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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/04/2025 TO: 01/04/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
01/04/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
01/04/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
01/04/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
01/04/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
01/04/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
01/04/2025	2029 On 08-May-25			Bond Future	136.53		136.5248	136.5255	136.5248	5,933.00
01/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
01/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	1325		1	1	1	0.00
01/04/2025	2029 On 07-August-25			Bond Future	139.22		139.2170	139.2179	139.2170	0.00
01/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1808		2	2	2	0.00
01/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
01/04/2025	2029 On 06-November-25			Bond Future	140.49		140.4918	140.4928	140.4918	68.00
01/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	703		1	1	1	0.00
01/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
01/04/2025	2029 On 05-February-26			Bond Future	143.22		143.2233	143.2247	143.2233	0.00
01/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	3115		3	3	3	0.00
01/04/2025	2029 On 05-February-26	140.11	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
01/04/2025	2029 On 07-May-26			Bond Future	144.50	144.5014	144.5028	144.5014	0.00
01/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	2683	3	3	3	0.00
01/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
01/04/2025	2030 On 08-May-25			Bond Future	9.13	98.0222	97.9880	98.0222	66,519.00
01/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	2925	3	3	3	0.00
01/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	1400	1	1	1	680.00
01/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	813	1	1	1	300.00
01/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	1663	2	2	2	0.00
01/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	114	0	0	0	300.00
01/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	726	1	1	1	800.00
01/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	3129	3	3	3	0.00
01/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	91	0	0	0	800.00
01/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	10754	11	11	11	0.00
01/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	5529	6	6	6	2,280.00
01/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	332	0	0	0	1,320.00
01/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	9411	9	9	9	0.00
01/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	4227	4	4	4	1,640.00
01/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
01/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	6	0	0	0	0.00
01/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	225	0	0	0	0.00
01/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
01/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	1	0	0	0	0.00
01/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	533	1	1	1	0.00
01/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	27	0	0	0	800.00
01/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	1749	2	2	2	0.00
01/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	473	0	0	0	0.00
01/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	163	0	0	0	300.00
01/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	1622	2	2	2	0.00
01/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	985	1	1	1	0.00
01/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	35	0	0	0	0.00
01/04/2025	2030 On 07-August-25			Bond Future	9.22	95.9208	95.8861	95.9208	47,753.00
01/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	6378	6	6	6	0.00
01/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	9531	10	10	10	0.00
01/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	4420	4	4	4	1,054.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	377	0	0	0	300.00
01/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	1089	1	1	1	300.00
01/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	2461	2	2	2	0.00
01/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	408	0	0	0	300.00
01/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	1072	1	1	1	0.00
01/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	2129	2	2	2	0.00
01/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	1	0	0	0	1,054.00
01/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	119	0	0	0	0.00
01/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	22	0	0	0	0.00
01/04/2025	2030 On 06-November-25			Bond Future	9.31	97.7671	97.7320	97.7671	0.00
01/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	1803	2	2	2	0.00
01/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	1191	1	1	1	300.00
01/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	3069	3	3	3	0.00
01/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	509	1	1	1	300.00
01/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	1489	1	1	1	0.00
01/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	542	1	1	1	300.00
01/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	2498	2	2	2	0.00
01/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	1038	1	1	1	0.00
01/04/2025	2030 On 05-February-26			Bond Future	9.42	95.6365	95.6009	95.6365	0.00
01/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	1691	2	2	2	0.00
01/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	1469	1	1	1	0.00
01/04/2025	2030 On 07-May-26			Bond Future	9.56	97.4455	97.4095	97.4455	0.00
01/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	1464	1	1	1	0.00
01/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	1982	2	2	2	0.00
01/04/2025	2032 On 08-May-25			Bond Future	9.91	92.8209	92.8022	92.8209	129,449.00
01/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	4557	5	5	5	0.00
01/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	114	0	0	0	300.00
01/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	891	1	1	1	300.00
01/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	2063	2	2	2	0.00
01/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	128	0	0	0	800.00
01/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	942	1	1	1	800.00
01/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	4809	5	5	5	0.00
01/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	50	0	0	0	800.00
01/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	902	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	2449	2	2	2	0.00
01/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	369	0	0	0	300.00
01/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	945	1	1	1	0.00
01/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	2531	3	3	3	0.00
01/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	60	0	0	0	0.00
01/04/2025	2032 On 07-August-25			Bond Future	10.01	94.6285	94.6095	94.6285	0.00
01/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	8514	9	9	9	0.00
01/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	1266	1	1	1	300.00
01/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	3209	3	3	3	0.00
01/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	444	0	0	0	300.00
01/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	1770	2	2	2	0.00
01/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	646	1	1	1	300.00
01/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	3254	3	3	3	0.00
01/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	35	0	0	0	0.00
01/04/2025	2032 On 06-November-25			Bond Future	10.13	92.2889	92.2698	92.2889	0.00
01/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	2726	3	3	3	0.00
01/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	656	1	1	1	300.00
01/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	1472	1	1	1	300.00
01/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	4132	4	4	4	0.00
01/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	871	1	1	1	300.00
01/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	2463	2	2	2	0.00
01/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	3893	4	4	4	0.00
01/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	1452	1	1	1	0.00
01/04/2025	2032 On 05-February-26			Bond Future	10.25	94.0609	94.0417	94.0609	0.00
01/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	2034	2	2	2	0.00
01/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	2423	2	2	2	0.00
01/04/2025	2032 On 07-May-26			Bond Future	10.39	91.6801	91.6607	91.6801	0.00
01/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	1977	2	2	2	0.00
01/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	3019	3	3	3	0.00
01/04/2025	2033 On 08-May-25			Bond Future	128.38	128.6473	128.3756	128.6473	9,939.00
01/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
01/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	2244	2	2	2	0.00
01/04/2025	2033 On 07-August-25			Bond Future	130.91	131.1842	130.9071	131.1842	0.00
01/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	2257	3	2	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
01/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
01/04/2025	2033 On 06-November-25			Bond Future	131.92	132.2027	131.9204	132.2027	0.00
01/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
01/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	1220	1	1	1	0.00
01/04/2025	2033 On 05-February-26			Bond Future	134.49	134.7732	134.4857	134.7732	0.00
01/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	1606	2	2	2	0.00
01/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
01/04/2025	2033 On 07-May-26			Bond Future	135.49	135.7866	135.4934	135.7866	0.00
01/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	333	1	0	1	0.00
01/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
01/04/2025	2037 On 08-May-25			Bond Future	11.13	85.3324	85.3976	85.3324	62,458.00
01/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	6068	6	6	6	0.00
01/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	69	0	0	0	300.00
01/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	707	1	1	1	300.00
01/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	2263	2	2	2	0.00
01/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	7561	7	8	7	15,000.00
01/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	11145	11	11	11	7,500.00
01/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	11376	11	11	11	7,500.00
01/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	0.00
01/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0	0	0	0	0.00
01/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	6	0	0	0	0.00
01/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	400	0	0	0	300.00
01/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	1429	1	1	1	0.00
01/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	3733	4	4	4	0.00
01/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	22	0	0	0	0.00
01/04/2025	2037 On 07-August-25			Bond Future	11.25	82.7332	82.7998	82.7332	74,658.00
01/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	9159	9	9	9	0.00
01/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	5446	5	5	5	0.00
01/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	2521	2	3	2	0.00
01/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	481	0	0	0	2,341.00
01/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	605	1	1	1	200.00
01/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	3995	4	4	4	0.00
01/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	1478	1	1	1	0.00
01/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	263	0	0	0	2,541.00

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01/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	1303	1	1	1	300.00
01/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	4035	4	4	4	0.00
01/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	420	0	0	0	300.00
01/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	2703	3	3	3	0.00
01/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	891	1	1	1	300.00
01/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	4734	5	5	5	0.00
01/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	2481	3	2	3	2,541.00
01/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	5540	6	6	6	0.00
01/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	904	1	1	1	2,541.00
01/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	1577	2	2	2	2,541.00
01/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	4497	5	4	5	0.00
01/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	540	1	1	1	2,541.00
01/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	4089	4	4	4	0.00
01/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	132	0	0	0	0.00
01/04/2025	2037 On 06-November-25			Bond Future	11.37	84.3255	84.3935	84.3255	0.00
01/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	3374	3	3	3	0.00
01/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	674	1	1	1	300.00
01/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	1576	2	2	2	300.00
01/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	5297	5	5	5	0.00
01/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	1157	1	1	1	300.00
01/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	3642	4	4	4	0.00
01/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	5627	6	6	6	0.00
01/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	1987	2	2	2	0.00
01/04/2025	2037 On 05-February-26			Bond Future	11.51	81.6858	81.7554	81.6858	0.00
01/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	2265	2	2	2	0.00
01/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	5603	6	6	6	0.00
01/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	1589	2	2	2	1,970.00
01/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	4187	4	4	4	0.00
01/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	2681	3	3	3	0.00
01/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	1133	1	1	1	1,930.00
01/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	3468	4	3	4	1,930.00
01/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	5885	6	6	6	0.00
01/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	2332	2	2	2	1,930.00
01/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	1669	2	2	2	1,970.00
01/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	4915	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	3924	4	4	4	0.00
01/04/2025	2037 On 07-May-26			Bond Future	11.66	83.2299	83.3011	83.2299	0.00
01/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	2584	3	3	3	0.00
01/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	4365	4	4	4	0.00
01/04/2025	2038 On 08-May-25			Bond Future	139.51	139.2865	139.5108	139.2865	2,918.00
01/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
01/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	169	0	0	0	0.00
01/04/2025	2038 On 07-August-25			Bond Future	140.13	139.9011	140.1297	139.9011	0.00
01/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	570	0	1	0	0.00
01/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
01/04/2025	2038 On 06-November-25			Bond Future	142.86	142.6280	142.8616	142.6280	0.00
01/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
01/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	1018	1	1	1	0.00
01/04/2025	2038 On 05-February-26			Bond Future	143.46	143.2262	143.4638	143.2262	0.00
01/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	264	0	0	0	0.00
01/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
01/04/2025	2038 On 07-May-26			Bond Future	146.21	145.9713	146.2139	145.9713	0.00
01/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	1684	1	2	1	0.00
01/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
01/04/2025	2040 On 08-May-25			Bond Future	11.49	84.9310	85.0321	84.9310	31,887.00
01/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	6554	6	7	6	0.00
01/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	7186	7	7	7	15,000.00
01/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	10649	11	11	11	7,500.00
01/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	10993	11	11	11	7,500.00
01/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	0	0	0	0	0.00
01/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	13	0	0	0	0.00
01/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	1	0	0	0	0.00
01/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	22	0	0	0	0.00
01/04/2025	2040 On 07-August-25			Bond Future	11.61	82.0734	82.1765	82.0734	37,122.00
01/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	9337	9	9	9	0.00
01/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	366	0	0	0	400.00
01/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	1477	1	1	1	400.00
01/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	3507	3	4	3	0.00
01/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	1247	1	1	1	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
01/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	2767	3	3	3	0.00
01/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	5448	6	5	6	0.00
01/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	182	0	0	0	0.00
01/04/2025	2040 On 06-November-25			Bond Future	11.74	83.6528	83.7581	83.6528	292.00
01/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	3070	3	3	3	0.00
01/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	2485	3	2	3	0.00
01/04/2025	2040 On 05-February-26			Bond Future	11.88	80.7496	80.8572	80.7496	0.00
01/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	2229	2	2	2	0.00
01/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	4492	5	4	5	0.00
01/04/2025	2040 On 07-May-26			Bond Future	12.03	82.2757	82.3855	82.2757	0.00
01/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	2742	3	3	3	0.00
01/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	4783	5	5	5	0.00
01/04/2025	2044 On 08-May-25			Bond Future	11.64	80.4834	80.5862	80.4834	72,436.00
01/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	6296	6	6	6	0.00
01/04/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
01/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	1583	2	2	2	0.00
01/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	435	0	0	0	9,000.00
01/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	26	0	0	0	9,000.00
01/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	1193	1	1	1	0.00
01/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	43	0	0	0	2,490.00
01/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	4604	5	5	5	0.00
01/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	112	0	0	0	2,490.00
01/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	1139	1	1	1	2,490.00
01/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	4738	5	5	5	0.00
01/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	851	1	1	1	9,000.00
01/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	2278	2	2	2	0.00
01/04/2025	2044 On 08-May-25		Put	Bond Future	19413.77	19.5166	19.4138	19.5166	0.00
01/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	5200	5	5	5	0.00
01/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	34	0	0	0	0.00
01/04/2025	2044 On 07-August-25			Bond Future	11.76	77.6645	77.7694	77.6645	16.00
01/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	8952	9	9	9	0.00
01/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	127	0	0	0	9,000.00
01/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	896	1	1	1	9,000.00
01/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	2425	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	1895	2	2	2	9,000.00
01/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	3803	4	4	4	0.00
01/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	7562	8	8	8	0.00
01/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	220	0	0	0	0.00
01/04/2025	2044 On 06-November-25			Bond Future	11.88	79.1591	79.2661	79.1591	0.00
01/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	2855	3	3	3	0.00
01/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	2877	3	3	3	0.00
01/04/2025	2044 On 05-February-26			Bond Future	12.01	76.2948	76.4042	76.2948	0.00
01/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	2086	2	2	2	0.00
01/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	4834	5	5	5	0.00
01/04/2025	2044 On 07-May-26			Bond Future	12.16	77.7365	77.8482	77.7365	0.00
01/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	2866	3	3	3	0.00
01/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	4970	5	5	5	0.00
01/04/2025	2046 On 08-May-25			Bond Future	119.39	119.6528	119.3887	119.6528	19,602.00
01/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
01/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	2581	2	3	2	0.00
01/04/2025	2046 On 07-August-25			Bond Future	121.74	122.0123	121.7431	122.0123	0.00
01/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	3053	3	3	3	0.00
01/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
01/04/2025	2046 On 06-November-25			Bond Future	121.85	122.1291	121.8547	122.1291	0.00
01/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
01/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	3555	3	4	3	0.00
01/04/2025	2046 On 05-February-26			Bond Future	124.22	124.5031	124.2237	124.5031	0.00
01/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	2574	3	3	3	0.00
01/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
01/04/2025	2046 On 07-May-26			Bond Future	124.30	124.5824	124.2973	124.5824	0.00
01/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
01/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	653	0	1	0	0.00
01/04/2025	2050 On 08-May-25			Bond Future	120.65	120.8484	120.6514	120.8484	16,080.00
01/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
01/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	509	0	1	0	0.00
01/04/2025	2050 On 07-August-25			Bond Future	120.65	120.8555	120.6546	120.8555	0.00
01/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	765	1	1	1	0.00
01/04/2025	2050 On 07-August-25	119.89	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
01/04/2025	2050 On 06-November-25			Bond Future	123.01	123.2113	123.0069	123.2113	0.00
01/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
01/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	1413	1	1	1	0.00
01/04/2025	2050 On 05-February-26			Bond Future	122.98	123.1837	122.9751	123.1837	0.00
01/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	155	0	0	0	0.00
01/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
01/04/2025	2050 On 07-May-26			Bond Future	125.33	125.5445	125.3324	125.5445	0.00
01/04/2025	2050 On 07-May-26	124.07	Call	Bond Future	1262	1	1	1	0.00
01/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
01/04/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	AL37 On 08-May-25			Index Future	1095.99	1203.4290	1095.9910	1203.4290	0.00
01/04/2025	AL37 On 07-August-25			Index Future	1117.34	1226.8660	1117.3360	1226.8660	0.00
01/04/2025	AL37 On 06-November-25			Index Future	1138.87	1250.5050	1138.8680	1250.5050	0.00
01/04/2025	AL37 On 05-February-26			Index Future	1160.77	1274.5470	1160.7660	1274.5470	0.00
01/04/2025	AL37 On 07-May-26			Index Future	1182.79	1298.7290	1182.7930	1298.7290	0.00
01/04/2025	AL7T On 08-May-25			Index Future	1305.02	1304.0680	1305.0210	1304.0680	0.00
01/04/2025	AL7T On 07-August-25			Index Future	1330.44	1329.4660	1330.4380	1329.4660	0.00
01/04/2025	AL7T On 06-November-25			Index Future	1356.08	1355.0810	1356.0760	1355.0810	0.00
01/04/2025	AL7T On 05-February-26			Index Future	1382.15	1381.1340	1382.1510	1381.1340	0.00
01/04/2025	AL7T On 07-May-26			Index Future	1408.38	1407.3380	1408.3780	1407.3380	0.00
01/04/2025	ALBI On 08-May-25			Index Future	1119.86	1119.2140	1119.8580	1119.2140	92.00
01/04/2025	ALBI On 07-August-25			Index Future	1141.67	1141.0120	1141.6680	1141.0120	0.00
01/04/2025	ALBI On 06-November-25			Index Future	1163.67	1162.9960	1163.6690	1162.9960	0.00
01/04/2025	ALBI On 05-February-26			Index Future	1186.04	1185.3560	1186.0440	1185.3560	0.00
01/04/2025	ALBI On 07-May-26			Index Future	1208.55	1207.8450	1208.5500	1207.8450	0.00
01/04/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/04/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
01/04/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/04/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	ES33 On 08-May-25			Bond Future	11.32	80.8586	80.9123	80.8586	0.00
01/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6140	6	6	6	0.00
01/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
01/04/2025	ES33 On 07-August-25			Bond Future	11.46	82.4531	82.5079	82.4531	0.00
01/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8703	9	9	9	0.00
01/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
01/04/2025	ES33 On 06-November-25			Bond Future	11.62	80.2641	80.3202	80.2641	0.00
01/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1670	2	2	2	0.00
01/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
01/04/2025	ES33 On 05-February-26			Bond Future	11.80	81.8234	81.8808	81.8234	0.00
01/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
01/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1315	1	1	1	0.00
01/04/2025	ES33 On 07-May-26			Bond Future	11.99	79.5933	79.6520	79.5933	0.00
01/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
01/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1229	1	1	1	0.00
01/04/2025	ES42 On 08-May-25			Bond Future	11.98	75.2453	75.3996	75.2453	0.00
01/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6769	7	7	7	0.00
01/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
01/04/2025	ES42 On 07-August-25			Bond Future	12.11	76.7290	76.8864	76.7290	0.00
01/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8614	8	9	8	0.00
01/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
01/04/2025	ES42 On 06-November-25			Bond Future	12.25	73.9591	74.1197	73.9591	0.00
01/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	786	1	1	1	0.00
01/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
01/04/2025	ES42 On 05-February-26			Bond Future	12.39	75.3949	75.5589	75.3949	0.00
01/04/2025	ES42 On 05-February-26	11.85	Call	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
01/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3041	3	3	3	0.00
01/04/2025	ES42 On 07-May-26			Bond Future	12.55	72.5725	72.7398	72.5725	0.00
01/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
01/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	1902	2	2	2	0.00
01/04/2025	GOVI On 08-May-25			GOVI	1103.14	1102.5780	1103.1420	1102.5780	634.00
01/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	811420	81	81	81	0.00
01/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
01/04/2025	GOVI On 07-August-25			GOVI	1124.63	1124.0520	1124.6270	1124.0520	0.00
01/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1136270	113	114	113	0.00
01/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
01/04/2025	GOVI On 06-November-25			GOVI	1146.30	1145.7090	1146.2990	1145.7090	0.00
01/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	342990	34	34	34	0.00
01/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
01/04/2025	GOVI On 05-February-26			GOVI	1168.34	1167.7360	1168.3410	1167.7360	0.00
01/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	183410	18	18	18	0.00
01/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
01/04/2025	GOVI On 07-May-26			GOVI	1190.51	1189.8920	1190.5110	1189.8920	0.00
01/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	135110	13	14	13	0.00
01/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
01/04/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/04/2025	IGOV On 08-May-25			Index Future	377.67	377.9130	377.6710	377.9130	893.00
01/04/2025	IGOV On 07-August-25			Index Future	385.12	385.3660	385.1190	385.3660	0.00
01/04/2025	IGOV On 06-November-25			Index Future	392.63	392.8820	392.6310	392.8820	0.00
01/04/2025	IGOV On 05-February-26			Index Future	400.27	400.5240	400.2700	400.5240	0.00
01/04/2025	IGOV On 07-May-26			Index Future	407.95	408.2110	407.9530	408.2110	0.00
01/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	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
01/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/04/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
01/04/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	8.3670	91.6330	8.3670	0.00
01/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
01/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
01/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
01/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
01/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
01/04/2025	R033 On 08-May-25			Bond Future	9.97	101.3070	101.3126	101.3070	9,365.00
01/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	2242	2	2	2	0.00
01/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	331	0	0	0	0.00
01/04/2025	R033 On 07-August-25			Bond Future	10.07	103.2799	103.2857	103.2799	0.00
01/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	2517	3	3	3	0.00
01/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	1154	1	1	1	0.00
01/04/2025	R033 On 06-November-25			Bond Future	10.18	100.2240	100.2302	100.2240	0.00
01/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	2617	3	3	3	0.00
01/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	1842	2	2	2	0.00
01/04/2025	R033 On 05-February-26			Bond Future	10.30	102.1482	102.1548	102.1482	0.00
01/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	3132	3	3	3	0.00
01/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	2187	2	2	2	0.00
01/04/2025	R033 On 07-May-26			Bond Future	10.43	99.0361	99.0431	99.0361	0.00
01/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	2726	3	3	3	0.00
01/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	2972	3	3	3	0.00
01/04/2025	R035 On 08-May-25			Bond Future	10.64	91.1116	91.1747	91.1116	80,731.00
01/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	6068	6	6	6	0.00
01/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	89	0	0	0	300.00
01/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	842	1	1	1	300.00
01/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	2371	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	5670	6	6	6	0.00
01/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	519	1	1	1	150.00
01/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	2118	2	2	2	0.00
01/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	10529	10	11	10	0.00
01/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	4479	4	4	4	400.00
01/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	13497	13	13	13	0.00
01/04/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
01/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	0	0	0	0	400.00
01/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	72	0	0	0	0.00
01/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	417	0	0	0	150.00
01/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	1641	2	2	2	0.00
01/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	28	0	0	0	150.00
01/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	345	0	0	0	300.00
01/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	3279	3	3	3	0.00
01/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	1178	1	1	1	0.00
01/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	21	0	0	0	0.00
01/04/2025	R035 On 07-August-25			Bond Future	10.75	92.8860	92.9504	92.8860	0.00
01/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	9659	10	10	10	0.00
01/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	474	0	0	0	300.00
01/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	1417	1	1	1	300.00
01/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	3948	4	4	4	0.00
01/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	3790	4	4	4	0.00
01/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	858	1	1	1	8,500.00
01/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	808	1	1	1	300.00
01/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	2340	2	2	2	0.00
01/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	4211	4	4	4	0.00
01/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	80	0	0	0	0.00
01/04/2025	R035 On 06-November-25			Bond Future	10.87	90.1688	90.2347	90.1688	0.00
01/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	3512	3	4	3	0.00
01/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	4313	4	4	4	0.00
01/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	759	1	1	1	300.00
01/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	1712	2	2	2	300.00
01/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	5206	5	5	5	0.00
01/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	2715	3	3	3	250.00
01/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	6302	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	4386	4	4	4	0.00
01/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	541	1	1	1	2,000.00
01/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	1335	1	1	1	2,000.00
01/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	3830	4	4	4	0.00
01/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	5850	6	6	6	0.00
01/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	1381	1	1	1	250.00
01/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	2297	2	2	2	0.00
01/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	813	1	1	1	250.00
01/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	1096	1	1	1	300.00
01/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	3277	3	3	3	0.00
01/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	5099	5	5	5	0.00
01/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	1410	1	1	1	2,000.00
01/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	1788	2	2	2	0.00
01/04/2025	R035 On 05-February-26			Bond Future	11.01	91.9002	91.9676	91.9002	0.00
01/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	2308	2	2	2	0.00
01/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	3435	3	3	3	0.00
01/04/2025	R035 On 07-May-26			Bond Future	11.15	89.1331	89.2020	89.1331	0.00
01/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	2544	3	3	3	0.00
01/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	4002	4	4	4	0.00
01/04/2025	R038 On 08-May-25			Bond Future	11.16	99.2196	99.2959	99.2196	9,260.00
01/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	1434	1	1	1	0.00
01/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	936	1	1	1	0.00
01/04/2025	R038 On 07-August-25			Bond Future	11.28	101.1519	101.2297	101.1519	0.00
01/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	2050	2	2	2	0.00
01/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	2341	2	2	2	0.00
01/04/2025	R038 On 06-November-25			Bond Future	11.42	97.6135	97.6931	97.6135	0.00
01/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	2307	2	2	2	0.00
01/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	1588	2	2	2	1,770.00
01/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	6686	7	7	7	0.00
01/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1100	1	1	1	1,770.00
01/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	4423	4	4	4	0.00
01/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	3434	3	3	3	0.00
01/04/2025	R038 On 05-February-26			Bond Future	11.55	99.4873	99.5687	99.4873	0.00
01/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	3133	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
01/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	3850	4	4	4	0.00
01/04/2025	R038 On 07-May-26			Bond Future	11.70	95.8829	95.9660	95.8829	0.00
01/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	3033	3	3	3	0.00
01/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	4916	5	5	5	0.00
01/04/2025	R053 On 08-May-25			Bond Future	11.54	101.9001	102.0369	101.9001	22,568.00
01/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	8518	8	9	8	0.00
01/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	48	0	0	0	0.00
01/04/2025	R053 On 07-August-25			Bond Future	11.65	103.8846	104.0241	103.8846	0.00
01/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	11540	11	12	11	0.00
01/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	350	0	0	0	0.00
01/04/2025	R053 On 06-November-25			Bond Future	11.77	100.0205	100.1629	100.0205	0.00
01/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	3860	4	4	4	0.00
01/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	3912	4	4	4	0.00
01/04/2025	R053 On 05-February-26			Bond Future	11.89	101.9404	102.0859	101.9404	0.00
01/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	3014	3	3	3	0.00
01/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	6262	6	6	6	0.00
01/04/2025	R053 On 07-May-26			Bond Future	12.02	98.0051	98.1536	98.0051	0.00
01/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	3961	4	4	4	0.00
01/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	6583	7	7	7	0.00
01/04/2025	R186 On 08-May-25			Bond Future	8.28	107.3775	107.3870	107.3775	156,340.00
01/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	349	0	0	0	0.00
01/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	60	0	0	0	0.00
01/04/2025	R186 On 07-August-25			Bond Future	8.36	104.1602	104.1699	104.1602	0.00
01/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	1703	2	2	2	0.00
01/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1150	1	1	1	1,983.00
01/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2402	2	2	2	0.00
01/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	7	0	0	0	1,983.00
01/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	48	0	0	0	0.00
01/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	20	0	0	0	0.00
01/04/2025	R186 On 06-November-25			Bond Future	8.48	106.1654	106.1756	106.1654	447.00
01/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	147	0	0	0	0.00
01/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	523	1	1	1	0.00
01/04/2025	R186 On 05-February-26			Bond Future	8.70	102.8968	102.9075	102.8968	0.00
01/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	220	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
01/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	445	0	0	0	0.00
01/04/2025	R186 On 07-May-26			Bond Future	9.16	104.8432	104.8545	104.8432	0.00
01/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	166	0	0	0	0.00
01/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	442	0	0	0	0.00
01/04/2025	R202 On 08-May-25			Bond Future	271.11	271.1040	271.1102	271.1040	2,157.00
01/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
01/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	1200	1	1	1	0.00
01/04/2025	R202 On 07-August-25			Bond Future	271.20	271.1960	271.2024	271.1960	0.00
01/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
01/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	398	0	0	0	0.00
01/04/2025	R202 On 06-November-25			Bond Future	276.49	276.4827	276.4901	276.4827	0.00
01/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	850	1	1	1	0.00
01/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
01/04/2025	R202 On 05-February-26			Bond Future	276.51	276.5009	276.5084	276.5009	0.00
01/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
01/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	1312	1	1	1	0.00
01/04/2025	R202 On 07-May-26			Bond Future	281.81	281.8008	281.8092	281.8008	0.00
01/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	4259	4	4	4	0.00
01/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
01/04/2025	R209 On 08-May-25			Bond Future	10.88	71.5238	71.5803	71.5238	22,524.00
01/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	4833	5	5	5	0.00
01/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	33	0	0	0	0.00
01/04/2025	R209 On 07-August-25			Bond Future	10.99	72.9167	72.9743	72.9167	0.00
01/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	7816	8	8	8	0.00
01/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	120	0	0	0	0.00
01/04/2025	R209 On 06-November-25			Bond Future	11.10	71.1679	71.2268	71.1679	0.00
01/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	2724	3	3	3	0.00
01/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	1926	2	2	2	0.00
01/04/2025	R209 On 05-February-26			Bond Future	11.23	72.5345	72.5946	72.5345	0.00
01/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	1952	2	2	2	0.00
01/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	3370	3	3	3	0.00
01/04/2025	R209 On 07-May-26			Bond Future	11.36	70.7550	70.8165	70.7550	0.00
01/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	2363	2	2	2	0.00
01/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	3716	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
01/04/2025	R210 On 08-May-25			Bond Future	246.81	246.7436	246.8133	246.7436	3,295.00
01/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
01/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	1217	1	1	1	0.00
01/04/2025	R210 On 07-August-25			Bond Future	251.68	251.6094	251.6806	251.6094	0.00
01/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	3241	3	3	3	0.00
01/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
01/04/2025	R210 On 06-November-25			Bond Future	253.16	253.0858	253.1587	253.0858	0.00
01/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	1019	1	1	1	0.00
01/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
01/04/2025	R210 On 05-February-26			Bond Future	258.08	258.0062	258.0811	258.0062	0.00
01/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	4981	5	5	5	0.00
01/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
01/04/2025	R210 On 07-May-26			Bond Future	259.53	259.4552	259.5313	259.4552	0.00
01/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	4131	4	4	4	0.00
01/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
01/04/2025	R213 On 08-May-25			Bond Future	9.56	90.1990	90.2029	90.1990	96,336.00
01/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	3856	4	4	4	0.00
01/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	43	0	0	0	0.00
01/04/2025	R213 On 07-August-25			Bond Future	9.65	91.9556	91.9596	91.9556	17.00
01/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	7518	8	8	8	0.00
01/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	25	0	0	0	0.00
01/04/2025	R213 On 06-November-25			Bond Future	9.75	90.1724	90.1769	90.1724	0.00
01/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	2305	2	2	2	0.00
01/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	1198	1	1	1	0.00
01/04/2025	R213 On 05-February-26			Bond Future	9.88	91.9044	91.9091	91.9044	0.00
01/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	1881	2	2	2	0.00
01/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	1843	2	2	2	0.00
01/04/2025	R213 On 07-May-26			Bond Future	10.01	90.0902	90.0953	90.0902	0.00
01/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1679	2	2	2	0.00
01/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	2429	2	2	2	0.00
01/04/2025	R214 On 08-May-25			Bond Future	11.39	65.6794	65.8186	65.6794	17,607.00
01/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	5037	5	5	5	0.00
01/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	33	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
01/04/2025	R214 On 07-August-25			Bond Future	11.49	66.9585	67.1004	66.9585	0.00
01/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	7210	7	7	7	0.00
01/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	196	0	0	0	0.00
01/04/2025	R214 On 06-November-25			Bond Future	11.61	64.9478	65.0926	64.9478	0.00
01/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	2462	2	2	2	0.00
01/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	2302	2	2	2	0.00
01/04/2025	R214 On 05-February-26			Bond Future	11.73	66.1950	66.3428	66.1950	0.00
01/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	1737	2	2	2	0.00
01/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	4169	4	4	4	0.00
01/04/2025	R214 On 07-May-26			Bond Future	11.86	64.1473	64.2980	64.1473	0.00
01/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	2424	2	2	2	0.00
01/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	4070	4	4	4	0.00
01/04/2025	R248 On 08-May-25			Bond Future	11.58	79.0598	79.1652	79.0598	265,462.00
01/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	6151	6	6	6	0.00
01/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	42	0	0	0	0.00
01/04/2025	R248 On 07-August-25			Bond Future	11.69	80.5995	80.7070	80.5995	0.00
01/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	8943	9	9	9	0.00
01/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	270	0	0	0	0.00
01/04/2025	R248 On 06-November-25			Bond Future	11.81	77.7091	77.8188	77.7091	0.00
01/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	2697	3	3	3	0.00
01/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	3120	3	3	3	0.00
01/04/2025	R248 On 05-February-26			Bond Future	11.94	79.2011	79.3132	79.2011	0.00
01/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	2139	2	2	2	0.00
01/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	5134	5	5	5	0.00
01/04/2025	R248 On 07-May-26			Bond Future	12.06	76.2566	76.3711	76.2566	0.00
01/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	2947	3	3	3	0.00
01/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	5056	5	5	5	0.00
01/04/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/04/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00