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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/01/2025 TO: 02/01/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	2029 On 06-February-25			Bond Future	134.57	134.5844	134.5679	134.5844	8,604.00
02/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	2168	2	2	2	0.00
02/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2029 On 08-May-25			Bond Future	135.89	135.9073	135.8910	135.9073	728.00
02/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
02/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	1959	2	2	2	0.00
02/01/2025	2029 On 07-August-25			Bond Future	138.62	138.6357	138.6195	138.6357	0.00
02/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	1210	1	1	1	0.00
02/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2029 On 06-November-25			Bond Future	139.91	139.9232	139.9074	139.9232	0.00
02/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	117	0	0	0	0.00
02/01/2025	2029 On 06-November-25	139.79	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
02/01/2025	2029 On 05-February-26			Bond Future	142.61	142.6211	142.6056	142.6211	0.00
02/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2496	3	2	3	0.00
02/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2030 On 06-February-25			Bond Future	9.03	96.0897	96.1899	96.0897	159,549.00
02/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6084	6	6	6	0.00
02/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	186	0	0	0	800.00
02/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	996	1	1	1	800.00
02/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2557	2	3	2	0.00
02/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	62	0	0	0	800.00
02/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	418	0	0	0	0.00
02/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1536	2	2	2	0.00
02/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2030 On 08-May-25			Bond Future	9.09	98.0161	98.1187	98.0161	0.00
02/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3337	3	3	3	0.00
02/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	957	1	1	1	1,320.00
02/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	2008	2	2	2	680.00
02/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9546	9	10	9	0.00
02/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4515	4	5	4	1,640.00
02/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10886	11	11	11	0.00
02/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5741	6	6	6	2,280.00
02/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1387	1	1	1	800.00
02/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3517	3	4	3	0.00
02/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	576	1	1	1	800.00
02/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1063	1	1	1	0.00
02/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	285	0	0	0	800.00
02/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2103	2	2	2	0.00
02/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	1	0	0	0	2,280.00
02/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	82	0	0	0	0.00
02/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	4	0	0	0	1,640.00
02/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	163	0	0	0	0.00
02/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1478	2	1	2	0.00
02/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	702	1	1	1	0.00
02/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	316	0	0	0	0.00
02/01/2025	2030 On 07-August-25			Bond Future	9.17	95.9500	96.0549	95.9500	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
02/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6688	7	7	7	0.00
02/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9728	10	10	10	0.00
02/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4814	5	5	5	1,054.00
02/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	29	0	0	0	1,054.00
02/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	343	0	0	0	0.00
02/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	164	0	0	0	0.00
02/01/2025	2030 On 06-November-25			Bond Future	9.25	97.8101	97.9175	97.8101	0.00
02/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2366	2	2	2	0.00
02/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1415	1	1	1	0.00
02/01/2025	2030 On 05-February-26			Bond Future	9.37	95.6635	95.7734	95.6635	0.00
02/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2174	2	2	2	0.00
02/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1780	2	2	2	0.00
02/01/2025	2032 On 06-February-25			Bond Future	9.69	95.5864	95.7131	95.5864	120,601.00
02/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	9167	9	9	9	0.00
02/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	270	0	0	0	800.00
02/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1543	1	2	1	800.00
02/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4356	4	4	4	0.00
02/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	58	0	0	0	800.00
02/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	452	1	0	1	0.00
02/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1597	2	2	2	0.00
02/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	2	0	0	0	0.00
02/01/2025	2032 On 08-May-25			Bond Future	9.77	93.3386	93.4683	93.3386	37,405.00
02/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5436	5	5	5	0.00
02/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	876	1	1	1	800.00
02/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	2000	2	2	2	800.00
02/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5672	6	6	6	0.00
02/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	247	0	0	0	800.00
02/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1294	1	1	1	0.00
02/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2531	3	3	3	0.00
02/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	273	0	0	0	0.00
02/01/2025	2032 On 07-August-25			Bond Future	9.85	95.1896	95.3221	95.1896	0.00
02/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9378	9	9	9	0.00
02/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	187	0	0	0	0.00
02/01/2025	2032 On 06-November-25			Bond Future	9.96	92.8737	93.0092	92.8737	0.00

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02/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3744	4	4	4	0.00
02/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1731	2	2	2	0.00
02/01/2025	2032 On 05-February-26			Bond Future	10.08	94.6397	94.7781	94.6397	0.00
02/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	3108	3	3	3	0.00
02/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2760	3	3	3	0.00
02/01/2025	2033 On 06-February-25			Bond Future	129.00	128.8290	129.0014	128.8290	6,288.00
02/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	4061	4	4	4	0.00
02/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2033 On 08-May-25			Bond Future	130.11	129.9359	130.1122	129.9359	5,288.00
02/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
02/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	508	1	1	1	0.00
02/01/2025	2033 On 07-August-25			Bond Future	132.72	132.5445	132.7248	132.5445	0.00
02/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	4075	4	4	4	0.00
02/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2033 On 06-November-25			Bond Future	133.80	133.6123	133.7969	133.6123	0.00
02/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	657	0	1	0	0.00
02/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2033 On 05-February-26			Bond Future	136.38	136.1887	136.3774	136.1887	0.00
02/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	3497	3	3	3	0.00
02/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2037 On 06-February-25			Bond Future	10.73	85.0582	85.4251	85.0582	154,404.00
02/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10965	11	11	11	0.00
02/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2037 On 08-May-25			Bond Future	10.82	86.7634	87.1379	86.7634	3,975.00
02/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	8048	8	8	8	0.00
02/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	13148	13	13	13	7,500.00
02/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	9460	9	9	9	15,000.00
02/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12921	13	13	13	7,500.00
02/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	36	0	0	0	0.00
02/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	165	0	0	0	0.00
02/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	32	0	0	0	0.00
02/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	262	0	0	0	0.00
02/01/2025	2037 On 07-August-25			Bond Future	10.93	84.2233	84.6055	84.2233	15.00
02/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	11154	11	11	11	0.00

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02/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	7484	7	7	7	0.00
02/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1914	2	2	2	200.00
02/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	4424	4	4	4	0.00
02/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1693	2	2	2	2,341.00
02/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	6008	6	6	6	0.00
02/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	3180	3	3	3	0.00
02/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	1246	1	1	1	2,541.00
02/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2377	3	2	3	2,541.00
02/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4717	5	5	5	0.00
02/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1111	1	1	1	2,541.00
02/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3593	4	4	4	0.00
02/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1674	2	2	2	2,541.00
02/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	3903	4	4	4	0.00
02/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	772	1	1	1	2,541.00
02/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	322	0	0	0	0.00
02/01/2025	2037 On 06-November-25			Bond Future	11.04	85.8555	86.2454	85.8555	0.00
02/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	5376	5	5	5	0.00
02/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2138	2	2	2	0.00
02/01/2025	2037 On 05-February-26			Bond Future	11.16	83.2300	83.6277	83.2300	0.00
02/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3982	4	4	4	0.00
02/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3768	4	4	4	0.00
02/01/2025	2038 On 06-February-25			Bond Future	139.61	139.6285	139.6119	139.6285	2,622.00
02/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	4382	4	4	4	0.00
02/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2038 On 08-May-25			Bond Future	142.45	142.4625	142.4458	142.4625	480.00
02/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	2766	3	3	3	0.00
02/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2038 On 07-August-25			Bond Future	143.18	143.1962	143.1798	143.1962	0.00
02/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	3620	4	4	4	0.00
02/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2038 On 06-November-25			Bond Future	145.99	146.0082	145.9922	146.0082	0.00
02/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	2112	2	2	2	0.00
02/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2038 On 05-February-26			Bond Future	146.64	146.6579	146.6423	146.6579	0.00

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02/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	3442	3	3	3	0.00
02/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2040 On 06-February-25			Bond Future	11.00	85.3496	85.7478	85.3496	66,475.00
02/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	11323	11	11	11	0.00
02/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	7272	7	7	7	0.00
02/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	1166	1	1	1	780.00
02/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	4472	4	4	4	0.00
02/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	120	0	0	0	780.00
02/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	16	0	0	0	780.00
02/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1163	1	1	1	0.00
02/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	1	0	0	0	0.00
02/01/2025	2040 On 08-May-25			Bond Future	11.10	87.0607	87.4671	87.0607	3,900.00
02/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	9191	9	9	9	0.00
02/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	9793	9	10	9	15,000.00
02/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	13142	13	13	13	7,500.00
02/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	13478	13	13	13	7,500.00
02/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	50	0	0	0	0.00
02/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	59	0	0	0	0.00
02/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	185	0	0	0	0.00
02/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	223	0	0	0	0.00
02/01/2025	2040 On 07-August-25			Bond Future	11.20	84.2757	84.6906	84.2757	16.00
02/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	12026	12	12	12	0.00
02/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	358	0	0	0	0.00
02/01/2025	2040 On 06-November-25			Bond Future	11.31	85.9087	86.3320	85.9087	0.00
02/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	5506	5	6	5	0.00
02/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2347	3	2	3	0.00
02/01/2025	2040 On 05-February-26			Bond Future	11.43	83.0334	83.4652	83.0334	0.00
02/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	4400	4	4	4	0.00
02/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4055	4	4	4	0.00
02/01/2025	2044 On 06-February-25			Bond Future	11.10	81.2835	81.7948	81.2835	70,449.00
02/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	11336	11	11	11	0.00
02/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	2928	3	3	3	0.00
02/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	1346	1	1	1	8,825.00
02/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	14982	14	15	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
02/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	8535	8	9	8	422.00
02/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	5704	5	6	5	422.00
02/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	192	0	0	0	8,825.00
02/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	54	0	0	0	0.00
02/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
02/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	7	0	0	0	0.00
02/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	3309	4	3	4	0.00
02/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	346	0	0	0	8,825.00
02/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1034	1	1	1	0.00
02/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	1	0	0	0	0.00
02/01/2025	2044 On 08-May-25			Bond Future	11.20	82.9130	83.4348	82.9130	7,734.00
02/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	9361	9	9	9	0.00
02/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	7746	7	8	7	0.00
02/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	4124	4	4	4	0.00
02/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	1432	1	1	1	2,490.00
02/01/2025	2044 On 08-May-25		Call	Bond Future	2.58	0.0020	0.0026	0.0020	0.00
02/01/2025	2044 On 08-May-25		Put	Bond Future	16567.83	17.0890	16.5678	17.0890	0.00
02/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1221	1	1	1	2,490.00
02/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3278	4	3	4	0.00
02/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	406	0	0	0	2,490.00
02/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	251	0	0	0	0.00
02/01/2025	2044 On 07-August-25			Bond Future	11.30	80.1711	80.7036	80.1711	0.00
02/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	12046	12	12	12	0.00
02/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	381	0	0	0	0.00
02/01/2025	2044 On 06-November-25			Bond Future	11.40	81.7245	82.2676	81.7245	0.00
02/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	5516	5	6	5	0.00
02/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2538	3	3	3	0.00
02/01/2025	2044 On 05-February-26			Bond Future	11.51	78.8948	79.4486	78.8948	0.00
02/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	4498	4	4	4	0.00
02/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4202	4	4	4	0.00
02/01/2025	2046 On 06-February-25			Bond Future	121.76	121.7713	121.7573	121.7713	18,843.00
02/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	7747	8	8	8	0.00
02/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2046 On 08-May-25			Bond Future	122.02	122.0294	122.0155	122.0294	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
02/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	45	0	0	0	0.00
02/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2046 On 07-August-25			Bond Future	124.47	124.4790	124.4652	124.4790	0.00
02/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	5775	6	6	6	0.00
02/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2046 On 06-November-25			Bond Future	124.65	124.6673	124.6540	124.6673	0.00
02/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
02/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	756	1	1	1	0.00
02/01/2025	2046 On 05-February-26			Bond Future	127.06	127.0696	127.0566	127.0696	0.00
02/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	5407	5	5	5	0.00
02/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2050 On 06-February-25			Bond Future	120.92	121.5524	120.9242	121.5524	16,223.00
02/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	5324	6	5	6	0.00
02/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2050 On 08-May-25			Bond Future	123.38	124.0196	123.3790	124.0196	0.00
02/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	2219	3	2	3	0.00
02/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2050 On 07-August-25			Bond Future	123.49	124.1415	123.4886	124.1415	0.00
02/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	3599	4	4	4	0.00
02/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2050 On 06-November-25			Bond Future	125.91	126.5795	125.9141	126.5795	0.00
02/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	1494	2	1	2	0.00
02/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
02/01/2025	2050 On 05-February-26			Bond Future	125.93	126.6065	125.9294	126.6065	0.00
02/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	3109	4	3	4	0.00
02/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
02/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	AL37 On 06-February-25			Index Future	1075.92	1074.6470	1075.9240	1074.6470	0.00
02/01/2025	AL37 On 08-May-25			Index Future	1097.50	1096.1920	1097.5020	1096.1920	0.00
02/01/2025	AL37 On 07-August-25			Index Future	1119.28	1117.9400	1119.2830	1117.9400	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
02/01/2025	AL37 On 06-November-25			Index Future	1141.03	1139.6520	1141.0290	1139.6520	0.00
02/01/2025	AL37 On 05-February-26			Index Future	1162.80	1161.3900	1162.8020	1161.3900	0.00
02/01/2025	AL7T On 06-February-25			Index Future	1296.80	1293.0000	1296.7960	1293.0000	0.00
02/01/2025	AL7T On 08-May-25			Index Future	1322.80	1318.9220	1322.8030	1318.9220	0.00
02/01/2025	AL7T On 07-August-25			Index Future	1349.06	1345.0890	1349.0550	1345.0890	0.00
02/01/2025	AL7T On 06-November-25			Index Future	1375.27	1371.2130	1375.2660	1371.2130	0.00
02/01/2025	AL7T On 05-February-26			Index Future	1401.51	1397.3670	1401.5090	1397.3670	0.00
02/01/2025	ALBI On 06-February-25			Index Future	1115.26	1111.6330	1115.2630	1111.6330	98.00
02/01/2025	ALBI On 08-May-25			Index Future	1137.63	1133.9190	1137.6290	1133.9190	0.00
02/01/2025	ALBI On 07-August-25			Index Future	1160.21	1156.4150	1160.2070	1156.4150	0.00
02/01/2025	ALBI On 06-November-25			Index Future	1182.75	1178.8740	1182.7490	1178.8740	0.00
02/01/2025	ALBI On 05-February-26			Index Future	1205.32	1201.3600	1205.3170	1201.3600	0.00
02/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	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
02/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	ES33 On 06-February-25			Bond Future	10.99	83.7172	83.9894	83.7172	0.00
02/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	10258	10	10	10	0.00
02/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
02/01/2025	ES33 On 08-May-25			Bond Future	11.11	81.6168	81.8948	81.6168	0.00
02/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	7123	7	7	7	0.00
02/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
02/01/2025	ES33 On 07-August-25			Bond Future	11.23	83.2546	83.5385	83.2546	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
02/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9734	9	10	9	0.00
02/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
02/01/2025	ES33 On 06-November-25			Bond Future	11.38	81.0914	81.3812	81.0914	0.00
02/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2731	2	3	2	0.00
02/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
02/01/2025	ES33 On 05-February-26			Bond Future	11.55	82.6512	82.9470	82.6512	0.00
02/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
02/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	249	1	0	1	0.00
02/01/2025	ES42 On 06-February-25			Bond Future	11.45	80.1209	80.5310	80.1209	0.00
02/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	12138	12	12	12	0.00
02/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
02/01/2025	ES42 On 08-May-25			Bond Future	11.56	77.4799	77.8987	77.4799	0.00
02/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	9268	9	9	9	0.00
02/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
02/01/2025	ES42 On 07-August-25			Bond Future	11.66	79.0340	79.4614	79.0340	0.00
02/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11189	11	11	11	0.00
02/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
02/01/2025	ES42 On 06-November-25			Bond Future	11.78	76.3189	76.7551	76.3189	0.00
02/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3421	3	3	3	0.00
02/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
02/01/2025	ES42 On 05-February-26			Bond Future	11.91	77.7846	78.2295	77.7846	0.00
02/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
02/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	370	1	0	1	0.00
02/01/2025	GOVI On 06-February-25			GOVI	1098.10	1094.6100	1098.0980	1094.6100	636.00
02/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1260980	123	126	123	0.00
02/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
02/01/2025	GOVI On 08-May-25			GOVI	1120.12	1116.5550	1120.1200	1116.5550	0.00
02/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	981200	95	98	95	0.00
02/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
02/01/2025	GOVI On 07-August-25			GOVI	1142.35	1138.7070	1142.3500	1138.7070	0.00
02/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1313500	128	131	128	0.00
02/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
02/01/2025	GOVI On 06-November-25			GOVI	1164.55	1160.8220	1164.5450	1160.8220	0.00
02/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	525450	49	53	49	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
02/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
02/01/2025	GOVI On 05-February-26			GOVI	1186.77	1182.9640	1186.7660	1182.9640	0.00
02/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	367660	33	37	33	0.00
02/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
02/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/01/2025	IGOV On 06-February-25			Index Future	375.28	375.6140	375.2790	375.6140	870.00
02/01/2025	IGOV On 08-May-25			Index Future	382.90	383.2360	382.8970	383.2360	8.00
02/01/2025	IGOV On 07-August-25			Index Future	390.59	390.9300	390.5860	390.9300	0.00
02/01/2025	IGOV On 06-November-25			Index Future	398.26	398.6110	398.2630	398.6110	0.00
02/01/2025	IGOV On 05-February-26			Index Future	405.95	406.3010	405.9500	406.3010	0.00
02/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
02/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
02/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
02/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
02/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
02/01/2025	R033 On 06-February-25			Bond Future	9.95	103.8121	103.9569	103.8121	12,183.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2417	2	2	2	0.00
02/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	331	0	0	0	0.00
02/01/2025	R033 On 08-May-25			Bond Future	10.03	100.8449	100.9930	100.8449	0.00
02/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2800	3	3	3	0.00
02/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1209	1	1	1	0.00
02/01/2025	R033 On 07-August-25			Bond Future	10.12	102.8445	102.9959	102.8445	0.00
02/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	3018	3	3	3	0.00
02/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1945	2	2	2	0.00
02/01/2025	R033 On 06-November-25			Bond Future	10.23	99.7938	99.9485	99.7938	0.00
02/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	3212	3	3	3	0.00
02/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2719	3	3	3	0.00
02/01/2025	R033 On 05-February-26			Bond Future	10.36	101.6907	101.8487	101.6907	0.00
02/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3692	4	4	4	0.00
02/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3053	3	3	3	0.00
02/01/2025	R035 On 06-February-25			Bond Future	10.28	94.9341	95.3222	94.9341	87,240.00
02/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	11301	11	11	11	0.00
02/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4652	4	5	4	0.00
02/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	572	0	1	0	15,000.00
02/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	974	1	1	1	100.00
02/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5689	5	6	5	0.00
02/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	2445	2	2	2	0.00
02/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	1223	1	1	1	1,000.00
02/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1104	1	1	1	0.00
02/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	343	0	0	0	1,100.00
02/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	889	1	1	1	0.00
02/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	29	0	0	0	1,100.00
02/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1640	2	2	2	0.00
02/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	66	0	0	0	7,500.00
02/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
02/01/2025	R035 On 08-May-25			Bond Future	10.36	92.3274	92.7235	92.3274	1,004.00
02/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7819	7	8	7	0.00
02/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	15054	15	15	15	0.00
02/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	12121	12	12	12	0.00
02/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	6331	6	6	6	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	7444	7	7	7	0.00
02/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	2174	2	2	2	150.00
02/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	4080	4	4	4	0.00
02/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	829	1	1	1	150.00
02/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1748	2	2	2	0.00
02/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	254	0	0	0	150.00
02/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	43	0	0	0	400.00
02/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	374	0	0	0	0.00
02/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	8	0	0	0	400.00
02/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	223	0	0	0	0.00
02/01/2025	R035 On 07-August-25			Bond Future	10.46	94.1587	94.5629	94.1587	0.00
02/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	11440	11	11	11	0.00
02/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	249	0	0	0	0.00
02/01/2025	R035 On 06-November-25			Bond Future	10.56	91.4780	91.8905	91.4780	0.00
02/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	5220	5	5	5	0.00
02/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1841	2	2	2	0.00
02/01/2025	R035 On 05-February-26			Bond Future	10.69	93.2181	93.6388	93.2181	0.00
02/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3892	4	4	4	0.00
02/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3348	4	3	4	0.00
02/01/2025	R038 On 06-February-25			Bond Future	10.81	103.9893	104.4543	103.9893	8,871.00
02/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	3294	3	3	3	0.00
02/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	339	0	0	0	0.00
02/01/2025	R038 On 08-May-25			Bond Future	10.90	100.5839	101.0585	100.5839	2,395.00
02/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3737	3	4	3	0.00
02/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1476	2	1	2	0.00
02/01/2025	R038 On 07-August-25			Bond Future	11.01	102.5783	103.0626	102.5783	0.00
02/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	4093	4	4	4	0.00
02/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2551	3	3	3	0.00
02/01/2025	R038 On 06-November-25			Bond Future	11.12	99.0806	99.5748	99.0806	0.00
02/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	4317	4	4	4	0.00
02/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8956	9	9	9	0.00
02/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	3414	3	3	3	1,770.00
02/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1488	2	1	2	1,770.00
02/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4366	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3562	4	4	4	0.00
02/01/2025	R038 On 05-February-26			Bond Future	11.25	100.9633	101.4672	100.9633	0.00
02/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	5265	5	5	5	0.00
02/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4083	4	4	4	0.00
02/01/2025	R053 On 06-February-25			Bond Future	11.08	108.2712	108.9565	108.2712	2,019.00
02/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	14578	14	15	14	0.00
02/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	1	0	0	0	0.00
02/01/2025	R053 On 08-May-25			Bond Future	11.16	104.5743	105.2737	104.5743	0.00
02/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	12072	11	12	11	0.00
02/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	366	0	0	0	0.00
02/01/2025	R053 On 07-August-25			Bond Future	11.25	106.6477	107.3614	106.6477	0.00
02/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	15178	15	15	15	0.00
02/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	651	1	1	1	0.00
02/01/2025	R053 On 06-November-25			Bond Future	11.35	102.8505	103.5785	102.8505	0.00
02/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	6956	7	7	7	0.00
02/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3592	4	4	4	0.00
02/01/2025	R053 On 05-February-26			Bond Future	11.46	104.8044	105.5467	104.8044	0.00
02/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5899	6	6	6	0.00
02/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5686	6	6	6	0.00
02/01/2025	R186 On 06-February-25			Bond Future	8.25	105.2349	105.2811	105.2349	177,809.00
02/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1344	1	1	1	0.00
02/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	2	0	0	0	0.00
02/01/2025	R186 On 08-May-25			Bond Future	8.27	107.3450	107.3924	107.3450	0.00
02/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	552	1	1	1	0.00
02/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	258	0	0	0	0.00
02/01/2025	R186 On 07-August-25			Bond Future	8.32	104.1642	104.2130	104.1642	0.00
02/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1831	2	2	2	0.00
02/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1319	1	1	1	1,983.00
02/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2497	2	2	2	0.00
02/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	59	0	0	0	1,983.00
02/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	174	0	0	0	0.00
02/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	105	0	0	0	0.00
02/01/2025	R186 On 06-November-25			Bond Future	8.43	106.1841	106.2343	106.1841	0.00
02/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	304	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
02/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	621	1	1	1	0.00
02/01/2025	R186 On 05-February-26			Bond Future	8.65	102.8966	102.9481	102.8966	0.00
02/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	352	0	0	0	0.00
02/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	536	1	1	1	0.00
02/01/2025	R202 On 06-February-25			Bond Future	269.20	269.2332	269.2019	269.2332	1,914.00
02/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	2412	2	2	2	0.00
02/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
02/01/2025	R202 On 08-May-25			Bond Future	274.67	274.6978	274.6666	274.6978	269.00
02/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	2357	2	2	2	0.00
02/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
02/01/2025	R202 On 07-August-25			Bond Future	274.95	274.9778	274.9470	274.9778	0.00
02/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	3347	3	3	3	0.00
02/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
02/01/2025	R202 On 06-November-25			Bond Future	280.35	280.3785	280.3482	280.3785	0.00
02/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	4708	5	5	5	0.00
02/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
02/01/2025	R202 On 05-February-26			Bond Future	280.42	280.4469	280.4178	280.4469	0.00
02/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	2598	3	3	3	0.00
02/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
02/01/2025	R209 On 06-February-25			Bond Future	10.52	74.3884	74.6833	74.3884	12,983.00
02/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	9176	9	9	9	0.00
02/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0	0	0	0	0.00
02/01/2025	R209 On 08-May-25			Bond Future	10.60	72.7252	73.0263	72.7252	6,367.00
02/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	6495	6	6	6	0.00
02/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	248	0	0	0	0.00
02/01/2025	R209 On 07-August-25			Bond Future	10.69	74.1674	74.4747	74.1674	0.00
02/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	9495	9	9	9	0.00
02/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	298	0	0	0	0.00
02/01/2025	R209 On 06-November-25			Bond Future	10.79	72.4528	72.7664	72.4528	0.00
02/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	4333	4	4	4	0.00
02/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	1996	2	2	2	0.00
02/01/2025	R209 On 05-February-26			Bond Future	10.90	73.8306	74.1505	73.8306	0.00
02/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3387	3	3	3	0.00
02/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3248	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2025	R210 On 06-February-25			Bond Future	243.91	244.0129	243.9085	244.0129	991.00
02/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	4299	4	4	4	0.00
02/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
02/01/2025	R210 On 08-May-25			Bond Future	245.50	245.6101	245.5046	245.6101	300.00
02/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
02/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	2525	2	3	2	0.00
02/01/2025	R210 On 07-August-25			Bond Future	250.43	250.5407	250.4338	250.5407	0.00
02/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1994	2	2	2	0.00
02/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
02/01/2025	R210 On 06-November-25			Bond Future	251.93	252.0414	251.9339	252.0414	0.00
02/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
02/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	206	0	0	0	0.00
02/01/2025	R210 On 05-February-26			Bond Future	256.79	256.8999	256.7913	256.8999	0.00
02/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	3691	4	4	4	0.00
02/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
02/01/2025	R213 On 06-February-25			Bond Future	9.42	92.0624	92.1947	92.0624	100,832.00
02/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7700	8	8	8	0.00
02/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	2	0	0	0	0.00
02/01/2025	R213 On 08-May-25			Bond Future	9.49	90.3509	90.4862	90.3509	0.00
02/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4367	4	4	4	0.00
02/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	270	0	0	0	0.00
02/01/2025	R213 On 07-August-25			Bond Future	9.56	92.1431	92.2814	92.1431	0.00
02/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7985	8	8	8	0.00
02/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	171	0	0	0	0.00
02/01/2025	R213 On 06-November-25			Bond Future	9.66	90.3761	90.5174	90.3761	0.00
02/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2970	3	3	3	0.00
02/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1523	2	2	2	0.00
02/01/2025	R213 On 05-February-26			Bond Future	9.79	92.0962	92.2405	92.0962	0.00
02/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2568	2	3	2	0.00
02/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2197	2	2	2	0.00
02/01/2025	R214 On 06-February-25			Bond Future	10.89	69.6244	69.9970	69.6244	18,350.00
02/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	9157	9	9	9	0.00
02/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	7040	7	7	7	521.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	4638	4	5	4	521.00
02/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	13068	13	13	13	0.00
02/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
02/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	6	0	0	0	0.00
02/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	49	0	0	0	0.00
02/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	1	0	0	0	0.00
02/01/2025	R214 On 08-May-25			Bond Future	10.97	67.7172	68.0975	67.7172	3,232.00
02/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	7508	7	8	7	0.00
02/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	225	0	0	0	0.00
02/01/2025	R214 On 07-August-25			Bond Future	11.05	69.0603	69.4484	69.0603	0.00
02/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	9730	9	10	9	0.00
02/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	369	0	0	0	0.00
02/01/2025	R214 On 06-November-25			Bond Future	11.15	67.0989	67.4948	67.0989	0.00
02/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	4632	4	5	4	0.00
02/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2070	2	2	2	0.00
02/01/2025	R214 On 05-February-26			Bond Future	11.26	68.3752	68.7790	68.3752	0.00
02/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3600	3	4	3	0.00
02/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	3596	4	4	4	0.00
02/01/2025	R248 On 06-February-25			Bond Future	11.08	84.1952	84.6902	84.1952	271,827.00
02/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	10076	10	10	10	0.00
02/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	23	0	0	0	660.00
02/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	948	1	1	1	660.00
02/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	4274	4	4	4	0.00
02/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	158	0	0	0	660.00
02/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1491	2	1	2	0.00
02/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	5726	6	6	6	0.00
02/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	2	0	0	0	0.00
02/01/2025	R248 On 08-May-25			Bond Future	11.16	81.4366	81.9418	81.4366	30,311.00
02/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	9176	9	9	9	0.00
02/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	291	0	0	0	0.00
02/01/2025	R248 On 07-August-25			Bond Future	11.25	83.0517	83.5673	83.0517	0.00
02/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	12002	12	12	12	0.00
02/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	469	1	0	1	0.00
02/01/2025	R248 On 06-November-25			Bond Future	11.35	80.2189	80.7448	80.2189	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
02/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	5304	5	5	5	0.00
02/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	2801	3	3	3	0.00
02/01/2025	R248 On 05-February-26			Bond Future	11.46	81.7442	82.2804	81.7442	0.00
02/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	4448	4	4	4	0.00
02/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4475	5	4	5	0.00
02/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00