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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 03/01/2025 TO: 03/01/2025**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	2029 On 06-February-25			Bond Future	134.55	134.5679	134.5513	134.5679	8,604.00
03/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	2151	2	2	2	0.00
03/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2029 On 08-May-25			Bond Future	135.88	135.8910	135.8839	135.8910	728.00
03/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
03/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	1966	2	2	2	0.00
03/01/2025	2029 On 07-August-25			Bond Future	138.62	138.6195	138.6194	138.6195	0.00
03/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	1209	1	1	1	0.00
03/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2029 On 06-November-25			Bond Future	139.90	139.9074	139.9007	139.9074	0.00
03/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	111	0	0	0	0.00
03/01/2025	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
03/01/2025	2029 On 05-February-26			Bond Future	142.59	142.6056	142.5894	142.6056	0.00
03/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2479	2	2	2	0.00
03/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2030 On 06-February-25			Bond Future	9.04	96.1899	96.1331	96.1899	159,598.00
03/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6028	6	6	6	0.00
03/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	167	0	0	0	800.00
03/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	950	1	1	1	800.00
03/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2501	3	3	3	0.00
03/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	63	0	0	0	800.00
03/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	430	0	0	0	0.00
03/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1574	2	2	2	0.00
03/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2030 On 08-May-25			Bond Future	9.11	98.1187	98.0678	98.1187	0.00
03/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3281	3	3	3	0.00
03/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	914	1	1	1	1,320.00
03/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1953	2	2	2	680.00
03/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9494	10	9	10	0.00
03/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4459	5	4	5	1,640.00
03/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10835	11	11	11	0.00
03/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5687	6	6	6	2,280.00
03/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1339	1	1	1	800.00
03/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3462	4	3	4	0.00
03/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	542	1	1	1	800.00
03/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1065	1	1	1	0.00
03/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	280	0	0	0	800.00
03/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2120	2	2	2	0.00
03/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	1	0	0	0	2,280.00
03/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	79	0	0	0	0.00
03/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	4	0	0	0	1,640.00
03/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	158	0	0	0	0.00
03/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1487	1	1	1	0.00
03/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	698	1	1	1	0.00
03/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	311	0	0	0	0.00
03/01/2025	2030 On 07-August-25			Bond Future	9.18	96.0549	96.0082	96.0549	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
03/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6623	7	7	7	0.00
03/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9676	10	10	10	0.00
03/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4738	5	5	5	1,054.00
03/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	24	0	0	0	1,054.00
03/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	314	0	0	0	0.00
03/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	146	0	0	0	0.00
03/01/2025	2030 On 06-November-25			Bond Future	9.27	97.9175	97.8653	97.9175	0.00
03/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2259	2	2	2	0.00
03/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1360	1	1	1	0.00
03/01/2025	2030 On 05-February-26			Bond Future	9.38	95.7734	95.7135	95.7734	0.00
03/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2104	2	2	2	0.00
03/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1769	2	2	2	0.00
03/01/2025	2032 On 06-February-25			Bond Future	9.70	95.7131	95.6924	95.7131	120,601.00
03/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	9146	9	9	9	0.00
03/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	249	0	0	0	800.00
03/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1522	2	2	2	800.00
03/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4338	4	4	4	0.00
03/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	60	0	0	0	800.00
03/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	453	0	0	0	0.00
03/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1597	2	2	2	0.00
03/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	2	0	0	0	0.00
03/01/2025	2032 On 08-May-25			Bond Future	9.77	93.4683	93.4540	93.4683	37,405.00
03/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5422	5	5	5	0.00
03/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	868	1	1	1	800.00
03/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1989	2	2	2	800.00
03/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5658	6	6	6	0.00
03/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	247	0	0	0	800.00
03/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1298	1	1	1	0.00
03/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2538	3	3	3	0.00
03/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	273	0	0	0	0.00
03/01/2025	2032 On 07-August-25			Bond Future	9.86	95.3221	95.3125	95.3221	0.00
03/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9361	9	9	9	0.00
03/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	179	0	0	0	0.00
03/01/2025	2032 On 06-November-25			Bond Future	9.96	93.0092	92.9949	93.0092	0.00

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03/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3654	4	4	4	0.00
03/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1655	2	2	2	0.00
03/01/2025	2032 On 05-February-26			Bond Future	10.08	94.7781	94.7572	94.7781	0.00
03/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2995	3	3	3	0.00
03/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2668	3	3	3	0.00
03/01/2025	2033 On 06-February-25			Bond Future	128.99	129.0014	128.9863	129.0014	6,288.00
03/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	4046	4	4	4	0.00
03/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2033 On 08-May-25			Bond Future	130.11	130.1122	130.1062	130.1122	5,288.00
03/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
03/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	514	1	1	1	0.00
03/01/2025	2033 On 07-August-25			Bond Future	132.73	132.7248	132.7255	132.7248	0.00
03/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	4075	4	4	4	0.00
03/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2033 On 06-November-25			Bond Future	133.79	133.7969	133.7912	133.7969	0.00
03/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	651	1	1	1	0.00
03/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2033 On 05-February-26			Bond Future	136.36	136.3774	136.3626	136.3774	0.00
03/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	3483	3	3	3	0.00
03/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2037 On 06-February-25			Bond Future	10.72	85.4251	85.4609	85.4251	154,404.00
03/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	11001	11	11	11	0.00
03/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2037 On 08-May-25			Bond Future	10.82	87.1379	87.1808	87.1379	3,975.00
03/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	8095	8	8	8	0.00
03/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	13192	13	13	13	7,500.00
03/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	9506	9	10	9	15,000.00
03/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12966	13	13	13	7,500.00
03/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	38	0	0	0	0.00
03/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	169	0	0	0	0.00
03/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	33	0	0	0	0.00
03/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	266	0	0	0	0.00
03/01/2025	2037 On 07-August-25			Bond Future	10.92	84.6055	84.6538	84.6055	15.00
03/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	11214	11	11	11	0.00

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03/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	7551	7	8	7	0.00
03/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1975	2	2	2	200.00
03/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	4495	4	4	4	0.00
03/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1752	2	2	2	2,341.00
03/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	6078	6	6	6	0.00
03/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	3249	3	3	3	0.00
03/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	1299	1	1	1	2,541.00
03/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2398	2	2	2	2,541.00
03/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4721	5	5	5	0.00
03/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1133	1	1	1	2,541.00
03/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3606	4	4	4	0.00
03/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1697	2	2	2	2,541.00
03/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	3915	4	4	4	0.00
03/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	791	1	1	1	2,541.00
03/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	333	0	0	0	0.00
03/01/2025	2037 On 06-November-25			Bond Future	11.03	86.2454	86.2906	86.2454	0.00
03/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	5438	5	5	5	0.00
03/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2155	2	2	2	0.00
03/01/2025	2037 On 05-February-26			Bond Future	11.15	83.6277	83.6679	83.6277	0.00
03/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	4075	4	4	4	0.00
03/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3821	4	4	4	0.00
03/01/2025	2038 On 06-February-25			Bond Future	139.44	139.6119	139.4443	139.6119	2,622.00
03/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	4214	4	4	4	0.00
03/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2038 On 08-May-25			Bond Future	142.29	142.4458	142.2850	142.4458	480.00
03/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	2605	3	3	3	0.00
03/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2038 On 07-August-25			Bond Future	143.02	143.1798	143.0228	143.1798	0.00
03/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	3463	4	3	4	0.00
03/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2038 On 06-November-25			Bond Future	145.83	145.9922	145.8256	145.9922	0.00
03/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	1946	2	2	2	0.00
03/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2038 On 05-February-26			Bond Future	146.46	146.6423	146.4619	146.6423	0.00

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03/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	3262	3	3	3	0.00
03/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2040 On 06-February-25			Bond Future	11.00	85.7478	85.7216	85.7478	67,575.00
03/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	11297	11	11	11	0.00
03/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	7246	7	7	7	0.00
03/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	1152	1	1	1	780.00
03/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	4447	4	4	4	0.00
03/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	122	0	0	0	780.00
03/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	16	0	0	0	780.00
03/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1176	1	1	1	0.00
03/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	1	0	0	0	0.00
03/01/2025	2040 On 08-May-25			Bond Future	11.10	87.4671	87.4467	87.4671	3,900.00
03/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	9206	9	9	9	0.00
03/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	9804	10	10	10	15,000.00
03/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	13125	13	13	13	7,500.00
03/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	13460	13	13	13	7,500.00
03/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	53	0	0	0	0.00
03/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	61	0	0	0	0.00
03/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	217	0	0	0	0.00
03/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	259	0	0	0	0.00
03/01/2025	2040 On 07-August-25			Bond Future	11.20	84.6906	84.6742	84.6906	16.00
03/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	12027	12	12	12	0.00
03/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	375	0	0	0	0.00
03/01/2025	2040 On 06-November-25			Bond Future	11.31	86.3320	86.3112	86.3320	0.00
03/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	5598	6	6	6	0.00
03/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2461	2	2	2	0.00
03/01/2025	2040 On 05-February-26			Bond Future	11.44	83.4652	83.4380	83.4652	0.00
03/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	4380	4	4	4	0.00
03/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4062	4	4	4	0.00
03/01/2025	2044 On 06-February-25			Bond Future	11.11	81.7948	81.7673	81.7948	70,449.00
03/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	11309	11	11	11	0.00
03/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	2938	3	3	3	0.00
03/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	1375	1	1	1	8,825.00
03/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	14955	15	15	15	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
03/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	8510	9	9	9	422.00
03/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	5687	6	6	6	422.00
03/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	210	0	0	0	8,825.00
03/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	65	0	0	0	0.00
03/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
03/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	9	0	0	0	0.00
03/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	3354	3	3	3	0.00
03/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	384	0	0	0	8,825.00
03/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1091	1	1	1	0.00
03/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	1	0	0	0	0.00
03/01/2025	2044 On 08-May-25			Bond Future	11.20	83.4348	83.4129	83.4348	7,734.00
03/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	9348	9	9	9	0.00
03/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	7736	8	8	8	0.00
03/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	4126	4	4	4	0.00
03/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	1442	1	1	1	2,490.00
03/01/2025	2044 On 08-May-25		Call	Bond Future	2.79	0.0026	0.0028	0.0026	0.00
03/01/2025	2044 On 08-May-25		Put	Bond Future	16589.94	16.5678	16.5899	16.5678	0.00
03/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1245	1	1	1	2,490.00
03/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3311	3	3	3	0.00
03/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	418	0	0	0	2,490.00
03/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	260	0	0	0	0.00
03/01/2025	2044 On 07-August-25			Bond Future	11.30	80.7036	80.6855	80.7036	0.00
03/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	12070	12	12	12	0.00
03/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	423	0	0	0	0.00
03/01/2025	2044 On 06-November-25			Bond Future	11.40	82.2676	82.2453	82.2676	0.00
03/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	5533	6	6	6	0.00
03/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2576	3	3	3	0.00
03/01/2025	2044 On 05-February-26			Bond Future	11.52	79.4486	79.4203	79.4486	0.00
03/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	4500	4	5	4	0.00
03/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4233	4	4	4	0.00
03/01/2025	2046 On 06-February-25			Bond Future	122.11	121.7573	122.1064	121.7573	18,843.00
03/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	8096	8	8	8	0.00
03/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2046 On 08-May-25			Bond Future	122.38	122.0155	122.3805	122.0155	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
03/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	410	0	0	0	0.00
03/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2046 On 07-August-25			Bond Future	124.84	124.4652	124.8439	124.4652	0.00
03/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	6154	6	6	6	0.00
03/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2046 On 06-November-25			Bond Future	125.03	124.6540	125.0340	124.6540	0.00
03/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
03/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	376	1	0	1	0.00
03/01/2025	2046 On 05-February-26			Bond Future	127.44	127.0566	127.4355	127.0566	0.00
03/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	5786	5	6	5	0.00
03/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2050 On 06-February-25			Bond Future	121.73	120.9242	121.7299	120.9242	16,223.00
03/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	6130	5	6	5	0.00
03/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2050 On 08-May-25			Bond Future	124.21	123.3790	124.2099	123.3790	0.00
03/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	3050	2	3	2	0.00
03/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2050 On 07-August-25			Bond Future	124.34	123.4886	124.3422	123.4886	0.00
03/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	4452	4	4	4	0.00
03/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2050 On 06-November-25			Bond Future	126.78	125.9141	126.7789	125.9141	0.00
03/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	2359	1	2	1	0.00
03/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
03/01/2025	2050 On 05-February-26			Bond Future	126.80	125.9294	126.8014	125.9294	0.00
03/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	3981	3	4	3	0.00
03/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
03/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	AL37 On 06-February-25			Index Future	1075.37	1075.9240	1075.3650	1075.9240	0.00
03/01/2025	AL37 On 08-May-25			Index Future	1097.01	1097.5020	1097.0100	1097.5020	0.00
03/01/2025	AL37 On 07-August-25			Index Future	1118.84	1119.2830	1118.8390	1119.2830	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
03/01/2025	AL37 On 06-November-25			Index Future	1140.53	1141.0290	1140.5260	1141.0290	0.00
03/01/2025	AL37 On 05-February-26			Index Future	1162.21	1162.8020	1162.2140	1162.8020	0.00
03/01/2025	AL7T On 06-February-25			Index Future	1296.31	1296.7960	1296.3120	1296.7960	0.00
03/01/2025	AL7T On 08-May-25			Index Future	1322.40	1322.8030	1322.4030	1322.8030	0.00
03/01/2025	AL7T On 07-August-25			Index Future	1348.72	1349.0550	1348.7170	1349.0550	0.00
03/01/2025	AL7T On 06-November-25			Index Future	1374.86	1375.2660	1374.8610	1375.2660	0.00
03/01/2025	AL7T On 05-February-26			Index Future	1401.01	1401.5090	1401.0050	1401.5090	0.00
03/01/2025	ALBI On 06-February-25			Index Future	1115.07	1115.2630	1115.0710	1115.2630	98.00
03/01/2025	ALBI On 08-May-25			Index Future	1137.52	1137.6290	1137.5150	1137.6290	0.00
03/01/2025	ALBI On 07-August-25			Index Future	1160.15	1160.2070	1160.1500	1160.2070	0.00
03/01/2025	ALBI On 06-November-25			Index Future	1182.64	1182.7490	1182.6390	1182.7490	0.00
03/01/2025	ALBI On 05-February-26			Index Future	1205.13	1205.3170	1205.1270	1205.3170	0.00
03/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	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
03/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	ES33 On 06-February-25			Bond Future	10.99	83.9894	83.9713	83.9894	0.00
03/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	10240	10	10	10	0.00
03/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
03/01/2025	ES33 On 08-May-25			Bond Future	11.11	81.8948	81.8823	81.8948	0.00
03/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	7110	7	7	7	0.00
03/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
03/01/2025	ES33 On 07-August-25			Bond Future	11.23	83.5385	83.5301	83.5385	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
03/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9725	10	10	10	0.00
03/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
03/01/2025	ES33 On 06-November-25			Bond Future	11.38	81.3812	81.3688	81.3812	0.00
03/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2719	3	3	3	0.00
03/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
03/01/2025	ES33 On 05-February-26			Bond Future	11.55	82.9470	82.9287	82.9470	0.00
03/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
03/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	267	0	0	0	0.00
03/01/2025	ES42 On 06-February-25			Bond Future	11.46	80.5310	80.4755	80.5310	0.00
03/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	12082	12	12	12	0.00
03/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
03/01/2025	ES42 On 08-May-25			Bond Future	11.56	77.8987	77.8478	77.8987	0.00
03/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	9217	9	9	9	0.00
03/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
03/01/2025	ES42 On 07-August-25			Bond Future	11.67	79.4614	79.4136	79.4614	0.00
03/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11141	11	11	11	0.00
03/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
03/01/2025	ES42 On 06-November-25			Bond Future	11.79	76.7551	76.7027	76.7551	0.00
03/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3369	3	3	3	0.00
03/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
03/01/2025	ES42 On 05-February-26			Bond Future	11.92	78.2295	78.1706	78.2295	0.00
03/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
03/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	429	0	0	0	0.00
03/01/2025	GOVI On 06-February-25			GOVI	1097.92	1098.0980	1097.9200	1098.0980	636.00
03/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1259200	126	126	126	0.00
03/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
03/01/2025	GOVI On 08-May-25			GOVI	1120.02	1120.1200	1120.0190	1120.1200	0.00
03/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	980190	98	98	98	0.00
03/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
03/01/2025	GOVI On 07-August-25			GOVI	1142.31	1142.3500	1142.3050	1142.3500	0.00
03/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1313050	131	131	131	0.00
03/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
03/01/2025	GOVI On 06-November-25			GOVI	1164.45	1164.5450	1164.4480	1164.5450	0.00
03/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	524480	53	52	53	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
03/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
03/01/2025	GOVI On 05-February-26			GOVI	1186.59	1186.7660	1186.5910	1186.7660	0.00
03/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	365910	37	37	37	0.00
03/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
03/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/01/2025	IGOV On 06-February-25			Index Future	375.83	375.2790	375.8300	375.2790	870.00
03/01/2025	IGOV On 08-May-25			Index Future	383.49	382.8970	383.4870	382.8970	8.00
03/01/2025	IGOV On 07-August-25			Index Future	391.21	390.5860	391.2080	390.5860	0.00
03/01/2025	IGOV On 06-November-25			Index Future	398.88	398.2630	398.8800	398.2630	0.00
03/01/2025	IGOV On 05-February-26			Index Future	406.55	405.9500	406.5520	405.9500	0.00
03/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
03/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
03/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
03/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
03/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
03/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
03/01/2025	R033 On 06-February-25			Bond Future	9.95	103.9569	103.9338	103.9569	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
03/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2402	2	2	2	0.00
03/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	339	0	0	0	0.00
03/01/2025	R033 On 08-May-25			Bond Future	10.03	100.9930	100.9768	100.9930	0.00
03/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2792	3	3	3	0.00
03/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1218	1	1	1	0.00
03/01/2025	R033 On 07-August-25			Bond Future	10.12	102.9959	102.9847	102.9959	0.00
03/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	3057	3	3	3	0.00
03/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1995	2	2	2	0.00
03/01/2025	R033 On 06-November-25			Bond Future	10.24	99.9485	99.9324	99.9485	0.00
03/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	3148	3	3	3	0.00
03/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2671	3	3	3	0.00
03/01/2025	R033 On 05-February-26			Bond Future	10.36	101.8487	101.8253	101.8487	0.00
03/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3675	4	4	4	0.00
03/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3059	3	3	3	0.00
03/01/2025	R035 On 06-February-25			Bond Future	10.29	95.3222	95.2686	95.3222	87,240.00
03/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	11248	11	11	11	0.00
03/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4600	5	5	5	0.00
03/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	553	1	1	1	15,000.00
03/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	947	1	1	1	100.00
03/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5636	6	6	6	0.00
03/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	2402	2	2	2	0.00
03/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	1192	1	1	1	1,000.00
03/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1130	1	1	1	0.00
03/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	354	0	0	0	1,100.00
03/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	912	1	1	1	0.00
03/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	30	0	0	0	1,100.00
03/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1674	2	2	2	0.00
03/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	68	0	0	0	7,500.00
03/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
03/01/2025	R035 On 08-May-25			Bond Future	10.37	92.7235	92.6757	92.7235	1,004.00
03/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7806	8	8	8	0.00
03/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	15007	15	15	15	0.00
03/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	12075	12	12	12	0.00
03/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	6332	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
03/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	7434	7	7	7	0.00
03/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	2228	2	2	2	150.00
03/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	4111	4	4	4	0.00
03/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	909	1	1	1	150.00
03/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1849	2	2	2	0.00
03/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	292	0	0	0	150.00
03/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	45	0	0	0	400.00
03/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	424	0	0	0	0.00
03/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	9	0	0	0	400.00
03/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	257	0	0	0	0.00
03/01/2025	R035 On 07-August-25			Bond Future	10.46	94.5629	94.5191	94.5629	0.00
03/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	11404	11	11	11	0.00
03/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	257	0	0	0	0.00
03/01/2025	R035 On 06-November-25			Bond Future	10.57	91.8905	91.8414	91.8905	0.00
03/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	5264	5	5	5	0.00
03/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1933	2	2	2	0.00
03/01/2025	R035 On 05-February-26			Bond Future	10.70	93.6388	93.5824	93.6388	0.00
03/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3807	4	4	4	0.00
03/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3319	3	3	3	0.00
03/01/2025	R038 On 06-February-25			Bond Future	10.80	104.4543	104.4967	104.4543	8,871.00
03/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	3328	3	3	3	0.00
03/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	331	0	0	0	0.00
03/01/2025	R038 On 08-May-25			Bond Future	10.90	101.0585	101.1094	101.0585	2,395.00
03/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3789	4	4	4	0.00
03/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1478	1	1	1	0.00
03/01/2025	R038 On 07-August-25			Bond Future	11.00	103.0626	103.1197	103.0626	0.00
03/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	4175	4	4	4	0.00
03/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2576	3	3	3	0.00
03/01/2025	R038 On 06-November-25			Bond Future	11.12	99.5748	99.6283	99.5748	0.00
03/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	4449	4	4	4	0.00
03/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	9079	9	9	9	0.00
03/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	3535	3	4	3	1,770.00
03/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1558	1	2	1	1,770.00
03/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4434	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3640	4	4	4	0.00
03/01/2025	R038 On 05-February-26			Bond Future	11.25	101.4672	101.5147	101.4672	0.00
03/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	5277	5	5	5	0.00
03/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4048	4	4	4	0.00
03/01/2025	R053 On 06-February-25			Bond Future	11.08	108.9565	108.9648	108.9565	2,019.00
03/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	14586	15	15	15	0.00
03/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	2	0	0	0	0.00
03/01/2025	R053 On 08-May-25			Bond Future	11.16	105.2737	105.2900	105.2737	0.00
03/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	12100	12	12	12	0.00
03/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	377	0	0	0	0.00
03/01/2025	R053 On 07-August-25			Bond Future	11.25	107.3614	107.3835	107.3614	0.00
03/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	15229	15	15	15	0.00
03/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	680	1	1	1	0.00
03/01/2025	R053 On 06-November-25			Bond Future	11.35	103.5785	103.5960	103.5785	0.00
03/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	7183	7	7	7	0.00
03/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3801	4	4	4	0.00
03/01/2025	R053 On 05-February-26			Bond Future	11.46	105.5467	105.5573	105.5467	0.00
03/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	6060	6	6	6	0.00
03/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5836	6	6	6	0.00
03/01/2025	R186 On 06-February-25			Bond Future	8.25	105.2811	105.2722	105.2811	177,809.00
03/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1335	1	1	1	0.00
03/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	2	0	0	0	0.00
03/01/2025	R186 On 08-May-25			Bond Future	8.28	107.3924	107.3911	107.3924	0.00
03/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	541	1	1	1	0.00
03/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	248	0	0	0	0.00
03/01/2025	R186 On 07-August-25			Bond Future	8.32	104.2130	104.2171	104.2130	0.00
03/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1831	2	2	2	0.00
03/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1317	1	1	1	1,983.00
03/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2498	2	2	2	0.00
03/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	56	0	0	0	1,983.00
03/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	167	0	0	0	0.00
03/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	101	0	0	0	0.00
03/01/2025	R186 On 06-November-25			Bond Future	8.43	106.2343	106.2335	106.2343	0.00
03/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	302	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
03/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	619	1	1	1	0.00
03/01/2025	R186 On 05-February-26			Bond Future	8.66	102.9481	102.9402	102.9481	0.00
03/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	351	0	0	0	0.00
03/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	543	1	1	1	0.00
03/01/2025	R202 On 06-February-25			Bond Future	269.17	269.2019	269.1703	269.2019	971.00
03/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	2380	2	2	2	0.00
03/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
03/01/2025	R202 On 08-May-25			Bond Future	274.65	274.6666	274.6541	274.6666	269.00
03/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	2344	2	2	2	0.00
03/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
03/01/2025	R202 On 07-August-25			Bond Future	274.95	274.9470	274.9479	274.9470	0.00
03/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	3348	3	3	3	0.00
03/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
03/01/2025	R202 On 06-November-25			Bond Future	280.34	280.3482	280.3365	280.3482	0.00
03/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	4696	5	5	5	0.00
03/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
03/01/2025	R202 On 05-February-26			Bond Future	280.39	280.4178	280.3855	280.4178	0.00
03/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	2565	3	3	3	0.00
03/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
03/01/2025	R209 On 06-February-25			Bond Future	10.52	74.6833	74.6615	74.6833	12,983.00
03/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	9154	9	9	9	0.00
03/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0	0	0	0	0.00
03/01/2025	R209 On 08-May-25			Bond Future	10.60	73.0263	73.0094	73.0263	6,367.00
03/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	6513	6	7	6	0.00
03/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	284	0	0	0	0.00
03/01/2025	R209 On 07-August-25			Bond Future	10.69	74.4747	74.4613	74.4747	0.00
03/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	9497	9	9	9	0.00
03/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	314	0	0	0	0.00
03/01/2025	R209 On 06-November-25			Bond Future	10.79	72.7664	72.7493	72.7664	0.00
03/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	4375	4	4	4	0.00
03/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2055	2	2	2	0.00
03/01/2025	R209 On 05-February-26			Bond Future	10.91	74.1505	74.1281	74.1505	0.00
03/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3497	3	3	3	0.00
03/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3381	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
03/01/2025	R210 On 06-February-25			Bond Future	244.17	243.9085	244.1726	243.9085	991.00
03/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	4563	4	5	4	0.00
03/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
03/01/2025	R210 On 08-May-25			Bond Future	245.79	245.5046	245.7918	245.5046	300.00
03/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
03/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	2238	3	2	3	0.00
03/01/2025	R210 On 07-August-25			Bond Future	250.74	250.4338	250.7396	250.4338	0.00
03/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	2300	2	2	2	0.00
03/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
03/01/2025	R210 On 06-November-25			Bond Future	252.23	251.9339	252.2335	251.9339	0.00
03/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	93	0	0	0	0.00
03/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
03/01/2025	R210 On 05-February-26			Bond Future	257.08	256.7913	257.0798	256.7913	0.00
03/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	3980	4	4	4	0.00
03/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
03/01/2025	R213 On 06-February-25			Bond Future	9.43	92.1947	92.1548	92.1947	100,832.00
03/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7660	8	8	8	0.00
03/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	2	0	0	0	0.00
03/01/2025	R213 On 08-May-25			Bond Future	9.50	90.4862	90.4522	90.4862	0.00
03/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4330	4	4	4	0.00
03/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	268	0	0	0	0.00
03/01/2025	R213 On 07-August-25			Bond Future	9.57	92.2814	92.2514	92.2814	0.00
03/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7939	8	8	8	0.00
03/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	155	0	0	0	0.00
03/01/2025	R213 On 06-November-25			Bond Future	9.67	90.5174	90.4826	90.5174	0.00
03/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2876	3	3	3	0.00
03/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1463	2	1	2	0.00
03/01/2025	R213 On 05-February-26			Bond Future	9.80	92.2405	92.1989	92.2405	0.00
03/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2480	3	2	3	0.00
03/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2151	2	2	2	0.00
03/01/2025	R214 On 06-February-25			Bond Future	10.90	69.9970	69.9454	69.9970	18,350.00
03/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	9106	9	9	9	0.00
03/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6988	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
03/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	4588	5	5	5	521.00
03/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	13016	13	13	13	0.00
03/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
03/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	6	0	0	0	0.00
03/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	51	0	0	0	0.00
03/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	1	0	0	0	0.00
03/01/2025	R214 On 08-May-25			Bond Future	10.98	68.0975	68.0498	68.0975	3,232.00
03/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	7471	8	7	8	0.00
03/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	236	0	0	0	0.00
03/01/2025	R214 On 07-August-25			Bond Future	11.06	69.4484	69.4033	69.4484	0.00
03/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	9706	10	10	10	0.00
03/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	390	0	0	0	0.00
03/01/2025	R214 On 06-November-25			Bond Future	11.16	67.4948	67.4457	67.4948	0.00
03/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	4621	5	5	5	0.00
03/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2108	2	2	2	0.00
03/01/2025	R214 On 05-February-26			Bond Future	11.27	68.7790	68.7243	68.7790	0.00
03/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3572	4	4	4	0.00
03/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	3623	4	4	4	0.00
03/01/2025	R248 On 06-February-25			Bond Future	11.07	84.6902	84.7318	84.6902	271,827.00
03/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	10119	10	10	10	0.00
03/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	30	0	0	0	660.00
03/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	1013	1	1	1	660.00
03/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	4333	4	4	4	0.00
03/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	175	0	0	0	660.00
03/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1515	1	2	1	0.00
03/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	5691	6	6	6	0.00
03/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	3	0	0	0	0.00
03/01/2025	R248 On 08-May-25			Bond Future	11.15	81.9418	81.9903	81.9418	30,311.00
03/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	9230	9	9	9	0.00
03/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	296	0	0	0	0.00
03/01/2025	R248 On 07-August-25			Bond Future	11.24	83.5673	83.6211	83.5673	0.00
03/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	12073	12	12	12	0.00
03/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	486	0	0	0	0.00
03/01/2025	R248 On 06-November-25			Bond Future	11.34	80.7448	80.7957	80.7448	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
03/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	5501	5	6	5	0.00
03/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	2947	3	3	3	0.00
03/01/2025	R248 On 05-February-26			Bond Future	11.46	82.2804	82.3268	82.2804	0.00
03/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	4576	4	5	4	0.00
03/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4557	4	5	4	0.00
03/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00