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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/05/2025 TO: 02/05/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	2029 On 08-May-25			Bond Future	136.52	136.4203	136.5221	136.4203	3,723.00
02/05/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
02/05/2025	2029 On 08-May-25	137.85	Put	Bond Future	1328	1	1	1	0.00
02/05/2025	2029 On 07-August-25			Bond Future	139.19	139.0846	139.1860	139.0846	5,676.00
02/05/2025	2029 On 07-August-25	137.41	Call	Bond Future	1776	2	2	2	0.00
02/05/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2029 On 06-November-25			Bond Future	140.46	140.3540	140.4569	140.3540	68.00
02/05/2025	2029 On 06-November-25	139.79	Call	Bond Future	667	1	1	1	0.00
02/05/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2029 On 05-February-26			Bond Future	143.11	143.0585	143.1148	143.0585	0.00
02/05/2025	2029 On 05-February-26	140.11	Call	Bond Future	3005	3	3	3	0.00
02/05/2025	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
02/05/2025	2029 On 07-May-26			Bond Future	144.32	144.2751	144.3186	144.2751	0.00
02/05/2025	2029 On 07-May-26	141.82	Call	Bond Future	2499	2	2	2	0.00
02/05/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2030 On 08-May-25			Bond Future	8.82	99.1769	99.1048	99.1769	28,389.00
02/05/2025	2030 On 08-May-25	9.93	Call	Bond Future	4007	4	4	4	0.00
02/05/2025	2030 On 08-May-25	8.72	Call	Bond Future	227	0	0	0	300.00
02/05/2025	2030 On 08-May-25	9.22	Call	Bond Future	1485	2	1	2	300.00
02/05/2025	2030 On 08-May-25	9.54	Call	Bond Future	2618	3	3	3	0.00
02/05/2025	2030 On 08-May-25	8.68	Call	Bond Future	180	0	0	0	800.00
02/05/2025	2030 On 08-May-25	9.18	Call	Bond Future	1351	1	1	1	800.00
02/05/2025	2030 On 08-May-25	9.99	Call	Bond Future	4219	4	4	4	0.00
02/05/2025	2030 On 08-May-25	11.86	Call	Bond Future	10528	11	11	11	0.00
02/05/2025	2030 On 08-May-25	10.31	Call	Bond Future	5338	5	5	5	1,640.00
02/05/2025	2030 On 08-May-25	12.28	Call	Bond Future	11871	12	12	12	0.00
02/05/2025	2030 On 08-May-25	10.69	Call	Bond Future	6645	7	7	7	2,280.00
02/05/2025	2030 On 08-May-25	8.95	Call	Bond Future	666	1	1	1	1,320.00
02/05/2025	2030 On 08-May-25	9.45	Call	Bond Future	2295	2	2	2	680.00
02/05/2025	2030 On 08-May-25	9.45	Put	Bond Future	3	0	0	0	0.00
02/05/2025	2030 On 08-May-25	8.95	Put	Bond Future	201	0	0	0	0.00
02/05/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
02/05/2025	2030 On 08-May-25	10.69	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
02/05/2025	2030 On 08-May-25	10.31	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2030 On 08-May-25	9.99	Put	Bond Future	0	0	0	0	800.00
02/05/2025	2030 On 08-May-25	9.18	Put	Bond Future	40	0	0	0	0.00
02/05/2025	2030 On 08-May-25	8.68	Put	Bond Future	721	1	1	1	0.00
02/05/2025	2030 On 08-May-25	9.54	Put	Bond Future	1	0	0	0	300.00
02/05/2025	2030 On 08-May-25	9.22	Put	Bond Future	29	0	0	0	0.00
02/05/2025	2030 On 08-May-25	8.72	Put	Bond Future	618	1	1	1	0.00
02/05/2025	2030 On 08-May-25	9.93	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2030 On 07-August-25			Bond Future	8.90	97.0790	97.0038	97.0790	110,422.00
02/05/2025	2030 On 07-August-25	11.11	Call	Bond Future	7475	8	7	8	0.00
02/05/2025	2030 On 07-August-25	10.48	Call	Bond Future	5443	6	5	6	1,054.00
02/05/2025	2030 On 07-August-25	12.12	Call	Bond Future	10648	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	2030 On 07-August-25	9.22	Call	Bond Future	1621	2	2	2	300.00
02/05/2025	2030 On 07-August-25	9.81	Call	Bond Future	3299	3	3	3	0.00
02/05/2025	2030 On 07-August-25	8.72	Call	Bond Future	618	1	1	1	300.00
02/05/2025	2030 On 07-August-25	9.22	Put	Bond Future	486	0	0	0	0.00
02/05/2025	2030 On 07-August-25	9.81	Put	Bond Future	128	0	0	0	300.00
02/05/2025	2030 On 07-August-25	8.72	Put	Bond Future	1253	1	1	1	0.00
02/05/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
02/05/2025	2030 On 07-August-25	10.48	Put	Bond Future	24	0	0	0	0.00
02/05/2025	2030 On 07-August-25	11.11	Put	Bond Future	2	0	0	0	0.00
02/05/2025	2030 On 06-November-25			Bond Future	8.97	98.9469	98.8698	98.9469	0.00
02/05/2025	2030 On 06-November-25	9.54	Call	Bond Future	2512	3	3	3	0.00
02/05/2025	2030 On 06-November-25	8.72	Call	Bond Future	854	1	1	1	300.00
02/05/2025	2030 On 06-November-25	9.22	Call	Bond Future	1767	2	2	2	300.00
02/05/2025	2030 On 06-November-25	10.08	Call	Bond Future	3952	4	4	4	0.00
02/05/2025	2030 On 06-November-25	10.08	Put	Bond Future	288	0	0	0	300.00
02/05/2025	2030 On 06-November-25	9.22	Put	Bond Future	927	1	1	1	0.00
02/05/2025	2030 On 06-November-25	8.72	Put	Bond Future	1705	2	2	2	0.00
02/05/2025	2030 On 06-November-25	9.54	Put	Bond Future	609	1	1	1	0.00
02/05/2025	2030 On 05-February-26			Bond Future	9.07	96.8216	96.7086	96.8216	0.00
02/05/2025	2030 On 05-February-26	9.49	Call	Bond Future	2332	2	2	2	0.00
02/05/2025	2030 On 05-February-26	9.49	Put	Bond Future	1002	1	1	1	0.00
02/05/2025	2030 On 07-May-26			Bond Future	9.20	98.6142	98.4896	98.6142	0.00
02/05/2025	2030 On 07-May-26	9.39	Call	Bond Future	2023	2	2	2	0.00
02/05/2025	2030 On 07-May-26	9.39	Put	Bond Future	1461	1	1	1	0.00
02/05/2025	2032 On 08-May-25			Bond Future	9.70	93.8063	93.7871	93.8063	52,408.00
02/05/2025	2032 On 08-May-25	10.91	Call	Bond Future	5482	6	5	6	0.00
02/05/2025	2032 On 08-May-25	9.90	Call	Bond Future	1022	1	1	1	300.00
02/05/2025	2032 On 08-May-25	10.28	Call	Bond Future	2679	3	3	3	0.00
02/05/2025	2032 On 08-May-25	9.40	Call	Bond Future	33	0	0	0	300.00
02/05/2025	2032 On 08-May-25	9.92	Call	Bond Future	1100	1	1	1	800.00
02/05/2025	2032 On 08-May-25	10.97	Call	Bond Future	5744	6	6	6	0.00
02/05/2025	2032 On 08-May-25	9.42	Call	Bond Future	41	0	0	0	800.00
02/05/2025	2032 On 08-May-25	9.92	Put	Bond Future	75	0	0	0	0.00
02/05/2025	2032 On 08-May-25	10.97	Put	Bond Future	0	0	0	0	800.00

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02/05/2025	2032 On 08-May-25	9.42	Put	Bond Future	1378	1	1	1	0.00
02/05/2025	2032 On 08-May-25	9.90	Put	Bond Future	90	0	0	0	0.00
02/05/2025	2032 On 08-May-25	10.28	Put	Bond Future	1	0	0	0	300.00
02/05/2025	2032 On 08-May-25	9.40	Put	Bond Future	1466	1	1	1	0.00
02/05/2025	2032 On 08-May-25	10.91	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2032 On 07-August-25			Bond Future	9.79	95.6150	95.5939	95.6150	118,939.00
02/05/2025	2032 On 07-August-25	12.01	Call	Bond Future	9469	9	9	9	0.00
02/05/2025	2032 On 07-August-25	9.40	Call	Bond Future	553	1	1	1	300.00
02/05/2025	2032 On 07-August-25	9.90	Call	Bond Future	1580	2	2	2	300.00
02/05/2025	2032 On 07-August-25	10.59	Call	Bond Future	3847	4	4	4	0.00
02/05/2025	2032 On 07-August-25	10.59	Put	Bond Future	300	0	0	0	300.00
02/05/2025	2032 On 07-August-25	9.90	Put	Bond Future	1100	1	1	1	0.00
02/05/2025	2032 On 07-August-25	9.40	Put	Bond Future	2378	2	2	2	0.00
02/05/2025	2032 On 07-August-25	12.01	Put	Bond Future	7	0	0	0	0.00
02/05/2025	2032 On 06-November-25			Bond Future	9.90	93.2934	93.2714	93.2934	0.00
02/05/2025	2032 On 06-November-25	10.42	Call	Bond Future	3257	3	3	3	0.00
02/05/2025	2032 On 06-November-25	9.90	Call	Bond Future	1820	2	2	2	300.00
02/05/2025	2032 On 06-November-25	10.89	Call	Bond Future	4807	5	5	5	0.00
02/05/2025	2032 On 06-November-25	9.40	Call	Bond Future	839	1	1	1	300.00
02/05/2025	2032 On 06-November-25	9.90	Put	Bond Future	1809	2	2	2	0.00
02/05/2025	2032 On 06-November-25	10.89	Put	Bond Future	544	1	1	1	300.00
02/05/2025	2032 On 06-November-25	9.40	Put	Bond Future	3074	3	3	3	0.00
02/05/2025	2032 On 06-November-25	10.42	Put	Bond Future	982	1	1	1	0.00
02/05/2025	2032 On 05-February-26			Bond Future	10.02	95.0683	95.0130	95.0683	0.00
02/05/2025	2032 On 05-February-26	10.16	Call	Bond Future	2511	2	3	2	0.00
02/05/2025	2032 On 05-February-26	10.16	Put	Bond Future	1928	2	2	2	0.00
02/05/2025	2032 On 07-May-26			Bond Future	10.16	92.6691	92.6036	92.6691	0.00
02/05/2025	2032 On 07-May-26	10.14	Call	Bond Future	2346	2	2	2	0.00
02/05/2025	2032 On 07-May-26	10.14	Put	Bond Future	2446	2	2	2	0.00
02/05/2025	2033 On 08-May-25			Bond Future	127.66	127.4967	127.6580	127.4967	5,451.00
02/05/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
02/05/2025	2033 On 08-May-25	130.62	Put	Bond Future	2962	3	3	3	0.00
02/05/2025	2033 On 07-August-25			Bond Future	130.15	129.9867	130.1488	129.9867	1,648.00
02/05/2025	2033 On 07-August-25	128.65	Call	Bond Future	1499	1	1	1	0.00

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02/05/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2033 On 06-November-25			Bond Future	131.14	130.9789	131.1437	130.9789	5,288.00
02/05/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
02/05/2025	2033 On 06-November-25	133.14	Put	Bond Future	1996	2	2	2	0.00
02/05/2025	2033 On 05-February-26			Bond Future	133.63	133.5027	133.6254	133.5027	0.00
02/05/2025	2033 On 05-February-26	132.88	Call	Bond Future	745	1	1	1	0.00
02/05/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2033 On 07-May-26			Bond Future	134.55	134.4376	134.5497	134.4376	0.00
02/05/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
02/05/2025	2033 On 07-May-26	135.16	Put	Bond Future	610	1	1	1	0.00
02/05/2025	2037 On 08-May-25			Bond Future	11.19	85.2668	85.0476	85.2668	22,367.00
02/05/2025	2037 On 08-May-25	12.25	Call	Bond Future	5696	6	6	6	0.00
02/05/2025	2037 On 08-May-25	11.00	Call	Bond Future	228	0	0	0	300.00
02/05/2025	2037 On 08-May-25	11.46	Call	Bond Future	1645	2	2	2	0.00
02/05/2025	2037 On 08-May-25	10.50	Call	Bond Future	3	0	0	0	300.00
02/05/2025	2037 On 08-May-25	13.30	Call	Bond Future	10795	11	11	11	7,500.00
02/05/2025	2037 On 08-May-25	13.35	Call	Bond Future	11026	11	11	11	7,500.00
02/05/2025	2037 On 08-May-25	12.55	Call	Bond Future	7204	7	7	7	15,000.00
02/05/2025	2037 On 08-May-25	13.30	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2037 On 08-May-25	12.55	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2037 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2037 On 08-May-25	11.00	Put	Bond Future	1300	1	1	1	0.00
02/05/2025	2037 On 08-May-25	11.46	Put	Bond Future	132	0	0	0	300.00
02/05/2025	2037 On 08-May-25	10.50	Put	Bond Future	4018	4	4	4	0.00
02/05/2025	2037 On 08-May-25	12.25	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2037 On 07-August-25			Bond Future	11.32	82.6500	82.4252	82.6500	133,503.00
02/05/2025	2037 On 07-August-25	13.01	Call	Bond Future	8735	9	9	9	0.00
02/05/2025	2037 On 07-August-25	12.17	Call	Bond Future	4929	5	5	5	0.00
02/05/2025	2037 On 07-August-25	11.42	Call	Bond Future	1999	2	2	2	0.00
02/05/2025	2037 On 07-August-25	10.55	Call	Bond Future	243	0	0	0	2,341.00
02/05/2025	2037 On 07-August-25	10.64	Call	Bond Future	328	0	0	0	200.00
02/05/2025	2037 On 07-August-25	11.82	Call	Bond Future	3456	4	3	4	0.00
02/05/2025	2037 On 07-August-25	11.07	Call	Bond Future	1033	1	1	1	0.00
02/05/2025	2037 On 07-August-25	10.34	Call	Bond Future	111	0	0	0	2,541.00

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02/05/2025	2037 On 07-August-25	10.50	Call	Bond Future	203	0	0	0	300.00
02/05/2025	2037 On 07-August-25	11.00	Call	Bond Future	881	1	1	1	300.00
02/05/2025	2037 On 07-August-25	11.83	Call	Bond Future	3496	4	3	4	0.00
02/05/2025	2037 On 07-August-25	11.45	Call	Bond Future	2096	2	2	2	7,500.00
02/05/2025	2037 On 07-August-25	11.45	Put	Bond Future	1363	1	1	1	7,500.00
02/05/2025	2037 On 07-August-25	11.83	Put	Bond Future	727	1	1	1	300.00
02/05/2025	2037 On 07-August-25	11.00	Put	Bond Future	2655	2	3	2	0.00
02/05/2025	2037 On 07-August-25	10.50	Put	Bond Future	4892	5	5	5	0.00
02/05/2025	2037 On 07-August-25	11.07	Put	Bond Future	2410	2	2	2	2,541.00
02/05/2025	2037 On 07-August-25	10.34	Put	Bond Future	5762	6	6	6	0.00
02/05/2025	2037 On 07-August-25	11.82	Put	Bond Future	739	1	1	1	2,541.00
02/05/2025	2037 On 07-August-25	10.64	Put	Bond Future	4186	4	4	4	0.00
02/05/2025	2037 On 07-August-25	11.42	Put	Bond Future	1429	1	1	1	2,541.00
02/05/2025	2037 On 07-August-25	10.55	Put	Bond Future	4634	4	5	4	0.00
02/05/2025	2037 On 07-August-25	12.17	Put	Bond Future	398	0	0	0	2,541.00
02/05/2025	2037 On 07-August-25	13.01	Put	Bond Future	82	0	0	0	0.00
02/05/2025	2037 On 06-November-25			Bond Future	11.44	84.2402	84.0107	84.2402	0.00
02/05/2025	2037 On 06-November-25	11.63	Call	Bond Future	2973	3	3	3	0.00
02/05/2025	2037 On 06-November-25	11.00	Call	Bond Future	1272	1	1	1	300.00
02/05/2025	2037 On 06-November-25	12.16	Call	Bond Future	4865	5	5	5	0.00
02/05/2025	2037 On 06-November-25	10.50	Call	Bond Future	481	0	0	0	300.00
02/05/2025	2037 On 06-November-25	11.00	Put	Bond Future	3720	4	4	4	0.00
02/05/2025	2037 On 06-November-25	12.16	Put	Bond Future	1108	1	1	1	300.00
02/05/2025	2037 On 06-November-25	10.50	Put	Bond Future	5817	6	6	6	0.00
02/05/2025	2037 On 06-November-25	11.63	Put	Bond Future	1969	2	2	2	0.00
02/05/2025	2037 On 05-February-26			Bond Future	11.59	81.5842	81.3210	81.5842	0.00
02/05/2025	2037 On 05-February-26	11.20	Call	Bond Future	1871	2	2	2	0.00
02/05/2025	2037 On 05-February-26	11.40	Call	Bond Future	2364	2	2	2	1,030.00
02/05/2025	2037 On 05-February-26	10.90	Call	Bond Future	1256	1	1	1	1,970.00
02/05/2025	2037 On 05-February-26	12.27	Call	Bond Future	5106	5	5	5	0.00
02/05/2025	2037 On 05-February-26	12.73	Call	Bond Future	6815	7	7	7	0.00
02/05/2025	2037 On 05-February-26	11.86	Call	Bond Future	3710	4	4	4	0.00
02/05/2025	2037 On 05-February-26	10.65	Call	Bond Future	861	1	1	1	1,930.00
02/05/2025	2037 On 05-February-26	11.36	Call	Bond Future	2260	2	2	2	0.00
02/05/2025	2037 On 05-February-26	11.36	Put	Bond Future	3482	3	3	3	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
02/05/2025	2037 On 05-February-26	10.65	Put	Bond Future	6048	6	6	6	0.00
02/05/2025	2037 On 05-February-26	11.86	Put	Bond Future	2290	2	2	2	1,930.00
02/05/2025	2037 On 05-February-26	12.73	Put	Bond Future	1072	1	1	1	1,030.00
02/05/2025	2037 On 05-February-26	11.40	Put	Bond Future	3369	3	3	3	0.00
02/05/2025	2037 On 05-February-26	12.27	Put	Bond Future	1606	1	2	1	1,970.00
02/05/2025	2037 On 05-February-26	10.90	Put	Bond Future	5017	5	5	5	0.00
02/05/2025	2037 On 05-February-26	11.20	Put	Bond Future	3964	4	4	4	0.00
02/05/2025	2037 On 07-May-26			Bond Future	11.75	83.0935	82.8175	83.0935	0.00
02/05/2025	2037 On 07-May-26	11.32	Call	Bond Future	2256	2	2	2	0.00
02/05/2025	2037 On 07-May-26	11.32	Put	Bond Future	4520	4	5	4	0.00
02/05/2025	2038 On 08-May-25			Bond Future	138.76	138.5115	138.7586	138.5115	368.00
02/05/2025	2038 On 08-May-25	139.68	Call	Bond Future	0	0	0	0	0.00
02/05/2025	2038 On 08-May-25	139.68	Put	Bond Future	921	1	1	1	0.00
02/05/2025	2038 On 07-August-25			Bond Future	139.33	139.0819	139.3314	139.0819	2,397.00
02/05/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
02/05/2025	2038 On 07-August-25	139.56	Put	Bond Future	229	0	0	0	0.00
02/05/2025	2038 On 06-November-25			Bond Future	142.05	141.7918	142.0456	141.7918	440.00
02/05/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
02/05/2025	2038 On 06-November-25	143.88	Put	Bond Future	1834	2	2	2	0.00
02/05/2025	2038 On 05-February-26			Bond Future	142.56	142.3470	142.5571	142.3470	0.00
02/05/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
02/05/2025	2038 On 05-February-26	143.20	Put	Bond Future	643	1	1	1	0.00
02/05/2025	2038 On 07-May-26			Bond Future	145.22	145.0189	145.2187	145.0189	0.00
02/05/2025	2038 On 07-May-26	144.53	Call	Bond Future	689	0	1	0	0.00
02/05/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2040 On 08-May-25			Bond Future	11.63	84.4139	84.1514	84.4139	11,275.00
02/05/2025	2040 On 08-May-25	12.63	Call	Bond Future	5652	6	6	6	0.00
02/05/2025	2040 On 08-May-25	12.75	Call	Bond Future	6292	7	6	7	15,000.00
02/05/2025	2040 On 08-May-25	13.43	Call	Bond Future	9768	10	10	10	7,500.00
02/05/2025	2040 On 08-May-25	13.50	Call	Bond Future	10112	10	10	10	7,500.00
02/05/2025	2040 On 08-May-25	13.50	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2040 On 08-May-25	12.75	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2040 On 08-May-25	13.43	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2040 On 08-May-25	12.63	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
02/05/2025	2040 On 07-August-25			Bond Future	11.77	81.5300	81.2611	81.5300	56,519.00
02/05/2025	2040 On 07-August-25	13.29	Call	Bond Future	8366	9	8	9	0.00
02/05/2025	2040 On 07-August-25	12.60	Call	Bond Future	5118	5	5	5	0.00
02/05/2025	2040 On 07-August-25	11.00	Call	Bond Future	256	0	0	0	250.00
02/05/2025	2040 On 07-August-25	11.70	Call	Bond Future	1580	2	2	2	0.00
02/05/2025	2040 On 07-August-25	12.40	Call	Bond Future	4221	4	4	4	0.00
02/05/2025	2040 On 07-August-25	10.80	Call	Bond Future	122	0	0	0	400.00
02/05/2025	2040 On 07-August-25	11.40	Call	Bond Future	831	1	1	1	400.00
02/05/2025	2040 On 07-August-25	12.00	Call	Bond Future	2587	3	3	3	0.00
02/05/2025	2040 On 07-August-25	12.00	Put	Bond Future	1243	1	1	1	400.00
02/05/2025	2040 On 07-August-25	11.40	Put	Bond Future	3037	3	3	3	0.00
02/05/2025	2040 On 07-August-25	10.80	Put	Bond Future	6120	6	6	6	0.00
02/05/2025	2040 On 07-August-25	12.40	Put	Bond Future	636	1	1	1	0.00
02/05/2025	2040 On 07-August-25	11.70	Put	Bond Future	1982	2	2	2	0.00
02/05/2025	2040 On 07-August-25	11.00	Put	Bond Future	4962	5	5	5	0.00
02/05/2025	2040 On 07-August-25	12.60	Put	Bond Future	448	0	0	0	0.00
02/05/2025	2040 On 07-August-25	13.29	Put	Bond Future	127	0	0	0	0.00
02/05/2025	2040 On 06-November-25			Bond Future	11.90	83.0985	82.8240	83.0985	292.00
02/05/2025	2040 On 06-November-25	11.84	Call	Bond Future	2374	2	2	2	0.00
02/05/2025	2040 On 06-November-25	11.84	Put	Bond Future	2723	3	3	3	0.00
02/05/2025	2040 On 05-February-26			Bond Future	12.05	80.1702	79.8616	80.1702	0.00
02/05/2025	2040 On 05-February-26	11.49	Call	Bond Future	1614	2	2	2	0.00
02/05/2025	2040 On 05-February-26	11.82	Call	Bond Future	2421	3	2	3	475.00
02/05/2025	2040 On 05-February-26	13.23	Call	Bond Future	7384	8	7	8	0.00
02/05/2025	2040 On 05-February-26	13.23	Put	Bond Future	1129	1	1	1	475.00
02/05/2025	2040 On 05-February-26	11.82	Put	Bond Future	3738	4	4	4	0.00
02/05/2025	2040 On 05-February-26	11.49	Put	Bond Future	4873	5	5	5	0.00
02/05/2025	2040 On 07-May-26			Bond Future	12.22	81.6530	81.3308	81.6530	0.00
02/05/2025	2040 On 07-May-26	11.67	Call	Bond Future	2157	2	2	2	0.00
02/05/2025	2040 On 07-May-26	11.67	Put	Bond Future	5253	5	5	5	0.00
02/05/2025	2044 On 08-May-25			Bond Future	11.83	79.8553	79.4058	79.8553	46,575.00
02/05/2025	2044 On 08-May-25	12.72	Call	Bond Future	5081	6	5	6	0.00
02/05/2025	2044 On 08-May-25	12.40	Call	Bond Future	3325	4	3	4	0.00
02/05/2025	2044 On 08-May-25	11.65	Call	Bond Future	255	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
02/05/2025	2044 On 08-May-25	10.92	Call	Bond Future	0	0	0	0	2,490.00
02/05/2025	2044 On 08-May-25		Call	Bond Future	0.00	0.0000	0.0000	0.0000	0.00
02/05/2025	2044 On 08-May-25	11.76	Call	Bond Future	470	1	0	1	0.00
02/05/2025	2044 On 08-May-25	11.35	Call	Bond Future	26	0	0	0	9,000.00
02/05/2025	2044 On 08-May-25	10.85	Call	Bond Future	0	0	0	0	9,000.00
02/05/2025	2044 On 08-May-25	11.76	Put	Bond Future	918	1	1	1	9,000.00
02/05/2025	2044 On 08-May-25	11.35	Put	Bond Future	3050	3	3	3	0.00
02/05/2025	2044 On 08-May-25		Put	Bond Future	20594.23	20.1447	20.5942	20.1447	0.00
02/05/2025	2044 On 08-May-25	10.85	Put	Bond Future	6355	6	6	6	0.00
02/05/2025	2044 On 08-May-25	11.65	Put	Bond Future	1381	1	1	1	2,490.00
02/05/2025	2044 On 08-May-25	10.92	Put	Bond Future	5875	5	6	5	0.00
02/05/2025	2044 On 08-May-25	12.40	Put	Bond Future	13	0	0	0	2,490.00
02/05/2025	2044 On 08-May-25	12.72	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2044 On 07-August-25			Bond Future	11.97	77.0089	76.5493	77.0089	40,162.00
02/05/2025	2044 On 07-August-25	13.34	Call	Bond Future	7706	8	8	8	0.00
02/05/2025	2044 On 07-August-25	12.20	Call	Bond Future	2690	3	3	3	0.00
02/05/2025	2044 On 07-August-25	10.63	Call	Bond Future	26	0	0	0	9,000.00
02/05/2025	2044 On 07-August-25	11.30	Call	Bond Future	402	0	0	0	9,000.00
02/05/2025	2044 On 07-August-25	11.85	Call	Bond Future	1527	2	2	2	0.00
02/05/2025	2044 On 07-August-25	11.85	Put	Bond Future	2217	2	2	2	9,000.00
02/05/2025	2044 On 07-August-25	11.30	Put	Bond Future	4528	4	5	4	0.00
02/05/2025	2044 On 07-August-25	10.63	Put	Bond Future	8681	8	9	8	0.00
02/05/2025	2044 On 07-August-25	12.20	Put	Bond Future	1314	1	1	1	5,600.00
02/05/2025	2044 On 07-August-25	13.34	Put	Bond Future	195	0	0	0	0.00
02/05/2025	2044 On 06-November-25			Bond Future	12.09	78.4904	78.0217	78.4904	68,811.00
02/05/2025	2044 On 06-November-25	11.88	Call	Bond Future	1952	2	2	2	0.00
02/05/2025	2044 On 06-November-25	12.20	Call	Bond Future	2933	3	3	3	0.00
02/05/2025	2044 On 06-November-25	12.20	Put	Bond Future	2318	2	2	2	5,600.00
02/05/2025	2044 On 06-November-25	11.88	Put	Bond Future	3219	3	3	3	0.00
02/05/2025	2044 On 05-February-26			Bond Future	12.24	75.5996	75.0948	75.5996	0.00
02/05/2025	2044 On 05-February-26	11.56	Call	Bond Future	1450	2	1	2	0.00
02/05/2025	2044 On 05-February-26	11.56	Put	Bond Future	5508	5	6	5	0.00
02/05/2025	2044 On 07-May-26			Bond Future	12.40	76.9977	76.4761	76.9977	0.00
02/05/2025	2044 On 07-May-26	11.80	Call	Bond Future	2063	2	2	2	0.00
02/05/2025	2044 On 07-May-26	11.80	Put	Bond Future	5538	5	6	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
02/05/2025	2046 On 08-May-25			Bond Future	117.77	118.2697	117.7731	118.2697	550.00
02/05/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
02/05/2025	2046 On 08-May-25	121.97	Put	Bond Future	4197	4	4	4	0.00
02/05/2025	2046 On 07-August-25			Bond Future	120.07	120.5795	120.0712	120.5795	11,914.00
02/05/2025	2046 On 07-August-25	118.69	Call	Bond Future	1381	2	1	2	0.00
02/05/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2046 On 06-November-25			Bond Future	120.15	120.6649	120.1464	120.6649	7,518.00
02/05/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
02/05/2025	2046 On 06-November-25	125.41	Put	Bond Future	5264	5	5	5	0.00
02/05/2025	2046 On 05-February-26			Bond Future	122.42	122.9896	122.4193	122.9896	0.00
02/05/2025	2046 On 05-February-26	121.65	Call	Bond Future	769	1	1	1	0.00
02/05/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
02/05/2025	2046 On 07-May-26			Bond Future	122.40	122.9885	122.3959	122.9885	0.00
02/05/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
02/05/2025	2046 On 07-May-26	124.95	Put	Bond Future	2554	2	3	2	0.00
02/05/2025	2050 On 08-May-25			Bond Future	119.70	119.0841	119.6971	119.0841	1,525.00
02/05/2025	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
02/05/2025	2050 On 08-May-25	121.16	Put	Bond Future	1463	2	1	2	0.00
02/05/2025	2050 On 07-August-25			Bond Future	119.65	119.0316	119.6544	119.0316	9,188.00
02/05/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
02/05/2025	2050 On 07-August-25	119.89	Put	Bond Future	236	1	0	1	0.00
02/05/2025	2050 On 06-November-25			Bond Future	121.99	121.3509	121.9854	121.3509	5,780.00
02/05/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
02/05/2025	2050 On 06-November-25	124.42	Put	Bond Future	2435	3	2	3	0.00
02/05/2025	2050 On 05-February-26			Bond Future	121.87	121.2645	121.8695	121.2645	0.00
02/05/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
02/05/2025	2050 On 05-February-26	122.82	Put	Bond Future	951	2	1	2	0.00
02/05/2025	2050 On 07-May-26			Bond Future	124.14	123.5405	124.1448	123.5405	0.00
02/05/2025	2050 On 07-May-26	124.07	Call	Bond Future	75	0	0	0	0.00
02/05/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	1	0	1	0.00
02/05/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	8608 On 21-December-26			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
02/05/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	AL37 On 08-May-25			Index Future	1108.32	1108.7340	1108.3180	1108.7340	0.00
02/05/2025	AL37 On 07-August-25			Index Future	1129.67	1130.1120	1129.6690	1130.1120	0.00
02/05/2025	AL37 On 06-November-25			Index Future	1151.41	1151.8620	1151.4080	1151.8620	0.00
02/05/2025	AL37 On 05-February-26			Index Future	1172.94	1173.7940	1172.9380	1173.7940	0.00
02/05/2025	AL37 On 07-May-26			Index Future	1194.60	1195.5860	1194.6010	1195.5860	0.00
02/05/2025	AL7T On 08-May-25			Index Future	1303.47	1305.8820	1303.4660	1305.8820	0.00
02/05/2025	AL7T On 07-August-25			Index Future	1328.58	1331.0610	1328.5760	1331.0610	0.00
02/05/2025	AL7T On 06-November-25			Index Future	1354.14	1356.6790	1354.1430	1356.6790	0.00
02/05/2025	AL7T On 05-February-26			Index Future	1379.46	1382.5110	1379.4630	1382.5110	0.00
02/05/2025	AL7T On 07-May-26			Index Future	1404.94	1408.1780	1404.9400	1408.1780	0.00
02/05/2025	ALBI On 08-May-25			Index Future	1118.42	1120.6530	1118.4160	1120.6530	56.00
02/05/2025	ALBI On 07-August-25			Index Future	1139.96	1142.2600	1139.9610	1142.2600	36.00
02/05/2025	ALBI On 06-November-25			Index Future	1161.90	1164.2440	1161.8980	1164.2440	0.00
02/05/2025	ALBI On 05-February-26			Index Future	1183.62	1186.4120	1183.6240	1186.4120	0.00
02/05/2025	ALBI On 07-May-26			Index Future	1205.49	1208.4380	1205.4850	1208.4380	0.00
02/05/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/05/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C186 On 21-December-26			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
02/05/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
02/05/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/05/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	ES33 On 08-May-25			Bond Future	11.35	80.9246	80.7479	80.9246	0.00
02/05/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5976	6	6	6	0.00
02/05/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
02/05/2025	ES33 On 07-August-25			Bond Future	11.50	82.5051	82.3235	82.5051	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
02/05/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8519	9	9	9	0.00
02/05/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
02/05/2025	ES33 On 06-November-25			Bond Future	11.66	80.3166	80.1312	80.3166	0.00
02/05/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1481	2	1	2	0.00
02/05/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
02/05/2025	ES33 On 05-February-26			Bond Future	11.85	81.8631	81.6459	81.8631	0.00
02/05/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
02/05/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1550	1	2	1	0.00
02/05/2025	ES33 On 07-May-26			Bond Future	12.05	79.6020	79.3730	79.6020	0.00
02/05/2025	ES33 On 07-May-26	11.69	Call	Bond Future	0	0	0	0	0.00
02/05/2025	ES33 On 07-May-26	11.69	Put	Bond Future	1508	1	2	1	0.00
02/05/2025	ES42 On 08-May-25			Bond Future	12.07	75.1435	74.8942	75.1435	0.00
02/05/2025	ES42 On 08-May-25	13.25	Call	Bond Future	6263	7	6	7	0.00
02/05/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
02/05/2025	ES42 On 07-August-25			Bond Future	12.20	76.6110	76.3556	76.6110	0.00
02/05/2025	ES42 On 07-August-25	13.79	Call	Bond Future	8083	8	8	8	0.00
02/05/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
02/05/2025	ES42 On 06-November-25			Bond Future	12.35	73.8383	73.5776	73.8383	0.00
02/05/2025	ES42 On 06-November-25	12.39	Call	Bond Future	244	1	0	1	0.00
02/05/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
02/05/2025	ES42 On 05-February-26			Bond Future	12.50	75.2593	74.9674	75.2593	0.00
02/05/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
02/05/2025	ES42 On 05-February-26	11.85	Put	Bond Future	3632	3	4	3	0.00
02/05/2025	ES42 On 07-May-26			Bond Future	12.67	72.4049	72.1002	72.4049	0.00
02/05/2025	ES42 On 07-May-26	12.20	Call	Bond Future	0	0	0	0	0.00
02/05/2025	ES42 On 07-May-26	12.20	Put	Bond Future	2541	2	3	2	0.00
02/05/2025	GOVI On 08-May-25			GOVI	1102.24	1104.3300	1102.2350	1104.3300	74.00
02/05/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	802350	82	80	82	0.00
02/05/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
02/05/2025	GOVI On 07-August-25			GOVI	1123.47	1125.6220	1123.4680	1125.6220	654.00
02/05/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1124680	115	112	115	0.00
02/05/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
02/05/2025	GOVI On 06-November-25			GOVI	1145.09	1147.2870	1145.0880	1147.2870	0.00
02/05/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	330880	35	33	35	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
02/05/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
02/05/2025	GOVI On 05-February-26			GOVI	1166.50	1169.1310	1166.4990	1169.1310	0.00
02/05/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	164990	19	16	19	0.00
02/05/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
02/05/2025	GOVI On 07-May-26			GOVI	1188.04	1190.8370	1188.0430	1190.8370	0.00
02/05/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	110430	14	11	14	0.00
02/05/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
02/05/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/05/2025	IGOV On 08-May-25			Index Future	374.96	374.6780	374.9620	374.6780	15.00
02/05/2025	IGOV On 07-August-25			Index Future	382.28	381.9950	382.2790	381.9950	719.00
02/05/2025	IGOV On 06-November-25			Index Future	389.73	389.4380	389.7270	389.4380	8.00
02/05/2025	IGOV On 05-February-26			Index Future	397.10	396.9430	397.1040	396.9430	0.00
02/05/2025	IGOV On 07-May-26			Index Future	404.53	404.4000	404.5260	404.4000	0.00
02/05/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/05/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/05/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/05/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/05/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/05/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/05/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/05/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/05/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/05/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/05/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/05/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/05/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/05/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
02/05/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
02/05/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/05/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/05/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	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
02/05/2025	R033 On 08-May-25			Bond Future	9.81	102.2236	102.1741	102.2236	3,470.00
02/05/2025	R033 On 08-May-25	10.33	Call	Bond Future	2775	3	3	3	0.00
02/05/2025	R033 On 08-May-25	10.33	Put	Bond Future	3	0	0	0	0.00
02/05/2025	R033 On 07-August-25			Bond Future	9.90	104.1946	104.1424	104.1946	6,781.00
02/05/2025	R033 On 07-August-25	10.33	Call	Bond Future	2885	3	3	3	0.00
02/05/2025	R033 On 07-August-25	10.33	Put	Bond Future	665	1	1	1	0.00
02/05/2025	R033 On 06-November-25			Bond Future	10.01	101.1553	101.1017	101.1553	0.00
02/05/2025	R033 On 06-November-25	10.33	Call	Bond Future	3037	3	3	3	0.00
02/05/2025	R033 On 06-November-25	10.33	Put	Bond Future	1391	1	1	1	0.00
02/05/2025	R033 On 05-February-26			Bond Future	10.13	103.0795	102.9892	103.0795	0.00
02/05/2025	R033 On 05-February-26	10.49	Call	Bond Future	3555	4	4	4	0.00
02/05/2025	R033 On 05-February-26	10.49	Put	Bond Future	1776	2	2	2	0.00
02/05/2025	R033 On 07-May-26			Bond Future	10.26	99.9446	99.8427	99.9446	0.00
02/05/2025	R033 On 07-May-26	10.38	Call	Bond Future	3090	3	3	3	0.00
02/05/2025	R033 On 07-May-26	10.38	Put	Bond Future	2536	2	3	2	0.00
02/05/2025	R035 On 08-May-25			Bond Future	10.60	91.4921	91.3864	91.4921	15,365.00
02/05/2025	R035 On 08-May-25	11.78	Call	Bond Future	6259	6	6	6	0.00
02/05/2025	R035 On 08-May-25	10.58	Call	Bond Future	515	0	1	0	300.00
02/05/2025	R035 On 08-May-25	11.01	Call	Bond Future	2272	2	2	2	0.00
02/05/2025	R035 On 08-May-25	10.08	Call	Bond Future	11	0	0	0	300.00
02/05/2025	R035 On 08-May-25	11.70	Call	Bond Future	5853	6	6	6	0.00
02/05/2025	R035 On 08-May-25	10.95	Call	Bond Future	1972	2	2	2	0.00
02/05/2025	R035 On 08-May-25	10.44	Call	Bond Future	232	0	0	0	150.00
02/05/2025	R035 On 08-May-25	13.35	Call	Bond Future	13709	14	14	14	0.00
02/05/2025	R035 On 08-May-25	12.70	Call	Bond Future	10740	11	11	11	0.00
02/05/2025	R035 On 08-May-25	11.46	Call	Bond Future	4619	5	5	5	400.00
02/05/2025	R035 On 08-May-25	12.70	Put	Bond Future	0	0	0	0	400.00
02/05/2025	R035 On 08-May-25	11.46	Put	Bond Future	0	0	0	0	0.00
02/05/2025	R035 On 08-May-25	13.35	Put	Bond Future	0	0	0	0	400.00
02/05/2025	R035 On 08-May-25	10.95	Put	Bond Future	59	0	0	0	150.00
02/05/2025	R035 On 08-May-25	10.44	Put	Bond Future	1143	1	1	1	0.00
02/05/2025	R035 On 08-May-25	11.70	Put	Bond Future	0	0	0	0	150.00
02/05/2025	R035 On 08-May-25	10.58	Put	Bond Future	638	0	1	0	0.00
02/05/2025	R035 On 08-May-25	10.08	Put	Bond Future	2990	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	R035 On 08-May-25	11.01	Put	Bond Future	35	0	0	0	300.00
02/05/2025	R035 On 08-May-25	11.78	Put	Bond Future	0	0	0	0	0.00
02/05/2025	R035 On 07-August-25			Bond Future	10.71	93.2562	93.1468	93.2562	67,329.00
02/05/2025	R035 On 07-August-25	12.65	Call	Bond Future	9810	10	10	10	0.00
02/05/2025	R035 On 07-August-25	10.58	Call	Bond Future	1280	1	1	1	300.00
02/05/2025	R035 On 07-August-25	11.34	Call	Bond Future	3909	4	4	4	0.00
02/05/2025	R035 On 07-August-25	10.08	Call	Bond Future	364	0	0	0	300.00
02/05/2025	R035 On 07-August-25	11.30	Call	Bond Future	3744	4	4	4	0.00
02/05/2025	R035 On 07-August-25	11.30	Put	Bond Future	615	1	1	1	17,500.00
02/05/2025	R035 On 07-August-25	10.58	Put	Bond Future	2006	2	2	2	0.00
02/05/2025	R035 On 07-August-25	11.34	Put	Bond Future	573	1	1	1	300.00
02/05/2025	R035 On 07-August-25	10.08	Put	Bond Future	3905	4	4	4	0.00
02/05/2025	R035 On 07-August-25	12.65	Put	Bond Future	34	0	0	0	0.00
02/05/2025	R035 On 06-November-25			Bond Future	10.83	90.5454	90.4336	90.5454	9,676.00
02/05/2025	R035 On 06-November-25	11.20	Call	Bond Future	3478	3	3	3	0.00
02/05/2025	R035 On 06-November-25	11.43	Call	Bond Future	4302	4	4	4	0.00
02/05/2025	R035 On 06-November-25	10.08	Call	Bond Future	685	1	1	1	300.00
02/05/2025	R035 On 06-November-25	10.58	Call	Bond Future	1638	2	2	2	300.00
02/05/2025	R035 On 06-November-25	11.67	Call	Bond Future	5220	5	5	5	0.00
02/05/2025	R035 On 06-November-25	11.95	Call	Bond Future	6346	6	6	6	0.00
02/05/2025	R035 On 06-November-25	11.45	Call	Bond Future	4377	4	4	4	0.00
02/05/2025	R035 On 06-November-25	10.95	Call	Bond Future	2660	3	3	3	250.00
02/05/2025	R035 On 06-November-25	10.41	Call	Bond Future	1257	1	1	1	2,000.00
02/05/2025	R035 On 06-November-25	10.94	Call	Bond Future	2630	3	3	3	2,000.00
02/05/2025	R035 On 06-November-25	11.99	Call	Bond Future	6510	7	7	7	0.00
02/05/2025	R035 On 06-November-25	9.91	Call	Bond Future	475	0	0	0	2,000.00
02/05/2025	R035 On 06-November-25	10.44	Call	Bond Future	1320	1	1	1	2,000.00
02/05/2025	R035 On 06-November-25	10.94	Put	Bond Future	2066	2	2	2	0.00
02/05/2025	R035 On 06-November-25	10.44	Put	Bond Future	3451	3	3	3	0.00
02/05/2025	R035 On 06-November-25	10.41	Put	Bond Future	3554	3	4	3	0.00
02/05/2025	R035 On 06-November-25	11.99	Put	Bond Future	627	1	1	1	2,000.00
02/05/2025	R035 On 06-November-25	9.91	Put	Bond Future	5584	5	6	5	0.00
02/05/2025	R035 On 06-November-25	11.45	Put	Bond Future	1174	1	1	1	250.00
02/05/2025	R035 On 06-November-25	10.95	Put	Bond Future	2044	2	2	2	0.00
02/05/2025	R035 On 06-November-25	11.95	Put	Bond Future	657	1	1	1	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	R035 On 06-November-25	11.67	Put	Bond Future	911	1	1	1	300.00
02/05/2025	R035 On 06-November-25	10.58	Put	Bond Future	3005	3	3	3	0.00
02/05/2025	R035 On 06-November-25	10.08	Put	Bond Future	4825	5	5	5	0.00
02/05/2025	R035 On 06-November-25	11.43	Put	Bond Future	1201	1	1	1	2,000.00
02/05/2025	R035 On 06-November-25	11.20	Put	Bond Future	1556	1	2	1	0.00
02/05/2025	R035 On 05-February-26			Bond Future	10.98	92.2682	92.1225	92.2682	0.00
02/05/2025	R035 On 05-February-26	10.79	Call	Bond Future	2248	2	2	2	0.00
02/05/2025	R035 On 05-February-26	10.44	Call	Bond Future	1449	1	1	1	2,000.00
02/05/2025	R035 On 05-February-26	10.94	Call	Bond Future	2648	3	3	3	2,000.00
02/05/2025	R035 On 05-February-26	12.44	Call	Bond Future	7919	8	8	8	0.00
02/05/2025	R035 On 05-February-26	12.44	Put	Bond Future	737	1	1	1	2,000.00
02/05/2025	R035 On 05-February-26	10.94	Put	Bond Future	2835	3	3	3	0.00
02/05/2025	R035 On 05-February-26	10.44	Put	Bond Future	4290	4	4	4	0.00
02/05/2025	R035 On 05-February-26	10.79	Put	Bond Future	3220	3	3	3	0.00
02/05/2025	R035 On 07-May-26			Bond Future	11.12	89.4723	89.3152	89.4723	0.00
02/05/2025	R035 On 07-May-26	10.86	Call	Bond Future	2487	2	2	2	0.00
02/05/2025	R035 On 07-May-26	10.86	Put	Bond Future	3832	4	4	4	0.00
02/05/2025	R038 On 08-May-25			Bond Future	11.23	99.0999	98.8430	99.0999	4,020.00
02/05/2025	R038 On 08-May-25	11.24	Call	Bond Future	756	1	1	1	0.00
02/05/2025	R038 On 08-May-25	11.24	Put	Bond Future	710	0	1	0	0.00
02/05/2025	R038 On 07-August-25			Bond Future	11.36	101.0107	100.7470	101.0107	6,301.00
02/05/2025	R038 On 07-August-25	11.24	Call	Bond Future	1530	2	2	2	0.00
02/05/2025	R038 On 07-August-25	11.24	Put	Bond Future	2304	2	2	2	0.00
02/05/2025	R038 On 06-November-25			Bond Future	11.49	97.4687	97.1996	97.4687	0.00
02/05/2025	R038 On 06-November-25	11.24	Call	Bond Future	1862	2	2	2	0.00
02/05/2025	R038 On 06-November-25	10.98	Call	Bond Future	1212	1	1	1	1,770.00
02/05/2025	R038 On 06-November-25	12.33	Call	Bond Future	6119	6	6	6	0.00
02/05/2025	R038 On 06-November-25	12.33	Put	Bond Future	1026	1	1	1	1,770.00
02/05/2025	R038 On 06-November-25	10.98	Put	Bond Future	4540	4	5	4	0.00
02/05/2025	R038 On 06-November-25	11.24	Put	Bond Future	3482	3	3	3	0.00
02/05/2025	R038 On 05-February-26			Bond Future	11.64	99.3225	99.0139	99.3225	0.00
02/05/2025	R038 On 05-February-26	11.44	Call	Bond Future	2670	3	3	3	0.00
02/05/2025	R038 On 05-February-26	11.44	Put	Bond Future	3941	4	4	4	0.00
02/05/2025	R038 On 07-May-26			Bond Future	11.81	95.6760	95.3522	95.6760	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
02/05/2025	R038 On 07-May-26	11.40	Call	Bond Future	2583	3	3	3	0.00
02/05/2025	R038 On 07-May-26	11.40	Put	Bond Future	5080	5	5	5	0.00
02/05/2025	R053 On 08-May-25			Bond Future	11.73	100.9772	100.4971	100.9772	2,247.00
02/05/2025	R053 On 08-May-25	12.64	Call	Bond Future	6930	7	7	7	0.00
02/05/2025	R053 On 08-May-25	12.64	Put	Bond Future	0	0	0	0	0.00
02/05/2025	R053 On 07-August-25			Bond Future	11.85	102.9243	102.4331	102.9243	22,570.00
02/05/2025	R053 On 07-August-25	13.17	Call	Bond Future	9906	10	10	10	0.00
02/05/2025	R053 On 07-August-25	13.17	Put	Bond Future	307	0	0	0	0.00
02/05/2025	R053 On 06-November-25			Bond Future	11.97	99.0407	98.5397	99.0407	0.00
02/05/2025	R053 On 06-November-25	11.76	Call	Bond Future	2651	3	3	3	0.00
02/05/2025	R053 On 06-November-25	11.76	Put	Bond Future	4326	4	4	4	0.00
02/05/2025	R053 On 05-February-26			Bond Future	12.11	100.9243	100.3788	100.9243	0.00
02/05/2025	R053 On 05-February-26	11.49	Call	Bond Future	2123	2	2	2	0.00
02/05/2025	R053 On 05-February-26	11.49	Put	Bond Future	7078	7	7	7	0.00
02/05/2025	R053 On 07-May-26			Bond Future	12.26	96.9301	96.3649	96.9301	0.00
02/05/2025	R053 On 07-May-26	11.69	Call	Bond Future	2859	3	3	3	0.00
02/05/2025	R053 On 07-May-26	11.69	Put	Bond Future	7269	7	7	7	0.00
02/05/2025	R186 On 08-May-25			Bond Future	8.00	107.8190	107.8041	107.8190	75,477.00
02/05/2025	R186 On 08-May-25	8.47	Call	Bond Future	710	1	1	1	0.00
02/05/2025	R186 On 08-May-25	8.47	Put	Bond Future	4	0	0	0	0.00
02/05/2025	R186 On 07-August-25			Bond Future	8.04	104.5900	104.5730	104.5900	179,187.00
02/05/2025	R186 On 07-August-25	9.68	Call	Bond Future	2090	2	2	2	0.00
02/05/2025	R186 On 07-August-25	9.22	Call	Bond Future	1518	2	2	2	1,983.00
02/05/2025	R186 On 07-August-25	10.25	Call	Bond Future	2799	3	3	3	0.00
02/05/2025	R186 On 07-August-25	10.25	Put	Bond Future	1	0	0	0	1,983.00
02/05/2025	R186 On 07-August-25	9.22	Put	Bond Future	12	0	0	0	0.00
02/05/2025	R186 On 07-August-25	9.68	Put	Bond Future	4	0	0	0	0.00
02/05/2025	R186 On 06-November-25			Bond Future	8.10	106.6027	106.5849	106.6027	447.00
02/05/2025	R186 On 06-November-25	8.13	Call	Bond Future	337	0	0	0	0.00
02/05/2025	R186 On 06-November-25	8.13	Put	Bond Future	303	0	0	0	0.00
02/05/2025	R186 On 05-February-26			Bond Future	8.26	103.3245	103.2697	103.3245	0.00
02/05/2025	R186 On 05-February-26	8.43	Call	Bond Future	409	0	0	0	0.00
02/05/2025	R186 On 05-February-26	8.43	Put	Bond Future	272	0	0	0	0.00
02/05/2025	R186 On 07-May-26			Bond Future	8.62	105.2378	105.1718	105.2378	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
02/05/2025	R186 On 07-May-26	8.69	Call	Bond Future	325	0	0	0	0.00
02/05/2025	R186 On 07-May-26	8.69	Put	Bond Future	284	0	0	0	0.00
02/05/2025	R202 On 08-May-25			Bond Future	268.91	268.8536	268.9109	268.8536	1,377.00
02/05/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
02/05/2025	R202 On 08-May-25	272.31	Put	Bond Future	3399	3	3	3	0.00
02/05/2025	R202 On 07-August-25			Bond Future	268.90	268.8498	268.9037	268.8498	387.00
02/05/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
02/05/2025	R202 On 07-August-25	271.60	Put	Bond Future	2696	3	3	3	0.00
02/05/2025	R202 On 06-November-25			Bond Future	274.14	274.0887	274.1425	274.0887	460.00
02/05/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
02/05/2025	R202 On 06-November-25	275.64	Put	Bond Future	1498	2	1	2	0.00
02/05/2025	R202 On 05-February-26			Bond Future	273.97	274.0099	273.9714	274.0099	0.00
02/05/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
02/05/2025	R202 On 05-February-26	277.82	Put	Bond Future	3849	4	4	4	0.00
02/05/2025	R202 On 07-May-26			Bond Future	279.09	279.1538	279.0873	279.1538	0.00
02/05/2025	R202 On 07-May-26	277.55	Call	Bond Future	1537	2	2	2	0.00
02/05/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
02/05/2025	R209 On 08-May-25			Bond Future	10.93	71.5337	71.3394	71.5337	1,464.00
02/05/2025	R209 On 08-May-25	11.89	Call	Bond Future	4560	5	5	5	0.00
02/05/2025	R209 On 08-May-25	11.89	Put	Bond Future	0	0	0	0	0.00
02/05/2025	R209 On 07-August-25			Bond Future	11.04	72.9130	72.7137	72.9130	10,867.00
02/05/2025	R209 On 07-August-25	12.68	Call	Bond Future	7509	8	8	8	0.00
02/05/2025	R209 On 07-August-25	12.68	Put	Bond Future	73	0	0	0	0.00
02/05/2025	R209 On 06-November-25			Bond Future	11.16	71.1634	70.9599	71.1634	6,367.00
02/05/2025	R209 On 06-November-25	11.27	Call	Bond Future	2421	2	2	2	0.00
02/05/2025	R209 On 06-November-25	11.27	Put	Bond Future	1891	2	2	2	0.00
02/05/2025	R209 On 05-February-26			Bond Future	11.29	72.5172	72.2849	72.5172	0.00
02/05/2025	R209 On 05-February-26	10.93	Call	Bond Future	1707	2	2	2	0.00
02/05/2025	R209 On 05-February-26	10.93	Put	Bond Future	3434	3	3	3	0.00
02/05/2025	R209 On 07-May-26			Bond Future	11.43	70.7089	70.4652	70.7089	0.00
02/05/2025	R209 On 07-May-26	11.07	Call	Bond Future	2102	2	2	2	0.00
02/05/2025	R209 On 07-May-26	11.07	Put	Bond Future	3807	4	4	4	0.00
02/05/2025	R210 On 08-May-25			Bond Future	247.17	247.3661	247.1740	247.3661	2,756.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/05/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
02/05/2025	R210 On 08-May-25	248.03	Put	Bond Future	856	1	1	1	0.00
02/05/2025	R210 On 07-August-25			Bond Future	252.00	252.1972	251.9969	252.1972	967.00
02/05/2025	R210 On 07-August-25	248.44	Call	Bond Future	3557	4	4	4	0.00
02/05/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
02/05/2025	R210 On 06-November-25			Bond Future	253.47	253.6794	253.4745	253.6794	300.00
02/05/2025	R210 On 06-November-25	252.14	Call	Bond Future	1334	2	1	2	0.00
02/05/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
02/05/2025	R210 On 05-February-26			Bond Future	258.27	258.5671	258.2704	258.5671	0.00
02/05/2025	R210 On 05-February-26	253.10	Call	Bond Future	5170	5	5	5	0.00
02/05/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
02/05/2025	R210 On 07-May-26			Bond Future	259.59	259.9206	259.5937	259.9206	0.00
02/05/2025	R210 On 07-May-26	255.40	Call	Bond Future	4194	5	4	5	0.00
02/05/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
02/05/2025	R213 On 08-May-25			Bond Future	9.30	91.2934	91.2760	91.2934	79,636.00
02/05/2025	R213 On 08-May-25	10.52	Call	Bond Future	4886	5	5	5	0.00
02/05/2025	R213 On 08-May-25	10.52	Put	Bond Future	0	0	0	0	0.00
02/05/2025	R213 On 07-August-25			Bond Future	9.37	93.0537	93.0343	93.0537	14,548.00
02/05/2025	R213 On 07-August-25	11.66	Call	Bond Future	8571	9	9	9	0.00
02/05/2025	R213 On 07-August-25	11.66	Put	Bond Future	4	0	0	0	0.00
02/05/2025	R213 On 06-November-25			Bond Future	9.47	91.2910	91.2708	91.2910	77,198.00
02/05/2025	R213 On 06-November-25	10.05	Call	Bond Future	2935	3	3	3	0.00
02/05/2025	R213 On 06-November-25	10.05	Put	Bond Future	734	1	1	1	0.00
02/05/2025	R213 On 05-February-26			Bond Future	9.59	93.0283	92.9758	93.0283	0.00
02/05/2025	R213 On 05-February-26	9.89	Call	Bond Future	2451	2	2	2	0.00
02/05/2025	R213 On 05-February-26	9.89	Put	Bond Future	1346	1	1	1	0.00
02/05/2025	R213 On 07-May-26			Bond Future	9.72	91.1992	91.1368	91.1992	0.00
02/05/2025	R213 On 07-May-26	9.80	Call	Bond Future	2186	2	2	2	0.00
02/05/2025	R213 On 07-May-26	9.80	Put	Bond Future	1893	2	2	2	0.00
02/05/2025	R214 On 08-May-25			Bond Future	11.49	65.5337	65.3048	65.5337	6,429.00
02/05/2025	R214 On 08-May-25	12.40	Call	Bond Future	4491	5	4	5	0.00
02/05/2025	R214 On 08-May-25	12.40	Put	Bond Future	0	0	0	0	0.00
02/05/2025	R214 On 07-August-25			Bond Future	11.60	66.7973	66.5628	66.7973	6,875.00
02/05/2025	R214 On 07-August-25	12.97	Call	Bond Future	6616	7	7	7	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
02/05/2025	R214 On 07-August-25	12.97	Put	Bond Future	140	0	0	0	0.00
02/05/2025	R214 On 06-November-25			Bond Future	11.72	64.7830	64.5437	64.7830	26,609.00
02/05/2025	R214 On 06-November-25	11.64	Call	Bond Future	1994	2	2	2	0.00
02/05/2025	R214 On 06-November-25	11.64	Put	Bond Future	2382	2	2	2	0.00
02/05/2025	R214 On 05-February-26			Bond Future	11.85	66.0156	65.7491	66.0156	0.00
02/05/2025	R214 On 05-February-26	11.26	Call	Bond Future	1310	1	1	1	0.00
02/05/2025	R214 On 05-February-26	11.26	Put	Bond Future	4336	4	4	4	0.00
02/05/2025	R214 On 07-May-26			Bond Future	11.99	63.9390	63.6613	63.9390	0.00
02/05/2025	R214 On 07-May-26	11.53	Call	Bond Future	2004	2	2	2	0.00
02/05/2025	R214 On 07-May-26	11.53	Put	Bond Future	4286	4	4	4	0.00
02/05/2025	R248 On 08-May-25			Bond Future	11.82	78.0323	77.6645	78.0323	234,919.00
02/05/2025	R248 On 08-May-25	12.60	Call	Bond Future	4609	5	5	5	0.00
02/05/2025	R248 On 08-May-25	12.60	Put	Bond Future	1	0	0	0	0.00
02/05/2025	R248 On 07-August-25			Bond Future	11.94	79.5369	79.1606	79.5369	220,559.00
02/05/2025	R248 On 07-August-25	13.21	Call	Bond Future	7366	8	7	8	0.00
02/05/2025	R248 On 07-August-25	13.21	Put	Bond Future	239	0	0	0	0.00
02/05/2025	R248 On 06-November-25			Bond Future	12.07	76.6256	76.2417	76.6256	18,439.00
02/05/2025	R248 On 06-November-25	11.74	Call	Bond Future	1762	2	2	2	0.00
02/05/2025	R248 On 06-November-25	11.74	Put	Bond Future	3763	3	4	3	0.00
02/05/2025	R248 On 05-February-26			Bond Future	12.21	78.0833	77.6653	78.0833	0.00
02/05/2025	R248 On 05-February-26	11.46	Call	Bond Future	1325	1	1	1	0.00
02/05/2025	R248 On 05-February-26	11.46	Put	Bond Future	5967	6	6	6	0.00
02/05/2025	R248 On 07-May-26			Bond Future	12.36	75.0875	74.6545	75.0875	260.00
02/05/2025	R248 On 07-May-26	11.72	Call	Bond Future	2002	2	2	2	0.00
02/05/2025	R248 On 07-May-26	11.72	Put	Bond Future	5828	6	6	6	0.00
02/05/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/05/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00