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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/04/2025 TO: 02/04/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
02/04/2025	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
02/04/2025	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
02/04/2025	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
02/04/2025	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
02/04/2025	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
02/04/2025	2029 On 08-May-25			Bond Future	136.55		136.5255	136.5533	136.5255	5,933.00
02/04/2025	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
02/04/2025	2029 On 08-May-25	137.85	Put	Bond Future	1297		1	1	1	0.00
02/04/2025	2029 On 07-August-25			Bond Future	139.25		139.2179	139.2465	139.2179	0.00
02/04/2025	2029 On 07-August-25	137.41	Call	Bond Future	1837		2	2	2	0.00
02/04/2025	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
02/04/2025	2029 On 06-November-25			Bond Future	140.52		140.4928	140.5232	140.4928	68.00
02/04/2025	2029 On 06-November-25	139.79	Call	Bond Future	733		1	1	1	0.00
02/04/2025	2029 On 06-November-25	139.79	Put	Bond Future	0		0	0	0	0.00
02/04/2025	2029 On 05-February-26			Bond Future	143.26		143.2247	143.2568	143.2247	0.00
02/04/2025	2029 On 05-February-26	140.11	Call	Bond Future	3147		3	3	3	0.00
02/04/2025	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
02/04/2025	2029 On 07-May-26			Bond Future	144.54	144.5028	144.5368	144.5028	0.00
02/04/2025	2029 On 07-May-26	141.82	Call	Bond Future	2717	3	3	3	0.00
02/04/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
02/04/2025	2030 On 08-May-25			Bond Future	9.30	97.9880	97.3615	97.9880	73,930.00
02/04/2025	2030 On 08-May-25	9.93	Call	Bond Future	2338	3	2	3	0.00
02/04/2025	2030 On 08-May-25	8.95	Call	Bond Future	160	0	0	0	1,320.00
02/04/2025	2030 On 08-May-25	9.22	Call	Bond Future	485	1	0	1	300.00
02/04/2025	2030 On 08-May-25	9.54	Call	Bond Future	1176	2	1	2	0.00
02/04/2025	2030 On 08-May-25	8.72	Call	Bond Future	43	0	0	0	300.00
02/04/2025	2030 On 08-May-25	8.68	Call	Bond Future	33	0	0	0	800.00
02/04/2025	2030 On 08-May-25	9.18	Call	Bond Future	422	1	0	1	800.00
02/04/2025	2030 On 08-May-25	9.99	Call	Bond Future	2534	3	3	3	0.00
02/04/2025	2030 On 08-May-25	12.28	Call	Bond Future	10127	11	10	11	0.00
02/04/2025	2030 On 08-May-25	10.69	Call	Bond Future	4904	6	5	6	2,280.00
02/04/2025	2030 On 08-May-25	9.45	Call	Bond Future	951	1	1	1	680.00
02/04/2025	2030 On 08-May-25	11.86	Call	Bond Future	8784	9	9	9	0.00
02/04/2025	2030 On 08-May-25	10.31	Call	Bond Future	3610	4	4	4	1,640.00
02/04/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
02/04/2025	2030 On 08-May-25	10.31	Put	Bond Future	15	0	0	0	0.00
02/04/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
02/04/2025	2030 On 08-May-25	10.69	Put	Bond Future	2	0	0	0	0.00
02/04/2025	2030 On 08-May-25	9.99	Put	Bond Future	58	0	0	0	800.00
02/04/2025	2030 On 08-May-25	9.18	Put	Bond Future	855	1	1	1	0.00
02/04/2025	2030 On 08-May-25	8.68	Put	Bond Future	2317	2	2	2	0.00
02/04/2025	2030 On 08-May-25	9.22	Put	Bond Future	772	0	1	0	0.00
02/04/2025	2030 On 08-May-25	9.54	Put	Bond Future	303	0	0	0	300.00
02/04/2025	2030 On 08-May-25	8.72	Put	Bond Future	2178	2	2	2	0.00
02/04/2025	2030 On 08-May-25	9.45	Put	Bond Future	402	0	0	0	0.00
02/04/2025	2030 On 08-May-25	8.95	Put	Bond Future	1439	1	1	1	0.00
02/04/2025	2030 On 08-May-25	9.93	Put	Bond Future	74	0	0	0	0.00
02/04/2025	2030 On 07-August-25			Bond Future	9.40	95.8861	95.2475	95.8861	47,753.00
02/04/2025	2030 On 07-August-25	11.11	Call	Bond Future	5754	6	6	6	0.00
02/04/2025	2030 On 07-August-25	12.12	Call	Bond Future	8893	10	9	10	0.00
02/04/2025	2030 On 07-August-25	10.48	Call	Bond Future	3842	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
02/04/2025	2030 On 07-August-25	8.72	Call	Bond Future	238	0	0	0	300.00
02/04/2025	2030 On 07-August-25	9.22	Call	Bond Future	790	1	1	1	300.00
02/04/2025	2030 On 07-August-25	9.81	Call	Bond Future	1991	2	2	2	0.00
02/04/2025	2030 On 07-August-25	9.81	Put	Bond Future	576	0	1	0	300.00
02/04/2025	2030 On 07-August-25	9.22	Put	Bond Future	1412	1	1	1	0.00
02/04/2025	2030 On 07-August-25	8.72	Put	Bond Future	2628	2	3	2	0.00
02/04/2025	2030 On 07-August-25	12.12	Put	Bond Future	1	0	0	0	1,054.00
02/04/2025	2030 On 07-August-25	10.48	Put	Bond Future	178	0	0	0	0.00
02/04/2025	2030 On 07-August-25	11.11	Put	Bond Future	37	0	0	0	0.00
02/04/2025	2030 On 06-November-25			Bond Future	9.51	97.7320	97.0820	97.7320	0.00
02/04/2025	2030 On 06-November-25	9.54	Call	Bond Future	1437	2	1	2	0.00
02/04/2025	2030 On 06-November-25	9.22	Call	Bond Future	906	1	1	1	300.00
02/04/2025	2030 On 06-November-25	10.08	Call	Bond Future	2591	3	3	3	0.00
02/04/2025	2030 On 06-November-25	8.72	Call	Bond Future	353	1	0	1	300.00
02/04/2025	2030 On 06-November-25	9.22	Put	Bond Future	1855	1	2	1	0.00
02/04/2025	2030 On 06-November-25	10.08	Put	Bond Future	714	1	1	1	300.00
02/04/2025	2030 On 06-November-25	8.72	Put	Bond Future	2992	2	3	2	0.00
02/04/2025	2030 On 06-November-25	9.54	Put	Bond Future	1322	1	1	1	0.00
02/04/2025	2030 On 05-February-26			Bond Future	9.63	95.6009	94.9391	95.6009	0.00
02/04/2025	2030 On 05-February-26	9.49	Call	Bond Future	1360	2	1	2	0.00
02/04/2025	2030 On 05-February-26	9.49	Put	Bond Future	1799	1	2	1	0.00
02/04/2025	2030 On 07-May-26			Bond Future	9.79	97.4095	96.7360	97.4095	0.00
02/04/2025	2030 On 07-May-26	9.39	Call	Bond Future	1173	1	1	1	0.00
02/04/2025	2030 On 07-May-26	9.39	Put	Bond Future	2364	2	2	2	0.00
02/04/2025	2032 On 08-May-25			Bond Future	10.09	92.8022	91.9925	92.8022	129,849.00
02/04/2025	2032 On 08-May-25	10.91	Call	Bond Future	3796	5	4	5	0.00
02/04/2025	2032 On 08-May-25	9.40	Call	Bond Future	43	0	0	0	300.00
02/04/2025	2032 On 08-May-25	9.90	Call	Bond Future	535	1	1	1	300.00
02/04/2025	2032 On 08-May-25	10.28	Call	Bond Future	1482	2	1	2	0.00
02/04/2025	2032 On 08-May-25	9.92	Call	Bond Future	572	1	1	1	800.00
02/04/2025	2032 On 08-May-25	10.97	Call	Bond Future	4040	5	4	5	0.00
02/04/2025	2032 On 08-May-25	9.42	Call	Bond Future	50	0	0	0	800.00
02/04/2025	2032 On 08-May-25	9.92	Put	Bond Future	1342	1	1	1	0.00
02/04/2025	2032 On 08-May-25	10.97	Put	Bond Future	91	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	2032 On 08-May-25	9.42	Put	Bond Future	3181	2	3	2	0.00
02/04/2025	2032 On 08-May-25	10.28	Put	Bond Future	598	0	1	0	300.00
02/04/2025	2032 On 08-May-25	9.90	Put	Bond Future	1398	1	1	1	0.00
02/04/2025	2032 On 08-May-25	9.40	Put	Bond Future	3270	3	3	3	0.00
02/04/2025	2032 On 08-May-25	10.91	Put	Bond Future	109	0	0	0	0.00
02/04/2025	2032 On 07-August-25			Bond Future	10.20	94.6095	93.7842	94.6095	0.00
02/04/2025	2032 On 07-August-25	12.01	Call	Bond Future	7709	9	8	9	0.00
02/04/2025	2032 On 07-August-25	9.90	Call	Bond Future	920	1	1	1	300.00
02/04/2025	2032 On 07-August-25	10.59	Call	Bond Future	2618	3	3	3	0.00
02/04/2025	2032 On 07-August-25	9.40	Call	Bond Future	284	0	0	0	300.00
02/04/2025	2032 On 07-August-25	9.90	Put	Bond Future	2250	2	2	2	0.00
02/04/2025	2032 On 07-August-25	10.59	Put	Bond Future	880	1	1	1	300.00
02/04/2025	2032 On 07-August-25	9.40	Put	Bond Future	3919	3	4	3	0.00
02/04/2025	2032 On 07-August-25	12.01	Put	Bond Future	56	0	0	0	0.00
02/04/2025	2032 On 06-November-25			Bond Future	10.32	92.2698	91.4293	92.2698	0.00
02/04/2025	2032 On 06-November-25	10.42	Call	Bond Future	2235	3	2	3	0.00
02/04/2025	2032 On 06-November-25	9.40	Call	Bond Future	467	1	0	1	300.00
02/04/2025	2032 On 06-November-25	9.90	Call	Bond Future	1136	1	1	1	300.00
02/04/2025	2032 On 06-November-25	10.89	Call	Bond Future	3528	4	4	4	0.00
02/04/2025	2032 On 06-November-25	10.89	Put	Bond Future	1107	1	1	1	300.00
02/04/2025	2032 On 06-November-25	9.90	Put	Bond Future	2967	2	3	2	0.00
02/04/2025	2032 On 06-November-25	9.40	Put	Bond Future	4545	4	5	4	0.00
02/04/2025	2032 On 06-November-25	10.42	Put	Bond Future	1802	1	2	1	0.00
02/04/2025	2032 On 05-February-26			Bond Future	10.46	94.0417	93.1858	94.0417	0.00
02/04/2025	2032 On 05-February-26	10.16	Call	Bond Future	1643	2	2	2	0.00
02/04/2025	2032 On 05-February-26	10.16	Put	Bond Future	2887	2	3	2	0.00
02/04/2025	2032 On 07-May-26			Bond Future	10.61	91.6607	90.7893	91.6607	0.00
02/04/2025	2032 On 07-May-26	10.14	Call	Bond Future	1609	2	2	2	0.00
02/04/2025	2032 On 07-May-26	10.14	Put	Bond Future	3523	3	4	3	0.00
02/04/2025	2033 On 08-May-25			Bond Future	128.43	128.3756	128.4291	128.3756	9,939.00
02/04/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
02/04/2025	2033 On 08-May-25	130.62	Put	Bond Future	2191	2	2	2	0.00
02/04/2025	2033 On 07-August-25			Bond Future	130.96	130.9071	130.9620	130.9071	0.00
02/04/2025	2033 On 07-August-25	128.65	Call	Bond Future	2312	2	2	2	0.00

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02/04/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
02/04/2025	2033 On 06-November-25			Bond Future	131.98	131.9204	131.9775	131.9204	0.00
02/04/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
02/04/2025	2033 On 06-November-25	133.14	Put	Bond Future	1163	1	1	1	0.00
02/04/2025	2033 On 05-February-26			Bond Future	134.54	134.4857	134.5449	134.4857	0.00
02/04/2025	2033 On 05-February-26	132.88	Call	Bond Future	1665	2	2	2	0.00
02/04/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
02/04/2025	2033 On 07-May-26			Bond Future	135.55	135.4934	135.5549	135.4934	0.00
02/04/2025	2033 On 07-May-26	135.16	Call	Bond Future	395	0	0	0	0.00
02/04/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
02/04/2025	2037 On 08-May-25			Bond Future	11.34	85.3976	84.1935	85.3976	63,025.00
02/04/2025	2037 On 08-May-25	12.25	Call	Bond Future	4898	6	5	6	0.00
02/04/2025	2037 On 08-May-25	10.50	Call	Bond Future	17	0	0	0	300.00
02/04/2025	2037 On 08-May-25	11.00	Call	Bond Future	324	1	0	1	300.00
02/04/2025	2037 On 08-May-25	11.46	Call	Bond Future	1426	2	1	2	0.00
02/04/2025	2037 On 08-May-25	13.35	Call	Bond Future	10172	11	10	11	7,500.00
02/04/2025	2037 On 08-May-25	12.55	Call	Bond Future	6368	8	6	8	15,000.00
02/04/2025	2037 On 08-May-25	13.30	Call	Bond Future	9941	11	10	11	7,500.00
02/04/2025	2037 On 08-May-25	13.30	Put	Bond Future	0	0	0	0	0.00
02/04/2025	2037 On 08-May-25	12.55	Put	Bond Future	17	0	0	0	0.00
02/04/2025	2037 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	0.00
02/04/2025	2037 On 08-May-25	11.46	Put	Bond Future	768	0	1	0	300.00
02/04/2025	2037 On 08-May-25	11.00	Put	Bond Future	2250	1	2	1	0.00
02/04/2025	2037 On 08-May-25	10.50	Put	Bond Future	4886	4	5	4	0.00
02/04/2025	2037 On 08-May-25	12.25	Put	Bond Future	57	0	0	0	0.00
02/04/2025	2037 On 07-August-25			Bond Future	11.47	82.7998	81.5724	82.7998	74,658.00
02/04/2025	2037 On 07-August-25	13.01	Call	Bond Future	8006	9	8	9	0.00
02/04/2025	2037 On 07-August-25	12.17	Call	Bond Future	4463	5	4	5	0.00
02/04/2025	2037 On 07-August-25	11.42	Call	Bond Future	1852	3	2	3	0.00
02/04/2025	2037 On 07-August-25	10.55	Call	Bond Future	277	0	0	0	2,341.00
02/04/2025	2037 On 07-August-25	10.64	Call	Bond Future	361	1	0	1	200.00
02/04/2025	2037 On 07-August-25	11.82	Call	Bond Future	3137	4	3	4	0.00
02/04/2025	2037 On 07-August-25	11.07	Call	Bond Future	1004	1	1	1	0.00
02/04/2025	2037 On 07-August-25	10.34	Call	Bond Future	140	0	0	0	2,541.00

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02/04/2025	2037 On 07-August-25	11.00	Call	Bond Future	869	1	1	1	300.00
02/04/2025	2037 On 07-August-25	11.83	Call	Bond Future	3173	4	3	4	0.00
02/04/2025	2037 On 07-August-25	10.50	Call	Bond Future	238	0	0	0	300.00
02/04/2025	2037 On 07-August-25	11.45	Call	Bond Future	1938	3	2	3	7,500.00
02/04/2025	2037 On 07-August-25	11.45	Put	Bond Future	2058	2	2	2	7,500.00
02/04/2025	2037 On 07-August-25	11.00	Put	Bond Future	3497	3	3	3	0.00
02/04/2025	2037 On 07-August-25	11.83	Put	Bond Future	1256	1	1	1	300.00
02/04/2025	2037 On 07-August-25	10.50	Put	Bond Future	5779	5	6	5	0.00
02/04/2025	2037 On 07-August-25	11.07	Put	Bond Future	3234	2	3	2	2,541.00
02/04/2025	2037 On 07-August-25	10.34	Put	Bond Future	6643	6	7	6	0.00
02/04/2025	2037 On 07-August-25	11.82	Put	Bond Future	1273	1	1	1	2,541.00
02/04/2025	2037 On 07-August-25	10.64	Put	Bond Future	5072	4	5	4	0.00
02/04/2025	2037 On 07-August-25	11.42	Put	Bond Future	2136	2	2	2	2,541.00
02/04/2025	2037 On 07-August-25	10.55	Put	Bond Future	5521	4	6	4	0.00
02/04/2025	2037 On 07-August-25	12.17	Put	Bond Future	785	1	1	1	2,541.00
02/04/2025	2037 On 07-August-25	13.01	Put	Bond Future	206	0	0	0	0.00
02/04/2025	2037 On 06-November-25			Bond Future	11.60	84.3935	83.1432	84.3935	0.00
02/04/2025	2037 On 06-November-25	11.63	Call	Bond Future	2666	3	3	3	0.00
02/04/2025	2037 On 06-November-25	10.50	Call	Bond Future	443	1	0	1	300.00
02/04/2025	2037 On 06-November-25	11.00	Call	Bond Future	1140	2	1	2	300.00
02/04/2025	2037 On 06-November-25	12.16	Call	Bond Future	4404	5	4	5	0.00
02/04/2025	2037 On 06-November-25	12.16	Put	Bond Future	1514	1	2	1	300.00
02/04/2025	2037 On 06-November-25	11.00	Put	Bond Future	4456	4	4	4	0.00
02/04/2025	2037 On 06-November-25	10.50	Put	Bond Future	6646	6	7	6	0.00
02/04/2025	2037 On 06-November-25	11.63	Put	Bond Future	2529	2	3	2	0.00
02/04/2025	2037 On 05-February-26			Bond Future	11.75	81.7554	80.4817	81.7554	0.00
02/04/2025	2037 On 05-February-26	11.20	Call	Bond Future	1754	2	2	2	0.00
02/04/2025	2037 On 05-February-26	12.27	Call	Bond Future	4738	6	5	6	0.00
02/04/2025	2037 On 05-February-26	10.90	Call	Bond Future	1188	2	1	2	1,970.00
02/04/2025	2037 On 05-February-26	11.86	Call	Bond Future	3443	4	3	4	0.00
02/04/2025	2037 On 05-February-26	10.65	Call	Bond Future	820	1	1	1	1,930.00
02/04/2025	2037 On 05-February-26	11.36	Call	Bond Future	2110	3	2	3	0.00
02/04/2025	2037 On 05-February-26	11.36	Put	Bond Future	4171	3	4	3	1,930.00
02/04/2025	2037 On 05-February-26	10.65	Put	Bond Future	6846	6	7	6	0.00
02/04/2025	2037 On 05-February-26	11.86	Put	Bond Future	2861	2	3	2	1,930.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	2037 On 05-February-26	12.27	Put	Bond Future	2077	2	2	2	1,970.00
02/04/2025	2037 On 05-February-26	10.90	Put	Bond Future	5788	5	6	5	0.00
02/04/2025	2037 On 05-February-26	11.20	Put	Bond Future	4686	4	5	4	0.00
02/04/2025	2037 On 07-May-26			Bond Future	11.91	83.3011	82.0039	83.3011	0.00
02/04/2025	2037 On 07-May-26	11.32	Call	Bond Future	2052	3	2	3	0.00
02/04/2025	2037 On 07-May-26	11.32	Put	Bond Future	5130	4	5	4	0.00
02/04/2025	2038 On 08-May-25			Bond Future	139.89	139.5108	139.8899	139.5108	2,918.00
02/04/2025	2038 On 08-May-25	139.68	Call	Bond Future	210	0	0	0	0.00
02/04/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
02/04/2025	2038 On 07-August-25			Bond Future	140.52	140.1297	140.5165	140.1297	0.00
02/04/2025	2038 On 07-August-25	139.56	Call	Bond Future	956	1	1	1	0.00
02/04/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
02/04/2025	2038 On 06-November-25			Bond Future	143.26	142.8616	143.2571	142.8616	0.00
02/04/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
02/04/2025	2038 On 06-November-25	143.88	Put	Bond Future	623	1	1	1	0.00
02/04/2025	2038 On 05-February-26			Bond Future	143.87	143.4638	143.8682	143.4638	0.00
02/04/2025	2038 On 05-February-26	143.20	Call	Bond Future	668	0	1	0	0.00
02/04/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
02/04/2025	2038 On 07-May-26			Bond Future	146.63	146.2139	146.6273	146.2139	0.00
02/04/2025	2038 On 07-May-26	144.53	Call	Bond Future	2097	2	2	2	0.00
02/04/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
02/04/2025	2040 On 08-May-25			Bond Future	11.70	85.0321	83.7740	85.0321	32,474.00
02/04/2025	2040 On 08-May-25	12.63	Call	Bond Future	5329	7	5	7	0.00
02/04/2025	2040 On 08-May-25	12.75	Call	Bond Future	5949	7	6	7	15,000.00
02/04/2025	2040 On 08-May-25	13.43	Call	Bond Future	9392	11	9	11	7,500.00
02/04/2025	2040 On 08-May-25	13.50	Call	Bond Future	9735	11	10	11	7,500.00
02/04/2025	2040 On 08-May-25	13.50	Put	Bond Future	1	0	0	0	0.00
02/04/2025	2040 On 08-May-25	12.75	Put	Bond Future	35	0	0	0	0.00
02/04/2025	2040 On 08-May-25	13.43	Put	Bond Future	2	0	0	0	0.00
02/04/2025	2040 On 08-May-25	12.63	Put	Bond Future	55	0	0	0	0.00
02/04/2025	2040 On 07-August-25			Bond Future	11.83	82.1765	80.8941	82.1765	37,122.00
02/04/2025	2040 On 07-August-25	13.29	Call	Bond Future	8148	9	8	9	0.00
02/04/2025	2040 On 07-August-25	11.40	Call	Bond Future	1001	1	1	1	400.00
02/04/2025	2040 On 07-August-25	12.00	Call	Bond Future	2692	4	3	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
02/04/2025	2040 On 07-August-25	10.80	Call	Bond Future	204	0	0	0	400.00
02/04/2025	2040 On 07-August-25	11.40	Put	Bond Future	3574	3	4	3	0.00
02/04/2025	2040 On 07-August-25	12.00	Put	Bond Future	1715	1	2	1	400.00
02/04/2025	2040 On 07-August-25	10.80	Put	Bond Future	6568	5	7	5	0.00
02/04/2025	2040 On 07-August-25	13.29	Put	Bond Future	276	0	0	0	0.00
02/04/2025	2040 On 06-November-25			Bond Future	11.97	83.7581	82.4518	83.7581	292.00
02/04/2025	2040 On 06-November-25	11.84	Call	Bond Future	2394	3	2	3	0.00
02/04/2025	2040 On 06-November-25	11.84	Put	Bond Future	3116	2	3	2	0.00
02/04/2025	2040 On 05-February-26			Bond Future	12.11	80.8572	79.5263	80.8572	0.00
02/04/2025	2040 On 05-February-26	11.49	Call	Bond Future	1722	2	2	2	0.00
02/04/2025	2040 On 05-February-26	11.49	Put	Bond Future	5317	4	5	4	0.00
02/04/2025	2040 On 07-May-26			Bond Future	12.27	82.3855	81.0301	82.3855	0.00
02/04/2025	2040 On 07-May-26	11.67	Call	Bond Future	2189	3	2	3	0.00
02/04/2025	2040 On 07-May-26	11.67	Put	Bond Future	5585	5	6	5	0.00
02/04/2025	2044 On 08-May-25			Bond Future	11.86	80.5862	79.2739	80.5862	72,436.00
02/04/2025	2044 On 08-May-25	12.72	Call	Bond Future	5033	6	5	6	0.00
02/04/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
02/04/2025	2044 On 08-May-25	11.76	Call	Bond Future	888	2	1	2	0.00
02/04/2025	2044 On 08-May-25	11.35	Call	Bond Future	173	0	0	0	9,000.00
02/04/2025	2044 On 08-May-25	10.85	Call	Bond Future	5	0	0	0	9,000.00
02/04/2025	2044 On 08-May-25	12.40	Call	Bond Future	3426	5	3	5	0.00
02/04/2025	2044 On 08-May-25	11.65	Call	Bond Future	620	1	1	1	0.00
02/04/2025	2044 On 08-May-25	10.92	Call	Bond Future	10	0	0	0	2,490.00
02/04/2025	2044 On 08-May-25	11.65	Put	Bond Future	1878	1	2	1	2,490.00
02/04/2025	2044 On 08-May-25	10.92	Put	Bond Future	6017	5	6	5	0.00
02/04/2025	2044 On 08-May-25	12.40	Put	Bond Future	246	0	0	0	2,490.00
02/04/2025	2044 On 08-May-25	11.76	Put	Bond Future	1468	1	1	1	9,000.00
02/04/2025	2044 On 08-May-25	11.35	Put	Bond Future	3329	2	3	2	0.00
02/04/2025	2044 On 08-May-25		Put	Bond Future	20726.10	19.4138	20.7261	19.4138	0.00
02/04/2025	2044 On 08-May-25	10.85	Put	Bond Future	6492	5	6	5	0.00
02/04/2025	2044 On 08-May-25	12.72	Put	Bond Future	83	0	0	0	0.00
02/04/2025	2044 On 07-August-25			Bond Future	11.98	77.7694	76.4316	77.7694	16.00
02/04/2025	2044 On 07-August-25	13.34	Call	Bond Future	7728	9	8	9	0.00
02/04/2025	2044 On 07-August-25	10.63	Call	Bond Future	60	0	0	0	9,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	2044 On 07-August-25	11.30	Call	Bond Future	556	1	1	1	9,000.00
02/04/2025	2044 On 07-August-25	11.85	Call	Bond Future	1744	2	2	2	0.00
02/04/2025	2044 On 07-August-25	11.85	Put	Bond Future	2551	2	3	2	9,000.00
02/04/2025	2044 On 07-August-25	11.30	Put	Bond Future	4800	4	5	4	0.00
02/04/2025	2044 On 07-August-25	10.63	Put	Bond Future	8833	8	9	8	0.00
02/04/2025	2044 On 07-August-25	13.34	Put	Bond Future	334	0	0	0	0.00
02/04/2025	2044 On 06-November-25			Bond Future	12.11	79.2661	77.9033	79.2661	0.00
02/04/2025	2044 On 06-November-25	11.88	Call	Bond Future	2196	3	2	3	0.00
02/04/2025	2044 On 06-November-25	11.88	Put	Bond Future	3581	3	4	3	0.00
02/04/2025	2044 On 05-February-26			Bond Future	12.25	76.4042	75.0157	76.4042	0.00
02/04/2025	2044 On 05-February-26	11.56	Call	Bond Future	1586	2	2	2	0.00
02/04/2025	2044 On 05-February-26	11.56	Put	Bond Future	5723	5	6	5	0.00
02/04/2025	2044 On 07-May-26			Bond Future	12.41	77.8482	76.4341	77.8482	0.00
02/04/2025	2044 On 07-May-26	11.80	Call	Bond Future	2285	3	2	3	0.00
02/04/2025	2044 On 07-May-26	11.80	Put	Bond Future	5803	5	6	5	0.00
02/04/2025	2046 On 08-May-25			Bond Future	119.40	119.3887	119.3971	119.3887	19,602.00
02/04/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
02/04/2025	2046 On 08-May-25	121.97	Put	Bond Future	2573	3	3	3	0.00
02/04/2025	2046 On 07-August-25			Bond Future	121.75	121.7431	121.7520	121.7431	0.00
02/04/2025	2046 On 07-August-25	118.69	Call	Bond Future	3062	3	3	3	0.00
02/04/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
02/04/2025	2046 On 06-November-25			Bond Future	121.86	121.8547	121.8648	121.8547	0.00
02/04/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
02/04/2025	2046 On 06-November-25	125.41	Put	Bond Future	3545	4	4	4	0.00
02/04/2025	2046 On 05-February-26			Bond Future	124.23	124.2237	124.2349	124.2237	0.00
02/04/2025	2046 On 05-February-26	121.65	Call	Bond Future	2585	3	3	3	0.00
02/04/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
02/04/2025	2046 On 07-May-26			Bond Future	124.31	124.2973	124.3099	124.2973	0.00
02/04/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
02/04/2025	2046 On 07-May-26	124.95	Put	Bond Future	640	1	1	1	0.00
02/04/2025	2050 On 08-May-25			Bond Future	120.66	120.6514	120.6605	120.6514	16,080.00
02/04/2025	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
02/04/2025	2050 On 08-May-25	121.16	Put	Bond Future	500	1	0	1	0.00
02/04/2025	2050 On 07-August-25			Bond Future	120.66	120.6546	120.6642	120.6546	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	2050 On 07-August-25	119.89	Call	Bond Future	774	1	1	1	0.00
02/04/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
02/04/2025	2050 On 06-November-25			Bond Future	123.02	123.0069	123.0176	123.0069	0.00
02/04/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
02/04/2025	2050 On 06-November-25	124.42	Put	Bond Future	1402	1	1	1	0.00
02/04/2025	2050 On 05-February-26			Bond Future	122.99	122.9751	122.9872	122.9751	0.00
02/04/2025	2050 On 05-February-26	122.82	Call	Bond Future	167	0	0	0	0.00
02/04/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
02/04/2025	2050 On 07-May-26			Bond Future	125.35	125.3324	125.3456	125.3324	0.00
02/04/2025	2050 On 07-May-26	124.07	Call	Bond Future	1276	1	1	1	0.00
02/04/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
02/04/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	AL37 On 08-May-25			Index Future	1087.63	1095.9910	1087.6290	1095.9910	0.00
02/04/2025	AL37 On 07-August-25			Index Future	1108.81	1117.3360	1108.8130	1117.3360	0.00
02/04/2025	AL37 On 06-November-25			Index Future	1130.18	1138.8680	1130.1830	1138.8680	0.00
02/04/2025	AL37 On 05-February-26			Index Future	1151.92	1160.7660	1151.9170	1160.7660	0.00
02/04/2025	AL37 On 07-May-26			Index Future	1173.78	1182.7930	1173.7790	1182.7930	0.00
02/04/2025	AL7T On 08-May-25			Index Future	1287.55	1305.0210	1287.5530	1305.0210	0.00
02/04/2025	AL7T On 07-August-25			Index Future	1312.63	1330.4380	1312.6310	1330.4380	0.00
02/04/2025	AL7T On 06-November-25			Index Future	1337.93	1356.0760	1337.9290	1356.0760	0.00
02/04/2025	AL7T On 05-February-26			Index Future	1363.66	1382.1510	1363.6580	1382.1510	0.00
02/04/2025	AL7T On 07-May-26			Index Future	1389.54	1408.3780	1389.5380	1408.3780	0.00
02/04/2025	ALBI On 08-May-25			Index Future	1107.48	1119.8580	1107.4750	1119.8580	92.00
02/04/2025	ALBI On 07-August-25			Index Future	1129.05	1141.6680	1129.0450	1141.6680	0.00
02/04/2025	ALBI On 06-November-25			Index Future	1150.81	1163.6690	1150.8050	1163.6690	0.00
02/04/2025	ALBI On 05-February-26			Index Future	1172.94	1186.0440	1172.9360	1186.0440	0.00
02/04/2025	ALBI On 07-May-26			Index Future	1195.20	1208.5500	1195.1970	1208.5500	0.00
02/04/2025	C002 On 31-March-32			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
02/04/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/04/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
02/04/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/04/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	C446 On 31-March-46			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
02/04/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	ES33 On 08-May-25			Bond Future	11.52	80.9123	79.9845	80.9123	0.00
02/04/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5213	6	5	6	0.00
02/04/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
02/04/2025	ES33 On 07-August-25			Bond Future	11.67	82.5079	81.5620	82.5079	0.00
02/04/2025	ES33 On 07-August-25	13.56	Call	Bond Future	7757	9	8	9	0.00
02/04/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
02/04/2025	ES33 On 06-November-25			Bond Future	11.84	80.3202	79.3565	80.3202	0.00
02/04/2025	ES33 On 06-November-25	12.01	Call	Bond Future	706	2	1	2	0.00
02/04/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
02/04/2025	ES33 On 05-February-26			Bond Future	12.03	81.8808	80.8991	81.8808	0.00
02/04/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
02/04/2025	ES33 On 05-February-26	11.49	Put	Bond Future	2296	1	2	1	0.00
02/04/2025	ES33 On 07-May-26			Bond Future	12.23	79.6520	78.6521	79.6520	0.00
02/04/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
02/04/2025	ES33 On 07-May-26	11.69	Put	Bond Future	2228	1	2	1	0.00
02/04/2025	ES42 On 08-May-25			Bond Future	12.17	75.3996	74.3006	75.3996	0.00
02/04/2025	ES42 On 08-May-25	13.25	Call	Bond Future	5670	7	6	7	0.00
02/04/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
02/04/2025	ES42 On 07-August-25			Bond Future	12.31	76.8864	75.7659	76.8864	0.00
02/04/2025	ES42 On 07-August-25	13.79	Call	Bond Future	7494	9	7	9	0.00
02/04/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
02/04/2025	ES42 On 06-November-25			Bond Future	12.46	74.1197	72.9781	74.1197	0.00
02/04/2025	ES42 On 06-November-25	12.39	Call	Bond Future	0	1	0	1	0.00
02/04/2025	ES42 On 06-November-25	12.39	Put	Bond Future	356	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	ES42 On 05-February-26			Bond Future	12.61	75.5589	74.3956	75.5589	0.00
02/04/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
02/04/2025	ES42 On 05-February-26	11.85	Put	Bond Future	4204	3	4	3	0.00
02/04/2025	ES42 On 07-May-26			Bond Future	12.78	72.7398	71.5550	72.7398	0.00
02/04/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
02/04/2025	ES42 On 07-May-26	12.20	Put	Bond Future	3086	2	3	2	0.00
02/04/2025	GOVI On 08-May-25			GOVI	1091.19	1103.1420	1091.1930	1103.1420	634.00
02/04/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	691930	81	69	81	0.00
02/04/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
02/04/2025	GOVI On 07-August-25			GOVI	1112.45	1124.6270	1112.4460	1124.6270	0.00
02/04/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1014460	114	101	114	0.00
02/04/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
02/04/2025	GOVI On 06-November-25			GOVI	1133.89	1146.2990	1133.8860	1146.2990	0.00
02/04/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	218860	34	22	34	0.00
02/04/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
02/04/2025	GOVI On 05-February-26			GOVI	1155.69	1168.3410	1155.6920	1168.3410	0.00
02/04/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	56920	18	6	18	0.00
02/04/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
02/04/2025	GOVI On 07-May-26			GOVI	1177.63	1190.5110	1177.6250	1190.5110	0.00
02/04/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	6250	14	1	14	0.00
02/04/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
02/04/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/04/2025	IGOV On 08-May-25			Index Future	377.79	377.6710	377.7910	377.6710	893.00
02/04/2025	IGOV On 07-August-25			Index Future	385.24	385.1190	385.2420	385.1190	0.00
02/04/2025	IGOV On 06-November-25			Index Future	392.76	392.6310	392.7580	392.6310	0.00
02/04/2025	IGOV On 05-February-26			Index Future	400.40	400.2700	400.4000	400.2700	0.00
02/04/2025	IGOV On 07-May-26			Index Future	408.09	407.9530	408.0870	407.9530	0.00
02/04/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/04/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/04/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/04/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/04/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/04/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/04/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/04/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/04/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/04/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/04/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/04/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/04/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	8.3670	91.6330	8.3670	0.00
02/04/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
02/04/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
02/04/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/04/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/04/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
02/04/2025	R033 On 08-May-25			Bond Future	10.15	101.3126	100.3496	101.3126	9,501.00
02/04/2025	R033 On 08-May-25	10.33	Call	Bond Future	1538	2	2	2	0.00
02/04/2025	R033 On 08-May-25	10.33	Put	Bond Future	591	0	1	0	0.00
02/04/2025	R033 On 07-August-25			Bond Future	10.26	103.2857	102.3042	103.2857	0.00
02/04/2025	R033 On 07-August-25	10.33	Call	Bond Future	1934	3	2	3	0.00
02/04/2025	R033 On 07-August-25	10.33	Put	Bond Future	1552	1	2	1	0.00
02/04/2025	R033 On 06-November-25			Bond Future	10.37	100.2302	99.2305	100.2302	0.00
02/04/2025	R033 On 06-November-25	10.33	Call	Bond Future	2081	3	2	3	0.00
02/04/2025	R033 On 06-November-25	10.33	Put	Bond Future	2306	2	2	2	0.00
02/04/2025	R033 On 05-February-26			Bond Future	10.51	102.1548	101.1366	102.1548	0.00
02/04/2025	R033 On 05-February-26	10.49	Call	Bond Future	2578	3	3	3	0.00
02/04/2025	R033 On 05-February-26	10.49	Put	Bond Future	2651	2	3	2	0.00
02/04/2025	R033 On 07-May-26			Bond Future	10.65	99.0431	98.0065	99.0431	0.00
02/04/2025	R033 On 07-May-26	10.38	Call	Bond Future	2234	3	2	3	0.00
02/04/2025	R033 On 07-May-26	10.38	Put	Bond Future	3516	3	4	3	0.00
02/04/2025	R035 On 08-May-25			Bond Future	10.84	91.1747	90.0452	91.1747	88,866.00
02/04/2025	R035 On 08-May-25	11.78	Call	Bond Future	4969	6	5	6	0.00
02/04/2025	R035 On 08-May-25	10.08	Call	Bond Future	25	0	0	0	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	R035 On 08-May-25	10.58	Call	Bond Future	418	1	0	1	300.00
02/04/2025	R035 On 08-May-25	11.01	Call	Bond Future	1553	2	2	2	0.00
02/04/2025	R035 On 08-May-25	11.46	Call	Bond Future	3438	4	3	4	400.00
02/04/2025	R035 On 08-May-25	11.70	Call	Bond Future	4580	6	5	6	0.00
02/04/2025	R035 On 08-May-25	10.95	Call	Bond Future	1346	2	1	2	0.00
02/04/2025	R035 On 08-May-25	10.44	Call	Bond Future	226	1	0	1	150.00
02/04/2025	R035 On 08-May-25	13.35	Call	Bond Future	12367	13	12	13	0.00
02/04/2025	R035 On 08-May-25	12.70	Call	Bond Future	9400	11	9	11	0.00
02/04/2025	R035 On 08-May-25	12.70	Put	Bond Future	1	0	0	0	400.00
02/04/2025	R035 On 08-May-25	11.46	Put	Bond Future	160	0	0	0	0.00
02/04/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
02/04/2025	R035 On 08-May-25	10.95	Put	Bond Future	775	0	1	0	150.00
02/04/2025	R035 On 08-May-25	10.44	Put	Bond Future	2478	2	2	2	0.00
02/04/2025	R035 On 08-May-25	11.70	Put	Bond Future	68	0	0	0	150.00
02/04/2025	R035 On 08-May-25	11.01	Put	Bond Future	656	0	1	0	300.00
02/04/2025	R035 On 08-May-25	10.08	Put	Bond Future	4344	3	4	3	0.00
02/04/2025	R035 On 08-May-25	10.58	Put	Bond Future	1883	1	2	1	0.00
02/04/2025	R035 On 08-May-25	11.78	Put	Bond Future	50	0	0	0	0.00
02/04/2025	R035 On 07-August-25			Bond Future	10.96	92.9504	91.7990	92.9504	0.00
02/04/2025	R035 On 07-August-25	12.65	Call	Bond Future	8555	10	9	10	0.00
02/04/2025	R035 On 07-August-25	10.08	Call	Bond Future	278	0	0	0	300.00
02/04/2025	R035 On 07-August-25	10.58	Call	Bond Future	971	1	1	1	300.00
02/04/2025	R035 On 07-August-25	11.34	Call	Bond Future	3128	4	3	4	0.00
02/04/2025	R035 On 07-August-25	11.30	Call	Bond Future	2987	4	3	4	0.00
02/04/2025	R035 On 07-August-25	11.30	Put	Bond Future	1206	1	1	1	8,500.00
02/04/2025	R035 On 07-August-25	11.34	Put	Bond Future	1140	1	1	1	300.00
02/04/2025	R035 On 07-August-25	10.58	Put	Bond Future	3045	2	3	2	0.00
02/04/2025	R035 On 07-August-25	10.08	Put	Bond Future	5167	4	5	4	0.00
02/04/2025	R035 On 07-August-25	12.65	Put	Bond Future	128	0	0	0	0.00
02/04/2025	R035 On 06-November-25			Bond Future	11.09	90.2347	89.0619	90.2347	0.00
02/04/2025	R035 On 06-November-25	11.20	Call	Bond Future	2821	4	3	4	0.00
02/04/2025	R035 On 06-November-25	11.43	Call	Bond Future	3542	4	4	4	0.00
02/04/2025	R035 On 06-November-25	10.08	Call	Bond Future	514	1	1	1	300.00
02/04/2025	R035 On 06-November-25	10.58	Call	Bond Future	1269	2	1	2	300.00
02/04/2025	R035 On 06-November-25	11.67	Call	Bond Future	4362	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	R035 On 06-November-25	10.95	Call	Bond Future	2119	3	2	3	250.00
02/04/2025	R035 On 06-November-25	11.95	Call	Bond Future	5387	6	5	6	0.00
02/04/2025	R035 On 06-November-25	11.45	Call	Bond Future	3608	4	4	4	0.00
02/04/2025	R035 On 06-November-25	9.91	Call	Bond Future	354	1	0	1	2,000.00
02/04/2025	R035 On 06-November-25	10.41	Call	Bond Future	962	1	1	1	2,000.00
02/04/2025	R035 On 06-November-25	10.41	Put	Bond Future	4631	4	5	4	0.00
02/04/2025	R035 On 06-November-25	9.91	Put	Bond Future	6835	6	7	6	0.00
02/04/2025	R035 On 06-November-25	11.45	Put	Bond Future	1777	1	2	1	250.00
02/04/2025	R035 On 06-November-25	10.95	Put	Bond Future	2875	2	3	2	0.00
02/04/2025	R035 On 06-November-25	11.95	Put	Bond Future	1070	1	1	1	250.00
02/04/2025	R035 On 06-November-25	11.67	Put	Bond Future	1425	1	1	1	300.00
02/04/2025	R035 On 06-November-25	10.58	Put	Bond Future	4007	3	4	3	0.00
02/04/2025	R035 On 06-November-25	10.08	Put	Bond Future	6027	5	6	5	0.00
02/04/2025	R035 On 06-November-25	11.43	Put	Bond Future	1812	1	2	1	2,000.00
02/04/2025	R035 On 06-November-25	11.20	Put	Bond Future	2270	2	2	2	0.00
02/04/2025	R035 On 05-February-26			Bond Future	11.24	91.9676	90.7729	91.9676	0.00
02/04/2025	R035 On 05-February-26	10.79	Call	Bond Future	1803	2	2	2	0.00
02/04/2025	R035 On 05-February-26	10.79	Put	Bond Future	4124	3	4	3	0.00
02/04/2025	R035 On 07-May-26			Bond Future	11.39	89.2020	87.9855	89.2020	0.00
02/04/2025	R035 On 07-May-26	10.86	Call	Bond Future	2034	3	2	3	0.00
02/04/2025	R035 On 07-May-26	10.86	Put	Bond Future	4709	4	5	4	0.00
02/04/2025	R038 On 08-May-25			Bond Future	11.38	99.2959	97.8842	99.2959	9,260.00
02/04/2025	R038 On 08-May-25	11.24	Call	Bond Future	745	1	1	1	0.00
02/04/2025	R038 On 08-May-25	11.24	Put	Bond Future	1658	1	2	1	0.00
02/04/2025	R038 On 07-August-25			Bond Future	11.51	101.2297	99.7908	101.2297	0.00
02/04/2025	R038 On 07-August-25	11.24	Call	Bond Future	1413	2	1	2	0.00
02/04/2025	R038 On 07-August-25	11.24	Put	Bond Future	3143	2	3	2	0.00
02/04/2025	R038 On 06-November-25			Bond Future	11.65	97.6931	96.2272	97.6931	0.00
02/04/2025	R038 On 06-November-25	11.24	Call	Bond Future	1700	2	2	2	0.00
02/04/2025	R038 On 06-November-25	10.98	Call	Bond Future	1120	2	1	2	1,770.00
02/04/2025	R038 On 06-November-25	12.33	Call	Bond Future	5587	7	6	7	0.00
02/04/2025	R038 On 06-November-25	12.33	Put	Bond Future	1467	1	1	1	1,770.00
02/04/2025	R038 On 06-November-25	10.98	Put	Bond Future	5420	4	5	4	0.00
02/04/2025	R038 On 06-November-25	11.24	Put	Bond Future	4292	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	R038 On 05-February-26			Bond Future	11.80	99.5687	98.0754	99.5687	0.00
02/04/2025	R038 On 05-February-26	11.44	Call	Bond Future	2455	3	2	3	0.00
02/04/2025	R038 On 05-February-26	11.44	Put	Bond Future	4665	4	5	4	0.00
02/04/2025	R038 On 07-May-26			Bond Future	11.96	95.9660	94.4453	95.9660	0.00
02/04/2025	R038 On 07-May-26	11.40	Call	Bond Future	2400	3	2	3	0.00
02/04/2025	R038 On 07-May-26	11.40	Put	Bond Future	5804	5	6	5	0.00
02/04/2025	R053 On 08-May-25			Bond Future	11.75	102.0369	100.3166	102.0369	22,588.00
02/04/2025	R053 On 08-May-25	12.64	Call	Bond Future	6861	9	7	9	0.00
02/04/2025	R053 On 08-May-25	12.64	Put	Bond Future	112	0	0	0	0.00
02/04/2025	R053 On 07-August-25			Bond Future	11.87	104.0241	102.2705	104.0241	0.00
02/04/2025	R053 On 07-August-25	13.17	Call	Bond Future	9956	12	10	12	0.00
02/04/2025	R053 On 07-August-25	13.17	Put	Bond Future	519	0	1	0	0.00
02/04/2025	R053 On 06-November-25			Bond Future	11.99	100.1629	98.3764	100.1629	0.00
02/04/2025	R053 On 06-November-25	11.76	Call	Bond Future	2993	4	3	4	0.00
02/04/2025	R053 On 06-November-25	11.76	Put	Bond Future	4831	4	5	4	0.00
02/04/2025	R053 On 05-February-26			Bond Future	12.12	102.0859	100.2657	102.0859	0.00
02/04/2025	R053 On 05-February-26	11.49	Call	Bond Future	2326	3	2	3	0.00
02/04/2025	R053 On 05-February-26	11.49	Put	Bond Future	7394	6	7	6	0.00
02/04/2025	R053 On 07-May-26			Bond Future	12.26	98.1536	96.2998	98.1536	0.00
02/04/2025	R053 On 07-May-26	11.69	Call	Bond Future	3182	4	3	4	0.00
02/04/2025	R053 On 07-May-26	11.69	Put	Bond Future	7658	7	8	7	0.00
02/04/2025	R186 On 08-May-25			Bond Future	8.33	107.3870	107.3025	107.3870	156,683.00
02/04/2025	R186 On 08-May-25	8.47	Call	Bond Future	286	0	0	0	0.00
02/04/2025	R186 On 08-May-25	8.47	Put	Bond Future	82	0	0	0	0.00
02/04/2025	R186 On 07-August-25			Bond Future	8.42	104.1699	104.0839	104.1699	0.00
02/04/2025	R186 On 07-August-25	9.68	Call	Bond Future	1621	2	2	2	0.00
02/04/2025	R186 On 07-August-25	10.25	Call	Bond Future	2318	2	2	2	0.00
02/04/2025	R186 On 07-August-25	9.22	Call	Bond Future	1074	1	1	1	1,983.00
02/04/2025	R186 On 07-August-25	10.25	Put	Bond Future	9	0	0	0	1,983.00
02/04/2025	R186 On 07-August-25	9.22	Put	Bond Future	57	0	0	0	0.00
02/04/2025	R186 On 07-August-25	9.68	Put	Bond Future	24	0	0	0	0.00
02/04/2025	R186 On 06-November-25			Bond Future	8.57	106.1756	106.0888	106.1756	447.00
02/04/2025	R186 On 06-November-25	8.13	Call	Bond Future	122	0	0	0	0.00
02/04/2025	R186 On 06-November-25	8.13	Put	Bond Future	584	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
02/04/2025	R186 On 05-February-26			Bond Future	8.81	102.9075	102.8198	102.9075	0.00
02/04/2025	R186 On 05-February-26	8.43	Call	Bond Future	188	0	0	0	0.00
02/04/2025	R186 On 05-February-26	8.43	Put	Bond Future	500	0	1	0	0.00
02/04/2025	R186 On 07-May-26			Bond Future	9.31	104.8545	104.7661	104.8545	0.00
02/04/2025	R186 On 07-May-26	8.69	Call	Bond Future	137	0	0	0	0.00
02/04/2025	R186 On 07-May-26	8.69	Put	Bond Future	501	0	1	0	0.00
02/04/2025	R202 On 08-May-25			Bond Future	270.84	271.1102	270.8351	271.1102	2,157.00
02/04/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
02/04/2025	R202 On 08-May-25	272.31	Put	Bond Future	1475	1	1	1	0.00
02/04/2025	R202 On 07-August-25			Bond Future	270.92	271.2024	270.9225	271.2024	0.00
02/04/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
02/04/2025	R202 On 07-August-25	271.60	Put	Bond Future	678	0	1	0	0.00
02/04/2025	R202 On 06-November-25			Bond Future	276.21	276.4901	276.2071	276.4901	0.00
02/04/2025	R202 On 06-November-25	275.64	Call	Bond Future	567	1	1	1	0.00
02/04/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
02/04/2025	R202 On 05-February-26			Bond Future	276.22	276.5084	276.2222	276.5084	0.00
02/04/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
02/04/2025	R202 On 05-February-26	277.82	Put	Bond Future	1598	1	2	1	0.00
02/04/2025	R202 On 07-May-26			Bond Future	281.52	281.8092	281.5199	281.8092	0.00
02/04/2025	R202 On 07-May-26	277.55	Call	Bond Future	3970	4	4	4	0.00
02/04/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
02/04/2025	R209 On 08-May-25			Bond Future	11.09	71.5803	70.5675	71.5803	22,597.00
02/04/2025	R209 On 08-May-25	11.89	Call	Bond Future	3864	5	4	5	0.00
02/04/2025	R209 On 08-May-25	11.89	Put	Bond Future	76	0	0	0	0.00
02/04/2025	R209 On 07-August-25			Bond Future	11.20	72.9743	71.9419	72.9743	0.00
02/04/2025	R209 On 07-August-25	12.68	Call	Bond Future	6848	8	7	8	0.00
02/04/2025	R209 On 07-August-25	12.68	Put	Bond Future	185	0	0	0	0.00
02/04/2025	R209 On 06-November-25			Bond Future	11.32	71.2268	70.1751	71.2268	0.00
02/04/2025	R209 On 06-November-25	11.27	Call	Bond Future	2156	3	2	3	0.00
02/04/2025	R209 On 06-November-25	11.27	Put	Bond Future	2410	2	2	2	0.00
02/04/2025	R209 On 05-February-26			Bond Future	11.45	72.5946	71.5233	72.5946	0.00
02/04/2025	R209 On 05-February-26	10.93	Call	Bond Future	1521	2	2	2	0.00
02/04/2025	R209 On 05-February-26	10.93	Put	Bond Future	4010	3	4	3	0.00
02/04/2025	R209 On 07-May-26			Bond Future	11.60	70.8165	69.7254	70.8165	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	R209 On 07-May-26	11.07	Call	Bond Future	1901	2	2	2	0.00
02/04/2025	R209 On 07-May-26	11.07	Put	Bond Future	4346	4	4	4	0.00
02/04/2025	R210 On 08-May-25			Bond Future	246.78	246.8133	246.7774	246.8133	4,096.00
02/04/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
02/04/2025	R210 On 08-May-25	248.03	Put	Bond Future	1253	1	1	1	0.00
02/04/2025	R210 On 07-August-25			Bond Future	251.64	251.6806	251.6445	251.6806	0.00
02/04/2025	R210 On 07-August-25	248.44	Call	Bond Future	3205	3	3	3	0.00
02/04/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
02/04/2025	R210 On 06-November-25			Bond Future	253.12	253.1587	253.1240	253.1587	0.00
02/04/2025	R210 On 06-November-25	252.14	Call	Bond Future	984	1	1	1	0.00
02/04/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
02/04/2025	R210 On 05-February-26			Bond Future	258.05	258.0811	258.0477	258.0811	0.00
02/04/2025	R210 On 05-February-26	253.10	Call	Bond Future	4948	5	5	5	0.00
02/04/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
02/04/2025	R210 On 07-May-26			Bond Future	259.50	259.5313	259.4997	259.5313	0.00
02/04/2025	R210 On 07-May-26	255.40	Call	Bond Future	4100	4	4	4	0.00
02/04/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
02/04/2025	R213 On 08-May-25			Bond Future	9.73	90.2029	89.5119	90.2029	92,719.00
02/04/2025	R213 On 08-May-25	10.52	Call	Bond Future	3203	4	3	4	0.00
02/04/2025	R213 On 08-May-25	10.52	Put	Bond Future	81	0	0	0	0.00
02/04/2025	R213 On 07-August-25			Bond Future	9.83	91.9596	91.2553	91.9596	17.00
02/04/2025	R213 On 07-August-25	11.66	Call	Bond Future	6829	8	7	8	0.00
02/04/2025	R213 On 07-August-25	11.66	Put	Bond Future	41	0	0	0	0.00
02/04/2025	R213 On 06-November-25			Bond Future	9.95	90.1769	89.4598	90.1769	0.00
02/04/2025	R213 On 06-November-25	10.05	Call	Bond Future	1886	2	2	2	0.00
02/04/2025	R213 On 06-November-25	10.05	Put	Bond Future	1495	1	1	1	0.00
02/04/2025	R213 On 05-February-26			Bond Future	10.08	91.9091	91.1788	91.9091	0.00
02/04/2025	R213 On 05-February-26	9.89	Call	Bond Future	1526	2	2	2	0.00
02/04/2025	R213 On 05-February-26	9.89	Put	Bond Future	2218	2	2	2	0.00
02/04/2025	R213 On 07-May-26			Bond Future	10.23	90.0953	89.3520	90.0953	0.00
02/04/2025	R213 On 07-May-26	9.80	Call	Bond Future	1362	2	1	2	0.00
02/04/2025	R213 On 07-May-26	9.80	Put	Bond Future	2855	2	3	2	0.00
02/04/2025	R214 On 08-May-25			Bond Future	11.58	65.8186	64.8095	65.8186	20,618.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2025	R214 On 08-May-25	12.40	Call	Bond Future	4069	5	4	5	0.00
02/04/2025	R214 On 08-May-25	12.40	Put	Bond Future	74	0	0	0	0.00
02/04/2025	R214 On 07-August-25			Bond Future	11.69	67.1004	66.0718	67.1004	0.00
02/04/2025	R214 On 07-August-25	12.97	Call	Bond Future	6273	7	6	7	0.00
02/04/2025	R214 On 07-August-25	12.97	Put	Bond Future	288	0	0	0	0.00
02/04/2025	R214 On 06-November-25			Bond Future	11.82	65.0926	64.0447	65.0926	0.00
02/04/2025	R214 On 06-November-25	11.64	Call	Bond Future	1940	2	2	2	0.00
02/04/2025	R214 On 06-November-25	11.64	Put	Bond Future	2827	2	3	2	0.00
02/04/2025	R214 On 05-February-26			Bond Future	11.95	66.3428	65.2752	66.3428	0.00
02/04/2025	R214 On 05-February-26	11.26	Call	Bond Future	1355	2	1	2	0.00
02/04/2025	R214 On 05-February-26	11.26	Put	Bond Future	4855	4	5	4	0.00
02/04/2025	R214 On 07-May-26			Bond Future	12.08	64.2980	63.2108	64.2980	0.00
02/04/2025	R214 On 07-May-26	11.53	Call	Bond Future	1969	2	2	2	0.00
02/04/2025	R214 On 07-May-26	11.53	Put	Bond Future	4702	4	5	4	0.00
02/04/2025	R248 On 08-May-25			Bond Future	11.79	79.1652	77.8066	79.1652	264,926.00
02/04/2025	R248 On 08-May-25	12.60	Call	Bond Future	4852	6	5	6	0.00
02/04/2025	R248 On 08-May-25	12.60	Put	Bond Future	102	0	0	0	0.00
02/04/2025	R248 On 07-August-25			Bond Future	11.91	80.7070	79.3221	80.7070	0.00
02/04/2025	R248 On 07-August-25	13.21	Call	Bond Future	7692	9	8	9	0.00
02/04/2025	R248 On 07-August-25	13.21	Put	Bond Future	404	0	0	0	0.00
02/04/2025	R248 On 06-November-25			Bond Future	12.04	77.8188	76.4079	77.8188	0.00
02/04/2025	R248 On 06-November-25	11.74	Call	Bond Future	2046	3	2	3	0.00
02/04/2025	R248 On 06-November-25	11.74	Put	Bond Future	3881	3	4	3	0.00
02/04/2025	R248 On 05-February-26			Bond Future	12.17	79.3132	77.8757	79.3132	0.00
02/04/2025	R248 On 05-February-26	11.46	Call	Bond Future	1629	2	2	2	0.00
02/04/2025	R248 On 05-February-26	11.46	Put	Bond Future	6061	5	6	5	0.00
02/04/2025	R248 On 07-May-26			Bond Future	12.31	76.3711	74.9070	76.3711	0.00
02/04/2025	R248 On 07-May-26	11.72	Call	Bond Future	2342	3	2	3	0.00
02/04/2025	R248 On 07-May-26	11.72	Put	Bond Future	5915	5	6	5	0.00
02/04/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/04/2025	X213 On 28-February-31			Bond Future	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
02/04/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00