2	0.00
04/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	430	0	0	0	4,490.00
04/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	515	1	1	1	0.00
04/12/2025	2037 On 04-February-27			Bond Future	9.03	96.7401	96.7830	96.7401	0.00
04/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4928	5	5	5	0.00
04/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1935	2	2	2	0.00
04/12/2025	2038 On 05-February-26			Bond Future	156.44	155.2422	156.4442	155.2422	2,539.00
04/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	13244	12	13	12	0.00
04/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2038 On 07-May-26			Bond Future	159.31	158.0874	159.3113	158.0874	440.00
04/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	14781	14	15	14	0.00
04/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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04/12/2025	2038 On 06-August-26			Bond Future	160.04	158.7914	160.0381	158.7914	0.00
04/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	15318	14	15	14	0.00
04/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2038 On 05-November-26			Bond Future	162.87	161.5961	162.8652	161.5961	0.00
04/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	16555	15	17	15	0.00
04/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2038 On 04-February-27			Bond Future	163.47	162.1806	163.4723	162.1806	0.00
04/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	9642	8	10	8	0.00
04/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2040 On 05-February-26			Bond Future	9.10	99.4915	99.4568	99.4915	76,851.00
04/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	16337	16	16	16	0.00
04/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	14265	14	14	14	0.00
04/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	9091	9	9	9	680.00
04/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	11730	12	12	12	0.00
04/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	25850	26	26	26	0.00
04/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	18278	18	18	18	475.00
04/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	5332	5	5	5	14,000.00
04/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	8348	8	8	8	0.00
04/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	922	1	1	1	13,500.00
04/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	1566	2	2	2	14,000.00
04/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	798	1	1	1	0.00
04/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1317	1	1	1	0.00
04/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	24	0	0	0	14,000.00
04/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	99	0	0	0	13,500.00
04/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
04/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	5	0	0	0	8,180.00
04/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	2	0	0	0	680.00
04/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	18	0	0	0	0.00
04/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	1	0	0	0	0.00
04/12/2025	2040 On 07-May-26			Bond Future	9.16	101.2909	101.2555	101.2909	0.00
04/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	16865	17	17	17	0.00
04/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	13606	14	14	14	0.00
04/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	19960	20	20	20	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
04/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	17152	17	17	17	0.00
04/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	11012	11	11	11	1,460.00
04/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	21638	22	22	22	0.00
04/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	18908	19	19	19	0.00
04/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	14	0	0	0	0.00
04/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	85	0	0	0	0.00
04/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	4	0	0	0	0.00
04/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	31	0	0	0	1,460.00
04/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	152	0	0	0	0.00
04/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	8	0	0	0	1,460.00
04/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	35	0	0	0	0.00
04/12/2025	2040 On 06-August-26			Bond Future	9.22	98.6172	98.5813	98.6172	7,265.00
04/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	19206	19	19	19	0.00
04/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	59	0	0	0	0.00
04/12/2025	2040 On 05-November-26			Bond Future	9.29	100.3347	100.2985	100.3347	0.00
04/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	12473	13	12	13	0.00
04/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	13670	14	14	14	0.00
04/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	10229	10	10	10	0.00
04/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5900	6	6	6	2,300.00
04/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	704	1	1	1	2,300.00
04/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1442	1	1	1	0.00
04/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	420	0	0	0	2,300.00
04/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	500	0	1	0	0.00
04/12/2025	2040 On 04-February-27			Bond Future	9.36	97.5506	97.5141	97.5506	0.00
04/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5964	6	6	6	0.00
04/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	1966	2	2	2	0.00
04/12/2025	2043 On 05-February-26			Bond Future	121.07	120.2983	121.0743	120.2983	0.00
04/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	11414	11	11	11	0.00
04/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2043 On 07-May-26			Bond Future	123.29	122.5032	123.2932	122.5032	0.00
04/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	11594	11	12	11	0.00
04/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	1	0	0	0	0.00
04/12/2025	2043 On 06-August-26			Bond Future	122.70	121.8983	122.7031	121.8983	0.00
04/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	11834	11	12	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
04/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	11	0	0	0	0.00
04/12/2025	2043 On 05-November-26			Bond Future	124.87	124.0504	124.8698	124.0504	0.00
04/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	12065	11	12	11	0.00
04/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	36	0	0	0	0.00
04/12/2025	2043 On 04-February-27			Bond Future	124.15	123.3153	124.1493	123.3153	0.00
04/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	7085	6	7	6	0.00
04/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	566	1	1	1	0.00
04/12/2025	2044 On 05-February-26			Bond Future	9.32	95.3844	95.3048	95.3844	63,026.00
04/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	16154	16	16	16	0.00
04/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	15780	16	16	16	0.00
04/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	15465	16	15	16	0.00
04/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	14188	14	14	14	0.00
04/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	11877	12	12	12	9,000.00
04/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	6060	6	6	6	9,000.00
04/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	5560	6	6	6	0.00
04/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	155	0	0	0	0.00
04/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	125	0	0	0	0.00
04/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	5	0	0	0	4,500.00
04/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	3	0	0	0	9,000.00
04/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	3	0	0	0	4,500.00
04/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	11	0	0	0	0.00
04/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	2	0	0	0	0.00
04/12/2025	2044 On 07-May-26			Bond Future	9.38	97.1095	97.0284	97.1095	64,878.00
04/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	17126	17	17	17	0.00
04/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	5540	6	6	6	0.00
04/12/2025	2044 On 07-May-26		Call	Bond Future	1288.88	1.3231	1.2889	1.3231	0.00
04/12/2025	2044 On 07-May-26		Put	Bond Future	4260.53	4.2136	4.2605	4.2136	0.00
04/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	644	1	1	1	15,000.00
04/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	50	0	0	0	0.00
04/12/2025	2044 On 06-August-26			Bond Future	9.44	94.4853	94.4029	94.4853	7,681.00
04/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	20140	20	20	20	0.00
04/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	66	0	0	0	0.00
04/12/2025	2044 On 05-November-26			Bond Future	9.51	96.1307	96.0472	96.1307	0.00
04/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	13659	14	14	14	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
04/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	584	1	1	1	0.00
04/12/2025	2044 On 04-February-27			Bond Future	9.58	93.3996	93.3149	93.3996	0.00
04/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	6565	7	7	7	0.00
04/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2019	2	2	2	0.00
04/12/2025	2046 On 05-February-26			Bond Future	139.56	137.9178	139.5629	137.9178	12,410.00
04/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	17913	16	18	16	0.00
04/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2046 On 07-May-26			Bond Future	139.83	138.1513	139.8262	138.1513	5,789.00
04/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	14876	13	15	13	0.00
04/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2046 On 06-August-26			Bond Future	142.40	140.6898	142.3960	140.6898	0.00
04/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	20016	18	20	18	0.00
04/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2046 On 05-November-26			Bond Future	142.58	140.8449	142.5814	140.8449	0.00
04/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	17101	15	17	15	0.00
04/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2046 On 04-February-27			Bond Future	145.07	143.2985	145.0658	143.2985	0.00
04/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	13976	12	14	12	0.00
04/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2050 On 05-February-26			Bond Future	140.22	138.5559	140.2214	138.5559	11,638.00
04/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	17401	16	17	16	0.00
04/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2050 On 07-May-26			Bond Future	142.79	141.0951	142.7913	141.0951	4,988.00
04/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	18721	17	19	17	0.00
04/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2050 On 06-August-26			Bond Future	142.96	141.2362	142.9636	141.2362	0.00
04/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	19694	18	20	18	0.00
04/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2050 On 05-November-26			Bond Future	145.49	143.7308	145.4891	143.7308	0.00
04/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	21649	20	22	20	0.00
04/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
04/12/2025	2050 On 04-February-27			Bond Future	145.54	143.7482	145.5378	143.7482	0.00
04/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	13148	11	13	11	0.00
04/12/2025	2050 On 04-February-27	132.39	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
04/12/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	AL37 On 05-February-26			Index Future	1261.13	1260.0410	1261.1340	1260.0410	0.00
04/12/2025	AL37 On 07-May-26			Index Future	1283.94	1282.8270	1283.9390	1282.8270	0.00
04/12/2025	AL37 On 06-August-26			Index Future	1306.98	1305.8510	1306.9840	1305.8510	0.00
04/12/2025	AL37 On 05-November-26			Index Future	1330.05	1328.8910	1330.0480	1328.8910	0.00
04/12/2025	AL37 On 04-February-27			Index Future	1352.96	1351.7810	1352.9620	1351.7810	0.00
04/12/2025	AL7T On 05-February-26			Index Future	1620.83	1619.6490	1620.8310	1619.6490	0.00
04/12/2025	AL7T On 07-May-26			Index Future	1650.14	1648.9380	1650.1410	1648.9380	0.00
04/12/2025	AL7T On 06-August-26			Index Future	1679.76	1678.5320	1679.7590	1678.5320	0.00
04/12/2025	AL7T On 05-November-26			Index Future	1709.40	1708.1480	1709.4010	1708.1480	0.00
04/12/2025	AL7T On 04-February-27			Index Future	1738.85	1737.5710	1738.8500	1737.5710	0.00
04/12/2025	ALBI On 05-February-26			Index Future	1366.41	1366.1520	1366.4070	1366.1520	79.00
04/12/2025	ALBI On 07-May-26			Index Future	1391.12	1390.8570	1391.1160	1390.8570	0.00
04/12/2025	ALBI On 06-August-26			Index Future	1416.09	1415.8190	1416.0850	1415.8190	0.00
04/12/2025	ALBI On 05-November-26			Index Future	1441.07	1440.8000	1441.0740	1440.8000	0.00
04/12/2025	ALBI On 04-February-27			Index Future	1465.90	1465.6170	1465.9000	1465.6170	0.00
04/12/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	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
04/12/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
04/12/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
04/12/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	CI43 On 31-January-43			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
04/12/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	ES33 On 05-February-26			Bond Future	8.91	95.3574	95.4151	95.3574	0.00
04/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	12220	12	12	12	0.00
04/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
04/12/2025	ES33 On 07-May-26			Bond Future	8.97	93.3113	93.3700	93.3113	0.00
04/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12489	12	12	12	0.00
04/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
04/12/2025	ES33 On 06-August-26			Bond Future	9.04	95.0256	95.0855	95.0256	0.00
04/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	13217	13	13	13	0.00
04/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
04/12/2025	ES33 On 05-November-26			Bond Future	9.13	92.9113	92.9725	92.9113	0.00
04/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7644	8	8	8	0.00
04/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
04/12/2025	ES33 On 04-February-27			Bond Future	9.24	94.5273	94.5899	94.5273	0.00
04/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	2093	2	2	2	0.00
04/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
04/12/2025	ES42 On 05-February-26			Bond Future	9.51	94.2668	94.2331	94.2668	0.00
04/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	15633	16	16	16	0.00
04/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
04/12/2025	ES42 On 07-May-26			Bond Future	9.57	91.7299	91.6956	91.7299	0.00
04/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	17054	17	17	17	0.00
04/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
04/12/2025	ES42 On 06-August-26			Bond Future	9.64	93.4146	93.3799	93.4146	0.00
04/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	18906	19	19	19	0.00
04/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
04/12/2025	ES42 On 05-November-26			Bond Future	9.71	90.8002	90.7651	90.8002	0.00
04/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	12800	13	13	13	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
04/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
04/12/2025	ES42 On 04-February-27			Bond Future	9.79	92.3776	92.3421	92.3776	0.00
04/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	3482	4	3	4	0.00
04/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
04/12/2025	GOVI On 05-February-26			GOVI	1341.12	1340.9160	1341.1230	1340.9160	626.00
04/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1911230	191	191	191	0.00
04/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
04/12/2025	GOVI On 07-May-26			GOVI	1365.38	1365.1650	1365.3750	1365.1650	42.00
04/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1883750	188	188	188	0.00
04/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
04/12/2025	GOVI On 06-August-26			GOVI	1389.88	1389.6660	1389.8820	1389.6660	0.00
04/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	2008820	201	201	201	0.00
04/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
04/12/2025	GOVI On 05-November-26			GOVI	1414.41	1414.1850	1414.4080	1414.1850	0.00
04/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1374080	137	137	137	0.00
04/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
04/12/2025	GOVI On 04-February-27			GOVI	1438.78	1438.5440	1438.7760	1438.5440	0.00
04/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	697760	70	70	70	0.00
04/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
04/12/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/12/2025	I258 On 05-February-26			Bond Future	125.62	124.9877	125.6177	124.9877	0.00
04/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	13968	13	14	13	0.00
04/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
04/12/2025	I258 On 07-May-26			Bond Future	127.92	127.2784	127.9201	127.2784	0.00
04/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	14200	14	14	14	0.00
04/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	10	0	0	0	0.00
04/12/2025	I258 On 06-August-26			Bond Future	127.41	126.7612	127.4149	126.7612	0.00
04/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	14528	14	15	14	0.00
04/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	63	0	0	0	0.00
04/12/2025	I258 On 05-November-26			Bond Future	129.67	128.9994	129.6650	128.9994	0.00
04/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	14873	14	15	14	0.00
04/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	158	0	0	0	0.00
04/12/2025	I258 On 04-February-27			Bond Future	129.03	128.3507	129.0281	128.3507	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
04/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	10962	10	11	10	0.00
04/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	834	1	1	1	0.00
04/12/2025	IGOV On 05-February-26			Index Future	431.02	429.9890	431.0210	429.9890	252.00
04/12/2025	IGOV On 07-May-26			Index Future	438.92	437.8690	438.9200	437.8690	8.00
04/12/2025	IGOV On 06-August-26			Index Future	446.90	445.8300	446.9010	445.8300	0.00
04/12/2025	IGOV On 05-November-26			Index Future	454.89	453.7970	454.8880	453.7970	0.00
04/12/2025	IGOV On 04-February-27			Index Future	462.83	461.7130	462.8250	461.7130	0.00
04/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
04/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/12/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
04/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
04/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
04/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
04/12/2025	R033 On 05-February-26			Bond Future	8.06	113.8004	113.9798	113.8004	14,930.00
04/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	12782	13	13	13	0.00
04/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	12	0	0	0	0.00
04/12/2025	R033 On 07-May-26			Bond Future	8.10	110.8158	110.9983	110.8158	0.00
04/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11883	12	12	12	0.00
04/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	173	0	0	0	0.00
04/12/2025	R033 On 06-August-26			Bond Future	8.14	112.8252	113.0112	112.8252	0.00
04/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	11136	11	11	11	0.00
04/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	579	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
04/12/2025	R033 On 05-November-26			Bond Future	8.20	109.7513	109.9409	109.7513	0.00
04/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	7027	7	7	7	0.00
04/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1363	1	1	1	0.00
04/12/2025	R033 On 04-February-27			Bond Future	8.26	111.6352	111.8284	111.6352	0.00
04/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4437	4	4	4	0.00
04/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2540	3	3	3	0.00
04/12/2025	R035 On 05-February-26			Bond Future	8.34	107.2134	107.3157	107.2134	81,885.00
04/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	14221	14	14	14	0.00
04/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	12353	12	12	12	2,000.00
04/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	15007	15	15	15	2,000.00
04/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	22375	22	22	22	0.00
04/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	15318	15	15	15	0.00
04/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	16193	16	16	16	0.00
04/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	13587	13	14	13	0.00
04/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10877	11	11	11	250.00
04/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5648	6	6	6	0.00
04/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	3367	3	3	3	0.00
04/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	2251	2	2	2	350.00
04/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	5012	5	5	5	0.00
04/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7895	8	8	8	0.00
04/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	16	0	0	0	350.00
04/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	76	0	0	0	350.00
04/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	378	0	0	0	0.00
04/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	53	0	0	0	16,000.00
04/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	192	0	0	0	0.00
04/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	1	0	0	0	250.00
04/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	3	0	0	0	0.00
04/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
04/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
04/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	1	0	0	0	0.00
04/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R035 On 07-May-26			Bond Future	8.38	104.6505	104.7546	104.6505	33,773.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	14116	14	14	14	0.00
04/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	13087	13	13	13	0.00
04/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	10451	10	10	10	0.00
04/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7758	8	8	8	200.00
04/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	13347	13	13	13	0.00
04/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10718	11	11	11	0.00
04/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	8029	8	8	8	350.00
04/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12983	13	13	13	0.00
04/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	10344	10	10	10	0.00
04/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7649	8	8	8	250.00
04/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	1163	1	1	1	1,000.00
04/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	3181	3	3	3	1,000.00
04/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	5280	5	5	5	0.00
04/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	330	0	0	0	1,000.00
04/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	1751	2	2	2	0.00
04/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	678	1	1	1	0.00
04/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	72	0	0	0	250.00
04/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	160	0	0	0	0.00
04/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	34	0	0	0	250.00
04/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	64	0	0	0	350.00
04/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	143	0	0	0	0.00
04/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	31	0	0	0	350.00
04/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	70	0	0	0	200.00
04/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	155	0	0	0	0.00
04/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	33	0	0	0	200.00
04/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	22	0	0	0	0.00
04/12/2025	R035 On 06-August-26			Bond Future	8.43	106.5484	106.6546	106.5484	56.00
04/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	14635	15	15	15	0.00
04/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	10435	10	10	10	0.00
04/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7880	8	8	8	0.00
04/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9975	10	10	10	0.00
04/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	7420	7	7	7	0.00
04/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1454	1	1	1	1,000.00
04/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	3339	3	3	3	1,000.00
04/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	6204	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
04/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7829	8	8	8	0.00
04/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	5310	5	5	5	0.00
04/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2994	3	3	3	350.00
04/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	5359	5	5	5	250.00
04/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4920	5	5	5	200.00
04/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	672	1	1	1	350.00
04/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1290	1	1	1	0.00
04/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	367	0	0	0	350.00
04/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	537	1	1	1	1,000.00
04/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1159	1	1	1	0.00
04/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2303	2	2	2	0.00
04/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	402	0	0	0	200.00
04/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	744	1	1	1	0.00
04/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	222	0	0	0	200.00
04/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	362	0	0	0	250.00
04/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	664	1	1	1	0.00
04/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	200	0	0	0	250.00
04/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	61	0	0	0	0.00
04/12/2025	R035 On 05-November-26			Bond Future	8.48	103.9059	104.0142	103.9059	0.00
04/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	9153	9	9	9	0.00
04/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	8038	8	8	8	0.00
04/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5659	6	6	6	0.00
04/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3463	3	3	3	200.00
04/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	940	1	1	1	200.00
04/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1602	2	2	2	0.00
04/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	565	1	1	1	200.00
04/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	447	0	0	0	0.00
04/12/2025	R035 On 04-February-27			Bond Future	8.55	105.6907	105.8012	105.6907	0.00
04/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	4335	4	4	4	0.00
04/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1679	2	2	2	0.00
04/12/2025	R038 On 05-February-26			Bond Future	8.87	118.6131	118.6600	118.6131	3,763.00
04/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	18375	18	18	18	0.00
04/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R038 On 07-May-26			Bond Future	8.93	115.2743	115.3219	115.2743	2,395.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	17501	17	18	17	0.00
04/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	28	0	0	0	0.00
04/12/2025	R038 On 06-August-26			Bond Future	8.99	117.3645	117.4132	117.3645	0.00
04/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	19132	19	19	19	0.00
04/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	76	0	0	0	0.00
04/12/2025	R038 On 05-November-26			Bond Future	9.05	113.9286	113.9784	113.9286	0.00
04/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	12259	12	12	12	0.00
04/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	486	0	0	0	0.00
04/12/2025	R038 On 04-February-27			Bond Future	9.13	115.8838	115.9350	115.8838	0.00
04/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5672	6	6	6	0.00
04/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2262	2	2	2	0.00
04/12/2025	R053 On 05-February-26			Bond Future	9.13	129.0614	129.1299	129.0614	33,300.00
04/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	23798	24	24	24	0.00
04/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	1	0	0	0	0.00
04/12/2025	R053 On 07-May-26			Bond Future	9.18	125.5345	125.6040	125.5345	14,035.00
04/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	24881	25	25	25	0.00
04/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	52	0	0	0	0.00
04/12/2025	R053 On 06-August-26			Bond Future	9.23	127.8107	127.8819	127.8107	0.00
04/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	28850	29	29	29	0.00
04/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	80	0	0	0	0.00
04/12/2025	R053 On 05-November-26			Bond Future	9.28	124.1789	124.2516	124.1789	0.00
04/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	20107	20	20	20	0.00
04/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	631	1	1	1	0.00
04/12/2025	R053 On 04-February-27			Bond Future	9.34	126.3103	126.3845	126.3103	0.00
04/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	9778	10	10	10	0.00
04/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2667	3	3	3	0.00
04/12/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
04/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	65	0	0	0	0.00
04/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	65	0	0	0	0.00
04/12/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
04/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	102	0	0	0	0.00
04/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	102	0	0	0	0.00
04/12/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
04/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	88	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
04/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	88	0	0	0	0.00
04/12/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
04/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	51	0	0	0	0.00
04/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	51	0	0	0	0.00
04/12/2025	R202 On 05-February-26			Bond Future	293.19	291.3873	293.1906	291.3873	565.00
04/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	15371	14	15	14	0.00
04/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R202 On 07-May-26			Bond Future	298.56	296.7276	298.5639	296.7276	460.00
04/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	21014	19	21	19	0.00
04/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R202 On 06-August-26			Bond Future	298.63	296.7606	298.6312	296.7606	0.00
04/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	19771	18	20	18	0.00
04/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R202 On 05-November-26			Bond Future	303.91	302.0027	303.9070	302.0027	0.00
04/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	23447	22	23	22	0.00
04/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R202 On 04-February-27			Bond Future	303.70	301.7643	303.7028	301.7643	0.00
04/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	8973	7	9	7	0.00
04/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R209 On 05-February-26			Bond Future	8.59	86.5865	86.6512	86.5865	36,995.00
04/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12640	13	13	13	0.00
04/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	1	0	0	0	0.00
04/12/2025	R209 On 07-May-26			Bond Future	8.63	85.0013	85.0671	85.0013	6,358.00
04/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12924	13	13	13	0.00
04/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	27	0	0	0	0.00
04/12/2025	R209 On 06-August-26			Bond Future	8.68	86.5427	86.6099	86.5427	3,673.00
04/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	14004	14	14	14	0.00
04/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	61	0	0	0	0.00
04/12/2025	R209 On 05-November-26			Bond Future	8.74	84.9012	84.9698	84.9012	0.00
04/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	8841	9	9	9	0.00
04/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	458	0	0	0	0.00
04/12/2025	R209 On 04-February-27			Bond Future	8.81	86.3595	86.4295	86.3595	0.00
04/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	4109	4	4	4	0.00
04/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1535	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
04/12/2025	R210 On 05-February-26			Bond Future	259.07	259.1044	259.0709	259.1044	289.00
04/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5971	6	6	6	0.00
04/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R210 On 07-May-26			Bond Future	260.34	260.3751	260.3409	260.3751	918.00
04/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4941	5	5	5	0.00
04/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R210 On 06-August-26			Bond Future	265.13	265.1597	265.1253	265.1597	0.00
04/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	5285	5	5	5	0.00
04/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R210 On 05-November-26			Bond Future	266.28	266.3115	266.2772	266.3115	0.00
04/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12947	13	13	13	0.00
04/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R210 On 04-February-27			Bond Future	270.92	270.9521	270.9181	270.9521	0.00
04/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4888	5	5	5	0.00
04/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R213 On 05-February-26			Bond Future	7.69	100.2027	100.2886	100.2027	18,711.00
04/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8419	8	8	8	0.00
04/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	1	0	0	0	0.00
04/12/2025	R213 On 07-May-26			Bond Future	7.71	98.4640	98.5515	98.4640	64,746.00
04/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7732	8	8	8	0.00
04/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	25	0	0	0	0.00
04/12/2025	R213 On 06-August-26			Bond Future	7.74	100.2498	100.3391	100.2498	0.00
04/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	7015	7	7	7	0.00
04/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	92	0	0	0	0.00
04/12/2025	R213 On 05-November-26			Bond Future	7.78	98.4485	98.5395	98.4485	0.00
04/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3801	4	4	4	0.00
04/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	451	0	0	0	0.00
04/12/2025	R213 On 04-February-27			Bond Future	7.85	100.1403	100.2333	100.1403	0.00
04/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	2060	2	2	2	0.00
04/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1084	1	1	1	0.00
04/12/2025	R214 On 05-February-26			Bond Future	9.11	81.7682	81.7376	81.7682	10,254.00
04/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	12964	13	13	13	0.00
04/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	1	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
04/12/2025	R214 On 07-May-26			Bond Future	9.16	79.9499	79.9187	79.9499	31,017.00
04/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	14017	14	14	14	0.00
04/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	41	0	0	0	0.00
04/12/2025	R214 On 06-August-26			Bond Future	9.22	81.3999	81.3682	81.3999	0.00
04/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	15817	16	16	16	0.00
04/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	75	0	0	0	0.00
04/12/2025	R214 On 05-November-26			Bond Future	9.28	79.5232	79.4911	79.5232	0.00
04/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	10665	11	11	11	0.00
04/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	525	1	1	1	0.00
04/12/2025	R214 On 04-February-27			Bond Future	9.35	80.8894	80.8570	80.8894	0.00
04/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	5202	5	5	5	0.00
04/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	1736	2	2	2	0.00
04/12/2025	R248 On 05-February-26			Bond Future	9.29	99.0373	98.9061	99.0373	243,679.00
04/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	16601	17	17	17	0.00
04/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	6160	6	6	6	0.00
04/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	9781	10	10	10	0.00
04/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	2526	3	3	3	0.00
04/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	3552	4	4	4	12,500.00
04/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	203	0	0	0	1,940.00
04/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1914	2	2	2	1,940.00
04/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	5400	6	5	6	0.00
04/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	188	0	0	0	1,940.00
04/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	936	1	1	1	0.00
04/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	3790	4	4	4	0.00
04/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	417	0	0	0	0.00
04/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	138	0	0	0	0.00
04/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	676	1	1	1	0.00
04/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	33	0	0	0	0.00
04/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	3	0	0	0	0.00
04/12/2025	R248 On 07-May-26			Bond Future	9.34	96.3900	96.2563	96.3900	46,543.00
04/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	17830	18	18	18	0.00
04/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	54	0	0	0	0.00
04/12/2025	R248 On 06-August-26			Bond Future	9.39	98.1380	98.0021	98.1380	0.00
04/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	21224	21	21	21	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
04/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	72	0	0	0	0.00
04/12/2025	R248 On 05-November-26			Bond Future	9.46	95.4122	95.2741	95.4122	0.00
04/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	14628	15	15	15	0.00
04/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	579	1	1	1	0.00
04/12/2025	R248 On 04-February-27			Bond Future	9.53	97.0508	96.9106	97.0508	0.00
04/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6875	7	7	7	0.00
04/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2105	2	2	2	0.00
04/12/2025	R2R9 On 05-February-26			Bond Future	9.05	109.8231	109.8692	109.8231	0.00
04/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	96879	97	97	97	0.00
04/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R2R9 On 07-May-26			Bond Future	9.11	106.8305	106.8774	106.8305	0.00
04/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	96028	96	96	96	0.00
04/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R2R9 On 06-August-26			Bond Future	9.17	108.7676	108.8155	108.7676	0.00
04/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	95696	96	96	96	0.00
04/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R2R9 On 05-November-26			Bond Future	9.24	105.6859	105.7350	105.6859	0.00
04/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94765	95	95	95	0.00
04/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R2R9 On 04-February-27			Bond Future	9.32	107.4999	107.5501	107.4999	0.00
04/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5948	6	6	6	0.00
04/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1850	2	2	2	0.00
04/12/2025	R4R2 On 05-February-26			Bond Future	9.19	111.4838	111.4898	111.4838	1,125.00
04/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	98215	98	98	98	0.00
04/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R4R2 On 07-May-26			Bond Future	9.24	108.3952	108.4012	108.3952	0.00
04/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	97312	97	97	97	0.00
04/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R4R2 On 06-August-26			Bond Future	9.31	110.3607	110.3670	110.3607	0.00
04/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	96950	97	97	97	0.00
04/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
04/12/2025	R4R2 On 05-November-26			Bond Future	9.37	107.1807	107.1874	107.1807	0.00
04/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	95965	96	96	96	0.00
04/12/2025	R4R2 On 05-November-26	98.76	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
04/12/2025	R4R2 On 04-February-27			Bond Future	9.45	109.0202	109.0274	109.0202	0.00
04/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	7199	7	7	7	0.00
04/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1780	2	2	2	0.00
04/12/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
04/12/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00