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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/06/2025 TO: 03/06/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	2029 On 07-August-25			Bond Future	138.16	138.0995	138.1567	138.0995	5,425.00
03/06/2025	2029 On 07-August-25	137.41	Call	Bond Future	747	1	1	1	0.00
03/06/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
03/06/2025	2029 On 06-November-25			Bond Future	139.36	139.2975	139.3557	139.2975	0.00
03/06/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
03/06/2025	2029 On 06-November-25	139.79	Put	Bond Future	434	0	0	0	0.00
03/06/2025	2029 On 05-February-26			Bond Future	141.98	141.9195	141.9792	141.9195	0.00
03/06/2025	2029 On 05-February-26	140.11	Call	Bond Future	1869	2	2	2	0.00
03/06/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
03/06/2025	2029 On 07-May-26			Bond Future	143.15	143.0847	143.1465	143.0847	0.00
03/06/2025	2029 On 07-May-26	141.82	Call	Bond Future	1326	1	1	1	0.00
03/06/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	2029 On 06-August-26			Bond Future	145.76	145.7015	145.7649	145.7015	0.00
03/06/2025	2029 On 06-August-26	144.10	Call	Bond Future	1665	2	2	2	0.00
03/06/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
03/06/2025	2030 On 07-August-25			Bond Future	8.71	97.4410	97.6884	97.4410	120,913.00
03/06/2025	2030 On 07-August-25	11.11	Call	Bond Future	8158	8	8	8	0.00
03/06/2025	2030 On 07-August-25	12.12	Call	Bond Future	11333	11	11	11	0.00
03/06/2025	2030 On 07-August-25	10.48	Call	Bond Future	6107	6	6	6	1,054.00
03/06/2025	2030 On 07-August-25	9.22	Call	Bond Future	2006	2	2	2	300.00
03/06/2025	2030 On 07-August-25	9.81	Call	Bond Future	3885	4	4	4	0.00
03/06/2025	2030 On 07-August-25	8.72	Call	Bond Future	754	1	1	1	300.00
03/06/2025	2030 On 07-August-25	9.22	Put	Bond Future	187	0	0	0	0.00
03/06/2025	2030 On 07-August-25	9.81	Put	Bond Future	29	0	0	0	300.00
03/06/2025	2030 On 07-August-25	8.72	Put	Bond Future	703	1	1	1	0.00
03/06/2025	2030 On 07-August-25	12.12	Put	Bond Future	0	0	0	0	1,054.00
03/06/2025	2030 On 07-August-25	10.48	Put	Bond Future	3	0	0	0	0.00
03/06/2025	2030 On 07-August-25	11.11	Put	Bond Future	0	0	0	0	0.00
03/06/2025	2030 On 06-November-25			Bond Future	8.78	99.2774	99.5296	99.2774	0.00
03/06/2025	2030 On 06-November-25	9.54	Call	Bond Future	2889	3	3	3	0.00
03/06/2025	2030 On 06-November-25	8.72	Call	Bond Future	992	1	1	1	300.00
03/06/2025	2030 On 06-November-25	9.22	Call	Bond Future	2053	2	2	2	300.00
03/06/2025	2030 On 06-November-25	10.08	Call	Bond Future	4451	4	4	4	0.00
03/06/2025	2030 On 06-November-25	10.08	Put	Bond Future	128	0	0	0	300.00
03/06/2025	2030 On 06-November-25	9.22	Put	Bond Future	553	1	1	1	0.00
03/06/2025	2030 On 06-November-25	8.72	Put	Bond Future	1183	1	1	1	0.00
03/06/2025	2030 On 06-November-25	9.54	Put	Bond Future	326	0	0	0	0.00
03/06/2025	2030 On 05-February-26			Bond Future	8.87	97.1143	97.3714	97.1143	0.00
03/06/2025	2030 On 05-February-26	9.49	Call	Bond Future	2661	2	3	2	0.00
03/06/2025	2030 On 05-February-26	9.49	Put	Bond Future	669	1	1	1	0.00
03/06/2025	2030 On 07-May-26			Bond Future	8.99	98.8879	99.1501	98.8879	0.00
03/06/2025	2030 On 07-May-26	9.39	Call	Bond Future	2305	2	2	2	0.00
03/06/2025	2030 On 07-May-26	9.39	Put	Bond Future	1083	1	1	1	0.00
03/06/2025	2030 On 06-August-26			Bond Future	9.14	96.6619	96.9292	96.6619	0.00
03/06/2025	2030 On 06-August-26	9.22	Call	Bond Future	1770	2	2	2	0.00
03/06/2025	2030 On 06-August-26	9.22	Put	Bond Future	1545	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	2032 On 07-August-25			Bond Future	9.42	96.9372	97.3049	96.9372	125,113.00
03/06/2025	2032 On 07-August-25	12.01	Call	Bond Future	11174	11	11	11	0.00
03/06/2025	2032 On 07-August-25	9.90	Call	Bond Future	2569	2	3	2	300.00
03/06/2025	2032 On 07-August-25	10.59	Call	Bond Future	5324	5	5	5	0.00
03/06/2025	2032 On 07-August-25	9.40	Call	Bond Future	1013	1	1	1	300.00
03/06/2025	2032 On 07-August-25	9.90	Put	Bond Future	378	0	0	0	0.00
03/06/2025	2032 On 07-August-25	10.59	Put	Bond Future	66	0	0	0	300.00
03/06/2025	2032 On 07-August-25	9.40	Put	Bond Future	1127	1	1	1	0.00
03/06/2025	2032 On 07-August-25	12.01	Put	Bond Future	0	0	0	0	0.00
03/06/2025	2032 On 06-November-25			Bond Future	9.52	94.6033	94.9781	94.6033	0.00
03/06/2025	2032 On 06-November-25	10.42	Call	Bond Future	4415	4	4	4	0.00
03/06/2025	2032 On 06-November-25	9.40	Call	Bond Future	1328	1	1	1	300.00
03/06/2025	2032 On 06-November-25	9.90	Call	Bond Future	2659	2	3	2	300.00
03/06/2025	2032 On 06-November-25	10.89	Call	Bond Future	6175	6	6	6	0.00
03/06/2025	2032 On 06-November-25	10.89	Put	Bond Future	206	0	0	0	300.00
03/06/2025	2032 On 06-November-25	9.90	Put	Bond Future	941	1	1	1	0.00
03/06/2025	2032 On 06-November-25	9.40	Put	Bond Future	1857	2	2	2	0.00
03/06/2025	2032 On 06-November-25	10.42	Put	Bond Future	433	1	0	1	0.00
03/06/2025	2032 On 05-February-26			Bond Future	9.62	96.3609	96.7430	96.3609	0.00
03/06/2025	2032 On 05-February-26	10.16	Call	Bond Future	3398	3	3	3	0.00
03/06/2025	2032 On 05-February-26	10.16	Put	Bond Future	1085	1	1	1	0.00
03/06/2025	2032 On 07-May-26			Bond Future	9.75	93.9616	94.3509	93.9616	0.00
03/06/2025	2032 On 07-May-26	10.14	Call	Bond Future	3229	3	3	3	0.00
03/06/2025	2032 On 07-May-26	10.14	Put	Bond Future	1581	2	2	2	0.00
03/06/2025	2032 On 06-August-26			Bond Future	9.89	95.6547	96.0514	95.6547	0.00
03/06/2025	2032 On 06-August-26	10.12	Call	Bond Future	3026	3	3	3	0.00
03/06/2025	2032 On 06-August-26	10.12	Put	Bond Future	2092	2	2	2	0.00
03/06/2025	2033 On 07-August-25			Bond Future	130.46	130.5858	130.4581	130.5858	1,648.00
03/06/2025	2033 On 07-August-25	128.65	Call	Bond Future	1808	2	2	2	0.00
03/06/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
03/06/2025	2033 On 06-November-25			Bond Future	131.41	131.5397	131.4097	131.5397	5,288.00
03/06/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
03/06/2025	2033 On 06-November-25	133.14	Put	Bond Future	1730	2	2	2	0.00
03/06/2025	2033 On 05-February-26			Bond Future	133.88	134.0158	133.8837	134.0158	0.00

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03/06/2025	2033 On 05-February-26	132.88	Call	Bond Future	1004	1	1	1	0.00
03/06/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
03/06/2025	2033 On 07-May-26			Bond Future	134.80	134.9323	134.7986	134.9323	0.00
03/06/2025	2033 On 07-May-26	135.16	Call	Bond Future	0	0	0	0	0.00
03/06/2025	2033 On 07-May-26	135.16	Put	Bond Future	361	0	0	0	0.00
03/06/2025	2033 On 06-August-26			Bond Future	137.26	137.4001	137.2645	137.4001	0.00
03/06/2025	2033 On 06-August-26	134.25	Call	Bond Future	3014	3	3	3	0.00
03/06/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
03/06/2025	2037 On 07-August-25			Bond Future	10.75	85.0080	85.6425	85.0080	140,011.00
03/06/2025	2037 On 07-August-25	13.01	Call	Bond Future	11872	11	12	11	0.00
03/06/2025	2037 On 07-August-25	12.17	Call	Bond Future	7781	7	8	7	0.00
03/06/2025	2037 On 07-August-25	11.42	Call	Bond Future	4053	4	4	4	0.00
03/06/2025	2037 On 07-August-25	10.55	Call	Bond Future	783	1	1	1	2,341.00
03/06/2025	2037 On 07-August-25	10.64	Call	Bond Future	1004	1	1	1	200.00
03/06/2025	2037 On 07-August-25	11.82	Call	Bond Future	6024	5	6	5	0.00
03/06/2025	2037 On 07-August-25	11.07	Call	Bond Future	2483	2	2	2	0.00
03/06/2025	2037 On 07-August-25	10.34	Call	Bond Future	395	0	0	0	2,541.00
03/06/2025	2037 On 07-August-25	10.50	Call	Bond Future	674	0	1	0	300.00
03/06/2025	2037 On 07-August-25	11.00	Call	Bond Future	2201	2	2	2	300.00
03/06/2025	2037 On 07-August-25	11.83	Call	Bond Future	6074	5	6	5	0.00
03/06/2025	2037 On 07-August-25	11.45	Call	Bond Future	4197	4	4	4	7,500.00
03/06/2025	2037 On 07-August-25	11.45	Put	Bond Future	247	0	0	0	7,500.00
03/06/2025	2037 On 07-August-25	10.50	Put	Bond Future	2145	3	2	3	0.00
03/06/2025	2037 On 07-August-25	11.83	Put	Bond Future	87	0	0	0	300.00
03/06/2025	2037 On 07-August-25	11.00	Put	Bond Future	758	1	1	1	0.00
03/06/2025	2037 On 07-August-25	11.07	Put	Bond Future	643	1	1	1	2,541.00
03/06/2025	2037 On 07-August-25	10.34	Put	Bond Future	2829	3	3	3	0.00
03/06/2025	2037 On 07-August-25	11.82	Put	Bond Future	89	0	0	0	2,541.00
03/06/2025	2037 On 07-August-25	10.64	Put	Bond Future	1646	2	2	2	0.00
03/06/2025	2037 On 07-August-25	11.42	Put	Bond Future	267	0	0	0	2,541.00
03/06/2025	2037 On 07-August-25	10.55	Put	Bond Future	1956	2	2	2	0.00
03/06/2025	2037 On 07-August-25	12.17	Put	Bond Future	32	0	0	0	2,541.00
03/06/2025	2037 On 07-August-25	13.01	Put	Bond Future	2	0	0	0	0.00
03/06/2025	2037 On 06-November-25			Bond Future	10.86	86.6100	87.2566	86.6100	0.00

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03/06/2025	2037 On 06-November-25	11.63	Call	Bond Future	4992	5	5	5	0.00
03/06/2025	2037 On 06-November-25	11.00	Call	Bond Future	2538	2	3	2	300.00
03/06/2025	2037 On 06-November-25	12.16	Call	Bond Future	7351	7	7	7	0.00
03/06/2025	2037 On 06-November-25	10.50	Call	Bond Future	1132	1	1	1	300.00
03/06/2025	2037 On 06-November-25	11.00	Put	Bond Future	1740	2	2	2	0.00
03/06/2025	2037 On 06-November-25	12.16	Put	Bond Future	348	0	0	0	300.00
03/06/2025	2037 On 06-November-25	10.50	Put	Bond Future	3222	4	3	4	0.00
03/06/2025	2037 On 06-November-25	11.63	Put	Bond Future	742	1	1	1	0.00
03/06/2025	2037 On 05-February-26			Bond Future	10.98	83.9608	84.6196	83.9608	0.00
03/06/2025	2037 On 05-February-26	11.20	Call	Bond Future	3380	3	3	3	0.00
03/06/2025	2037 On 05-February-26	10.90	Call	Bond Future	2438	2	2	2	1,970.00
03/06/2025	2037 On 05-February-26	12.27	Call	Bond Future	7535	7	8	7	0.00
03/06/2025	2037 On 05-February-26	11.40	Call	Bond Future	4078	4	4	4	1,030.00
03/06/2025	2037 On 05-February-26	12.73	Call	Bond Future	9501	9	10	9	0.00
03/06/2025	2037 On 05-February-26	11.86	Call	Bond Future	5842	5	6	5	0.00
03/06/2025	2037 On 05-February-26	11.36	Call	Bond Future	3934	4	4	4	0.00
03/06/2025	2037 On 05-February-26	10.65	Call	Bond Future	1771	2	2	2	1,930.00
03/06/2025	2037 On 05-February-26	11.36	Put	Bond Future	1857	2	2	2	1,930.00
03/06/2025	2037 On 05-February-26	10.65	Put	Bond Future	3659	4	4	4	0.00
03/06/2025	2037 On 05-February-26	11.86	Put	Bond Future	1122	1	1	1	1,930.00
03/06/2025	2037 On 05-February-26	12.73	Put	Bond Future	460	1	0	1	1,030.00
03/06/2025	2037 On 05-February-26	11.40	Put	Bond Future	1785	2	2	2	0.00
03/06/2025	2037 On 05-February-26	12.27	Put	Bond Future	737	1	1	1	1,970.00
03/06/2025	2037 On 05-February-26	10.90	Put	Bond Future	2900	3	3	3	0.00
03/06/2025	2037 On 05-February-26	11.20	Put	Bond Future	2174	2	2	2	0.00
03/06/2025	2037 On 07-May-26			Bond Future	11.12	85.4934	86.1646	85.4934	0.00
03/06/2025	2037 On 07-May-26	11.32	Call	Bond Future	3734	3	4	3	0.00
03/06/2025	2037 On 07-May-26	12.40	Call	Bond Future	7692	7	8	7	0.00
03/06/2025	2037 On 07-May-26	10.95	Call	Bond Future	2637	2	3	2	142.00
03/06/2025	2037 On 07-May-26	12.40	Put	Bond Future	1075	1	1	1	142.00
03/06/2025	2037 On 07-May-26	10.95	Put	Bond Future	3576	4	4	4	0.00
03/06/2025	2037 On 07-May-26	11.32	Put	Bond Future	2651	3	3	3	0.00
03/06/2025	2037 On 06-August-26			Bond Future	11.28	82.7743	83.4579	82.7743	0.00
03/06/2025	2037 On 06-August-26	11.71	Call	Bond Future	4834	4	5	4	0.00
03/06/2025	2037 On 06-August-26	11.71	Put	Bond Future	2563	3	3	3	0.00

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03/06/2025	2038 On 07-August-25			Bond Future	138.98	139.1125	138.9756	139.1125	2,397.00
03/06/2025	2038 On 07-August-25	139.56	Call	Bond Future	0	0	0	0	0.00
03/06/2025	2038 On 07-August-25	139.56	Put	Bond Future	584	0	1	0	0.00
03/06/2025	2038 On 06-November-25			Bond Future	141.63	141.7681	141.6287	141.7681	440.00
03/06/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
03/06/2025	2038 On 06-November-25	143.88	Put	Bond Future	2251	2	2	2	0.00
03/06/2025	2038 On 05-February-26			Bond Future	142.13	142.2677	142.1269	142.2677	0.00
03/06/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
03/06/2025	2038 On 05-February-26	143.20	Put	Bond Future	1073	1	1	1	0.00
03/06/2025	2038 On 07-May-26			Bond Future	144.76	144.9013	144.7584	144.9013	0.00
03/06/2025	2038 On 07-May-26	144.53	Call	Bond Future	228	0	0	0	0.00
03/06/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
03/06/2025	2038 On 06-August-26			Bond Future	145.20	145.3457	145.2025	145.3457	0.00
03/06/2025	2038 On 06-August-26	144.72	Call	Bond Future	483	1	0	1	0.00
03/06/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
03/06/2025	2040 On 07-August-25			Bond Future	11.22	83.8703	84.5480	83.8703	58,672.00
03/06/2025	2040 On 07-August-25	13.29	Call	Bond Future	11531	11	12	11	0.00
03/06/2025	2040 On 07-August-25	12.60	Call	Bond Future	8008	7	8	7	0.00
03/06/2025	2040 On 07-August-25	10.90	Call	Bond Future	618	0	1	0	680.00
03/06/2025	2040 On 07-August-25	11.20	Call	Bond Future	1393	1	1	1	0.00
03/06/2025	2040 On 07-August-25	11.50	Call	Bond Future	2513	2	3	2	0.00
03/06/2025	2040 On 07-August-25	11.10	Call	Bond Future	1093	1	1	1	250.00
03/06/2025	2040 On 07-August-25	10.80	Call	Bond Future	442	0	0	0	400.00
03/06/2025	2040 On 07-August-25	11.40	Call	Bond Future	2106	2	2	2	400.00
03/06/2025	2040 On 07-August-25	12.00	Call	Bond Future	4882	4	5	4	0.00
03/06/2025	2040 On 07-August-25	11.00	Call	Bond Future	835	1	1	1	250.00
03/06/2025	2040 On 07-August-25	11.70	Call	Bond Future	3406	3	3	3	0.00
03/06/2025	2040 On 07-August-25	12.40	Call	Bond Future	6960	6	7	6	0.00
03/06/2025	2040 On 07-August-25	12.40	Put	Bond Future	88	0	0	0	0.00
03/06/2025	2040 On 07-August-25	11.70	Put	Bond Future	521	1	1	1	0.00
03/06/2025	2040 On 07-August-25	11.00	Put	Bond Future	2253	3	2	3	0.00
03/06/2025	2040 On 07-August-25	12.00	Put	Bond Future	251	0	0	0	400.00
03/06/2025	2040 On 07-August-25	11.40	Put	Bond Future	1025	1	1	1	0.00
03/06/2025	2040 On 07-August-25	10.80	Put	Bond Future	3153	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
03/06/2025	2040 On 07-August-25	11.10	Put	Bond Future	1876	2	2	2	0.00
03/06/2025	2040 On 07-August-25	11.50	Put	Bond Future	824	1	1	1	680.00
03/06/2025	2040 On 07-August-25	11.20	Put	Bond Future	1547	2	2	2	680.00
03/06/2025	2040 On 07-August-25	10.90	Put	Bond Future	2679	3	3	3	0.00
03/06/2025	2040 On 07-August-25	12.60	Put	Bond Future	51	0	0	0	0.00
03/06/2025	2040 On 07-August-25	13.29	Put	Bond Future	6	0	0	0	0.00
03/06/2025	2040 On 06-November-25			Bond Future	11.34	85.4508	86.1415	85.4508	1,568.00
03/06/2025	2040 On 06-November-25	11.84	Call	Bond Future	4143	4	4	4	0.00
03/06/2025	2040 On 06-November-25	11.84	Put	Bond Future	1175	1	1	1	0.00
03/06/2025	2040 On 05-February-26			Bond Future	11.47	82.5296	83.2333	82.5296	0.00
03/06/2025	2040 On 05-February-26	11.49	Call	Bond Future	2965	3	3	3	0.00
03/06/2025	2040 On 05-February-26	13.23	Call	Bond Future	10140	10	10	10	0.00
03/06/2025	2040 On 05-February-26	11.82	Call	Bond Future	4131	4	4	4	475.00
03/06/2025	2040 On 05-February-26	13.23	Put	Bond Future	514	1	1	1	475.00
03/06/2025	2040 On 05-February-26	11.82	Put	Bond Future	2076	2	2	2	0.00
03/06/2025	2040 On 05-February-26	11.49	Put	Bond Future	2852	3	3	3	0.00
03/06/2025	2040 On 07-May-26			Bond Future	11.61	84.0357	84.7526	84.0357	0.00
03/06/2025	2040 On 07-May-26	11.67	Call	Bond Future	3563	3	4	3	0.00
03/06/2025	2040 On 07-May-26	12.22	Call	Bond Future	5519	5	6	5	0.00
03/06/2025	2040 On 07-May-26	11.72	Call	Bond Future	3726	3	4	3	0.00
03/06/2025	2040 On 07-May-26	10.70	Call	Bond Future	1175	1	1	1	1,460.00
03/06/2025	2040 On 07-May-26	12.53	Call	Bond Future	6736	6	7	6	0.00
03/06/2025	2040 On 07-May-26	12.03	Call	Bond Future	4808	4	5	4	0.00
03/06/2025	2040 On 07-May-26	11.12	Call	Bond Future	2011	2	2	2	820.00
03/06/2025	2040 On 07-May-26	12.03	Put	Bond Future	2418	3	2	3	820.00
03/06/2025	2040 On 07-May-26	11.12	Put	Bond Future	4994	5	5	5	0.00
03/06/2025	2040 On 07-May-26	12.53	Put	Bond Future	1605	2	2	2	820.00
03/06/2025	2040 On 07-May-26	11.72	Put	Bond Future	3109	3	3	3	1,460.00
03/06/2025	2040 On 07-May-26	10.70	Put	Bond Future	6818	7	7	7	0.00
03/06/2025	2040 On 07-May-26	12.22	Put	Bond Future	2070	2	2	2	1,460.00
03/06/2025	2040 On 07-May-26	11.67	Put	Bond Future	3237	4	3	4	0.00
03/06/2025	2040 On 06-August-26			Bond Future	11.77	81.0394	81.7695	81.0394	0.00
03/06/2025	2040 On 06-August-26	12.19	Call	Bond Future	5168	5	5	5	0.00
03/06/2025	2040 On 06-August-26	12.19	Put	Bond Future	2833	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	2044 On 07-August-25			Bond Future	11.49	78.7465	79.4319	78.7465	41,362.00
03/06/2025	2044 On 07-August-25	13.34	Call	Bond Future	10407	10	10	10	0.00
03/06/2025	2044 On 07-August-25	10.63	Call	Bond Future	57	0	0	0	9,000.00
03/06/2025	2044 On 07-August-25	11.30	Call	Bond Future	883	1	1	1	9,000.00
03/06/2025	2044 On 07-August-25	11.85	Call	Bond Future	2857	2	3	2	0.00
03/06/2025	2044 On 07-August-25	12.20	Call	Bond Future	4541	4	5	4	0.00
03/06/2025	2044 On 07-August-25	12.20	Put	Bond Future	282	0	0	0	5,600.00
03/06/2025	2044 On 07-August-25	11.85	Put	Bond Future	664	1	1	1	9,000.00
03/06/2025	2044 On 07-August-25	11.30	Put	Bond Future	2127	3	2	3	0.00
03/06/2025	2044 On 07-August-25	10.63	Put	Bond Future	5830	6	6	6	0.00
03/06/2025	2044 On 07-August-25	13.34	Put	Bond Future	13	0	0	0	0.00
03/06/2025	2044 On 06-November-25			Bond Future	11.61	80.2305	80.9289	80.2305	71,579.00
03/06/2025	2044 On 06-November-25	11.88	Call	Bond Future	3279	3	3	3	0.00
03/06/2025	2044 On 06-November-25	12.20	Call	Bond Future	4599	4	5	4	0.00
03/06/2025	2044 On 06-November-25	12.00	Call	Bond Future	3756	3	4	3	0.00
03/06/2025	2044 On 06-November-25	12.25	Call	Bond Future	4817	4	5	4	0.00
03/06/2025	2044 On 06-November-25	12.25	Put	Bond Future	1008	1	1	1	5,800.00
03/06/2025	2044 On 06-November-25	12.00	Put	Bond Future	1402	2	1	2	5,800.00
03/06/2025	2044 On 06-November-25	12.20	Put	Bond Future	1078	1	1	1	5,600.00
03/06/2025	2044 On 06-November-25	11.88	Put	Bond Future	1639	2	2	2	0.00
03/06/2025	2044 On 05-February-26			Bond Future	11.74	77.3374	78.0490	77.3374	0.00
03/06/2025	2044 On 05-February-26	11.56	Call	Bond Future	2331	2	2	2	0.00
03/06/2025	2044 On 05-February-26	11.56	Put	Bond Future	3434	4	3	4	0.00
03/06/2025	2044 On 07-May-26			Bond Future	11.88	78.7488	79.4736	78.7488	0.00
03/06/2025	2044 On 07-May-26	11.80	Call	Bond Future	3219	3	3	3	0.00
03/06/2025	2044 On 07-May-26	11.80	Put	Bond Future	3697	4	4	4	0.00
03/06/2025	2044 On 06-August-26			Bond Future	12.04	75.7822	76.5204	75.7822	0.00
03/06/2025	2044 On 06-August-26	12.42	Call	Bond Future	5167	5	5	5	0.00
03/06/2025	2044 On 06-August-26	12.42	Put	Bond Future	2976	3	3	3	0.00
03/06/2025	2046 On 07-August-25			Bond Future	119.82	119.6392	119.8221	119.6392	12,424.00
03/06/2025	2046 On 07-August-25	118.69	Call	Bond Future	1132	1	1	1	0.00
03/06/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
03/06/2025	2046 On 06-November-25			Bond Future	119.85	119.6628	119.8492	119.6628	7,518.00
03/06/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	2046 On 06-November-25	125.41	Put	Bond Future	5561	6	6	6	0.00
03/06/2025	2046 On 05-February-26			Bond Future	122.11	121.9149	122.1050	121.9149	0.00
03/06/2025	2046 On 05-February-26	121.65	Call	Bond Future	455	0	0	0	0.00
03/06/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
03/06/2025	2046 On 07-May-26			Bond Future	122.07	121.8732	122.0679	121.8732	0.00
03/06/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
03/06/2025	2046 On 07-May-26	124.95	Put	Bond Future	2882	3	3	3	0.00
03/06/2025	2046 On 06-August-26			Bond Future	124.30	124.1004	124.2992	124.1004	0.00
03/06/2025	2046 On 06-August-26	122.38	Call	Bond Future	1919	2	2	2	0.00
03/06/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
03/06/2025	2050 On 07-August-25			Bond Future	118.71	118.3082	118.7091	118.3082	10,256.00
03/06/2025	2050 On 07-August-25	119.89	Call	Bond Future	0	0	0	0	0.00
03/06/2025	2050 On 07-August-25	119.89	Put	Bond Future	1181	2	1	2	0.00
03/06/2025	2050 On 06-November-25			Bond Future	120.98	120.5667	120.9755	120.5667	4,109.00
03/06/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
03/06/2025	2050 On 06-November-25	124.42	Put	Bond Future	3445	4	3	4	0.00
03/06/2025	2050 On 05-February-26			Bond Future	120.84	120.4200	120.8374	120.4200	0.00
03/06/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
03/06/2025	2050 On 05-February-26	122.82	Put	Bond Future	1983	2	2	2	0.00
03/06/2025	2050 On 07-May-26			Bond Future	123.07	122.6492	123.0747	122.6492	0.00
03/06/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
03/06/2025	2050 On 07-May-26	124.07	Put	Bond Future	995	1	1	1	0.00
03/06/2025	2050 On 06-August-26			Bond Future	122.87	122.4342	122.8696	122.4342	0.00
03/06/2025	2050 On 06-August-26	123.27	Call	Bond Future	0	0	0	0	0.00
03/06/2025	2050 On 06-August-26	123.27	Put	Bond Future	400	1	0	1	0.00
03/06/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	AL37 On 07-August-25			Index Future	1143.32	1139.8320	1143.3180	1139.8320	0.00
03/06/2025	AL37 On 06-November-25			Index Future	1164.87	1161.3190	1164.8710	1161.3190	0.00
03/06/2025	AL37 On 05-February-26			Index Future	1186.54	1182.9170	1186.5390	1182.9170	0.00
03/06/2025	AL37 On 07-May-26			Index Future	1208.27	1204.5730	1208.2650	1204.5730	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	AL37 On 06-August-26			Index Future	1229.89	1226.1290	1229.8910	1226.1290	0.00
03/06/2025	AL7T On 07-August-25			Index Future	1373.59	1365.0720	1373.5850	1365.0720	0.00
03/06/2025	AL7T On 06-November-25			Index Future	1399.48	1390.8040	1399.4790	1390.8040	0.00
03/06/2025	AL7T On 05-February-26			Index Future	1425.51	1416.6710	1425.5110	1416.6710	0.00
03/06/2025	AL7T On 07-May-26			Index Future	1451.61	1442.6060	1451.6120	1442.6060	0.00
03/06/2025	AL7T On 06-August-26			Index Future	1477.59	1468.4220	1477.5940	1468.4220	0.00
03/06/2025	ALBI On 07-August-25			Index Future	1168.22	1162.0770	1168.2190	1162.0770	77.00
03/06/2025	ALBI On 06-November-25			Index Future	1190.24	1183.9830	1190.2420	1183.9830	0.00
03/06/2025	ALBI On 05-February-26			Index Future	1212.38	1206.0030	1212.3820	1206.0030	0.00
03/06/2025	ALBI On 07-May-26			Index Future	1234.58	1228.0820	1234.5810	1228.0820	0.00
03/06/2025	ALBI On 06-August-26			Index Future	1256.68	1250.0590	1256.6780	1250.0590	0.00
03/06/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/06/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
03/06/2025	C210 On 31-March-28			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
03/06/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/06/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	ES33 On 07-August-25			Bond Future	10.95	84.3760	84.8367	84.3760	0.00
03/06/2025	ES33 On 07-August-25	13.56	Call	Bond Future	11032	11	11	11	0.00
03/06/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
03/06/2025	ES33 On 06-November-25			Bond Future	11.09	82.1918	82.6614	82.1918	0.00
03/06/2025	ES33 On 06-November-25	12.01	Call	Bond Future	4011	4	4	4	0.00
03/06/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
03/06/2025	ES33 On 05-February-26			Bond Future	11.26	83.7381	84.2168	83.7381	0.00
03/06/2025	ES33 On 05-February-26	11.49	Call	Bond Future	1021	1	1	1	0.00
03/06/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
03/06/2025	ES33 On 07-May-26			Bond Future	11.43	81.4920	81.9799	81.4920	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	ES33 On 07-May-26	11.69	Call	Bond Future	1099	1	1	1	0.00
03/06/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
03/06/2025	ES33 On 06-August-26			Bond Future	11.63	82.9782	83.4754	82.9782	0.00
03/06/2025	ES33 On 06-August-26	12.02	Call	Bond Future	1607	1	2	1	0.00
03/06/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
03/06/2025	ES42 On 07-August-25			Bond Future	11.69	78.6861	79.3004	78.6861	0.00
03/06/2025	ES42 On 07-August-25	13.79	Call	Bond Future	11028	10	11	10	0.00
03/06/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
03/06/2025	ES42 On 06-November-25			Bond Future	11.82	75.9231	76.5491	75.9231	0.00
03/06/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3215	3	3	3	0.00
03/06/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
03/06/2025	ES42 On 05-February-26			Bond Future	11.96	77.3507	77.9888	77.3507	0.00
03/06/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
03/06/2025	ES42 On 05-February-26	11.85	Put	Bond Future	611	1	1	1	0.00
03/06/2025	ES42 On 07-May-26			Bond Future	12.11	74.5164	75.1666	74.5164	0.00
03/06/2025	ES42 On 07-May-26	12.20	Call	Bond Future	525	0	1	0	0.00
03/06/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
03/06/2025	ES42 On 06-August-26			Bond Future	12.27	75.8730	76.5354	75.8730	0.00
03/06/2025	ES42 On 06-August-26	12.65	Call	Bond Future	2061	1	2	1	0.00
03/06/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
03/06/2025	GOVI On 07-August-25			GOVI	1150.47	1144.6110	1150.4680	1144.6110	612.00
03/06/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1394680	134	139	134	0.00
03/06/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
03/06/2025	GOVI On 06-November-25			GOVI	1172.16	1166.1880	1172.1560	1166.1880	0.00
03/06/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	601560	54	60	54	0.00
03/06/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
03/06/2025	GOVI On 05-February-26			GOVI	1193.96	1187.8770	1193.9600	1187.8770	0.00
03/06/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	439600	38	44	38	0.00
03/06/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
03/06/2025	GOVI On 07-May-26			GOVI	1215.82	1209.6230	1215.8210	1209.6230	0.00
03/06/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	388210	33	39	33	0.00
03/06/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
03/06/2025	GOVI On 06-August-26			GOVI	1237.58	1231.2700	1237.5830	1231.2700	0.00
03/06/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	485830	42	49	42	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
03/06/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/06/2025	IGOV On 07-August-25			Index Future	381.32	381.1030	381.3200	381.1030	724.00
03/06/2025	IGOV On 06-November-25			Index Future	388.60	388.3790	388.6010	388.3790	8.00
03/06/2025	IGOV On 05-February-26			Index Future	395.92	395.6930	395.9200	395.6930	0.00
03/06/2025	IGOV On 07-May-26			Index Future	403.26	403.0260	403.2590	403.0260	0.00
03/06/2025	IGOV On 06-August-26			Index Future	410.56	410.3260	410.5640	410.3260	0.00
03/06/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/06/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/06/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/06/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/06/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/06/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/06/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/06/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/06/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/06/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/06/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/06/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/06/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
03/06/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
03/06/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
03/06/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/06/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/06/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
03/06/2025	R033 On 07-August-25			Bond Future	9.62	105.2241	105.6755	105.2241	7,026.00
03/06/2025	R033 On 07-August-25	10.33	Call	Bond Future	3961	4	4	4	0.00
03/06/2025	R033 On 07-August-25	10.33	Put	Bond Future	208	0	0	0	0.00
03/06/2025	R033 On 06-November-25			Bond Future	9.71	102.1638	102.6237	102.1638	0.00
03/06/2025	R033 On 06-November-25	10.33	Call	Bond Future	3912	4	4	4	0.00
03/06/2025	R033 On 06-November-25	10.33	Put	Bond Future	744	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
03/06/2025	R033 On 05-February-26			Bond Future	9.82	104.0617	104.5305	104.0617	0.00
03/06/2025	R033 On 05-February-26	10.49	Call	Bond Future	4380	4	4	4	0.00
03/06/2025	R033 On 05-February-26	10.49	Put	Bond Future	1059	1	1	1	0.00
03/06/2025	R033 On 07-May-26			Bond Future	9.94	100.9193	101.3970	100.9193	0.00
03/06/2025	R033 On 07-May-26	10.38	Call	Bond Future	3876	4	4	4	0.00
03/06/2025	R033 On 07-May-26	10.38	Put	Bond Future	1768	2	2	2	0.00
03/06/2025	R033 On 06-August-26			Bond Future	10.09	102.7369	103.2236	102.7369	0.00
03/06/2025	R033 On 06-August-26	10.25	Call	Bond Future	3283	3	3	3	0.00
03/06/2025	R033 On 06-August-26	10.25	Put	Bond Future	2513	3	3	3	0.00
03/06/2025	R035 On 07-August-25			Bond Future	10.18	95.5672	96.1004	95.5672	89,783.00
03/06/2025	R035 On 07-August-25	12.65	Call	Bond Future	12729	12	13	12	0.00
03/06/2025	R035 On 07-August-25	10.90	Call	Bond Future	4209	4	4	4	0.00
03/06/2025	R035 On 07-August-25	10.58	Call	Bond Future	2759	2	3	2	300.00
03/06/2025	R035 On 07-August-25	11.34	Call	Bond Future	6364	6	6	6	0.00
03/06/2025	R035 On 07-August-25	10.08	Call	Bond Future	996	1	1	1	300.00
03/06/2025	R035 On 07-August-25	11.30	Call	Bond Future	6165	6	6	6	0.00
03/06/2025	R035 On 07-August-25	11.30	Put	Bond Future	82	0	0	0	17,500.00
03/06/2025	R035 On 07-August-25	10.58	Put	Bond Future	532	1	1	1	0.00
03/06/2025	R035 On 07-August-25	11.34	Put	Bond Future	74	0	0	0	300.00
03/06/2025	R035 On 07-August-25	10.08	Put	Bond Future	1583	2	2	2	0.00
03/06/2025	R035 On 07-August-25	10.90	Put	Bond Future	240	0	0	0	8,500.00
03/06/2025	R035 On 07-August-25	12.65	Put	Bond Future	1	0	0	0	0.00
03/06/2025	R035 On 06-November-25			Bond Future	10.29	92.8646	93.4079	92.8646	10,810.00
03/06/2025	R035 On 06-November-25	11.20	Call	Bond Future	5463	5	5	5	0.00
03/06/2025	R035 On 06-November-25	11.43	Call	Bond Future	6478	6	6	6	0.00
03/06/2025	R035 On 06-November-25	11.95	Call	Bond Future	8847	8	9	8	0.00
03/06/2025	R035 On 06-November-25	10.95	Call	Bond Future	4404	4	4	4	250.00
03/06/2025	R035 On 06-November-25	11.45	Call	Bond Future	6568	6	7	6	0.00
03/06/2025	R035 On 06-November-25	10.08	Call	Bond Future	1433	1	1	1	300.00
03/06/2025	R035 On 06-November-25	10.58	Call	Bond Future	2971	3	3	3	300.00
03/06/2025	R035 On 06-November-25	11.67	Call	Bond Future	7564	7	8	7	0.00
03/06/2025	R035 On 06-November-25	9.91	Call	Bond Future	1044	1	1	1	2,000.00
03/06/2025	R035 On 06-November-25	10.41	Call	Bond Future	2388	2	2	2	2,000.00
03/06/2025	R035 On 06-November-25	10.44	Call	Bond Future	2487	2	2	2	2,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	R035 On 06-November-25	10.94	Call	Bond Future	4363	4	4	4	2,000.00
03/06/2025	R035 On 06-November-25	11.99	Call	Bond Future	9031	9	9	9	0.00
03/06/2025	R035 On 06-November-25	11.99	Put	Bond Future	173	0	0	0	2,000.00
03/06/2025	R035 On 06-November-25	10.94	Put	Bond Future	825	1	1	1	0.00
03/06/2025	R035 On 06-November-25	10.44	Put	Bond Future	1644	2	2	2	0.00
03/06/2025	R035 On 06-November-25	10.41	Put	Bond Future	1710	2	2	2	0.00
03/06/2025	R035 On 06-November-25	9.91	Put	Bond Future	3180	4	3	4	0.00
03/06/2025	R035 On 06-November-25	11.67	Put	Bond Future	280	0	0	0	300.00
03/06/2025	R035 On 06-November-25	10.58	Put	Bond Future	1362	2	1	2	0.00
03/06/2025	R035 On 06-November-25	10.08	Put	Bond Future	2599	3	3	3	0.00
03/06/2025	R035 On 06-November-25	11.45	Put	Bond Future	390	0	0	0	250.00
03/06/2025	R035 On 06-November-25	10.95	Put	Bond Future	813	1	1	1	0.00
03/06/2025	R035 On 06-November-25	11.95	Put	Bond Future	184	0	0	0	250.00
03/06/2025	R035 On 06-November-25	11.43	Put	Bond Future	402	0	0	0	2,000.00
03/06/2025	R035 On 06-November-25	11.20	Put	Bond Future	566	1	1	1	0.00
03/06/2025	R035 On 05-February-26			Bond Future	10.41	94.5902	95.1438	94.5902	0.00
03/06/2025	R035 On 05-February-26	10.79	Call	Bond Future	3714	3	4	3	0.00
03/06/2025	R035 On 05-February-26	10.44	Call	Bond Future	2571	2	3	2	2,000.00
03/06/2025	R035 On 05-February-26	10.94	Call	Bond Future	4255	4	4	4	2,000.00
03/06/2025	R035 On 05-February-26	12.44	Call	Bond Future	10458	10	10	10	0.00
03/06/2025	R035 On 05-February-26	11.00	Call	Bond Future	4479	4	4	4	0.00
03/06/2025	R035 On 05-February-26	11.00	Put	Bond Future	1332	2	1	2	0.00
03/06/2025	R035 On 05-February-26	12.44	Put	Bond Future	255	0	0	0	2,000.00
03/06/2025	R035 On 05-February-26	10.94	Put	Bond Future	1421	2	1	2	0.00
03/06/2025	R035 On 05-February-26	10.44	Put	Bond Future	2391	3	2	3	0.00
03/06/2025	R035 On 05-February-26	10.79	Put	Bond Future	1665	2	2	2	0.00
03/06/2025	R035 On 07-May-26			Bond Future	10.53	91.8146	92.3787	91.8146	0.00
03/06/2025	R035 On 07-May-26	10.86	Call	Bond Future	3923	4	4	4	0.00
03/06/2025	R035 On 07-May-26	10.86	Put	Bond Future	2205	2	2	2	0.00
03/06/2025	R035 On 06-August-26			Bond Future	10.67	93.4694	94.0440	93.4694	0.00
03/06/2025	R035 On 06-August-26	11.06	Call	Bond Future	4462	4	4	4	0.00
03/06/2025	R035 On 06-August-26	11.06	Put	Bond Future	2499	3	2	3	0.00
03/06/2025	R038 On 07-August-25			Bond Future	10.82	103.5228	104.3348	103.5228	6,513.00
03/06/2025	R038 On 07-August-25	11.24	Call	Bond Future	3376	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	R038 On 07-August-25	11.24	Put	Bond Future	562	1	1	1	0.00
03/06/2025	R038 On 06-November-25			Bond Future	10.94	99.9891	100.8165	99.9891	0.00
03/06/2025	R038 On 06-November-25	11.24	Call	Bond Future	3593	3	4	3	0.00
03/06/2025	R038 On 06-November-25	12.33	Call	Bond Future	9048	8	9	8	0.00
03/06/2025	R038 On 06-November-25	10.98	Call	Bond Future	2545	2	3	2	1,770.00
03/06/2025	R038 On 06-November-25	12.33	Put	Bond Future	339	0	0	0	1,770.00
03/06/2025	R038 On 06-November-25	10.98	Put	Bond Future	2256	3	2	3	0.00
03/06/2025	R038 On 06-November-25	11.24	Put	Bond Future	1596	2	2	2	0.00
03/06/2025	R038 On 05-February-26			Bond Future	11.07	101.8464	102.6895	101.8464	0.00
03/06/2025	R038 On 05-February-26	11.44	Call	Bond Future	4444	4	4	4	0.00
03/06/2025	R038 On 05-February-26	11.44	Put	Bond Future	2040	2	2	2	0.00
03/06/2025	R038 On 07-May-26			Bond Future	11.21	98.2218	99.0806	98.2218	0.00
03/06/2025	R038 On 07-May-26	11.40	Call	Bond Future	4297	4	4	4	0.00
03/06/2025	R038 On 07-May-26	11.40	Put	Bond Future	3065	3	3	3	0.00
03/06/2025	R038 On 06-August-26			Bond Future	11.36	99.9900	100.8647	99.9900	0.00
03/06/2025	R038 On 06-August-26	11.77	Call	Bond Future	5512	5	6	5	0.00
03/06/2025	R038 On 06-August-26	11.77	Put	Bond Future	3004	3	3	3	0.00
03/06/2025	R053 On 07-August-25			Bond Future	11.37	105.5218	106.4041	105.5218	22,570.00
03/06/2025	R053 On 07-August-25	13.17	Call	Bond Future	13594	13	14	13	0.00
03/06/2025	R053 On 07-August-25	13.17	Put	Bond Future	24	0	0	0	0.00
03/06/2025	R053 On 06-November-25			Bond Future	11.48	101.6475	102.5465	101.6475	0.00
03/06/2025	R053 On 06-November-25	11.76	Call	Bond Future	4514	4	5	4	0.00
03/06/2025	R053 On 06-November-25	11.76	Put	Bond Future	2181	3	2	3	0.00
03/06/2025	R053 On 05-February-26			Bond Future	11.60	103.5356	104.4515	103.5356	0.00
03/06/2025	R053 On 05-February-26	11.49	Call	Bond Future	3565	3	4	3	0.00
03/06/2025	R053 On 05-February-26	11.49	Put	Bond Future	4447	5	4	5	0.00
03/06/2025	R053 On 07-May-26			Bond Future	11.72	99.5646	100.4976	99.5646	0.00
03/06/2025	R053 On 07-May-26	11.69	Call	Bond Future	4522	4	5	4	0.00
03/06/2025	R053 On 07-May-26	11.69	Put	Bond Future	4800	5	5	5	0.00
03/06/2025	R053 On 06-August-26			Bond Future	11.86	101.3564	102.3068	101.3564	0.00
03/06/2025	R053 On 06-August-26	12.28	Call	Bond Future	7231	7	7	7	0.00
03/06/2025	R053 On 06-August-26	12.28	Put	Bond Future	4036	4	4	4	0.00
03/06/2025	R186 On 07-August-25			Bond Future	7.92	104.6830	104.7287	104.6830	180,298.00
03/06/2025	R186 On 07-August-25	9.68	Call	Bond Future	2242	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	R186 On 07-August-25	9.22	Call	Bond Future	1663	2	2	2	1,983.00
03/06/2025	R186 On 07-August-25	10.25	Call	Bond Future	2954	3	3	3	0.00
03/06/2025	R186 On 07-August-25	10.25	Put	Bond Future	0	0	0	0	1,983.00
03/06/2025	R186 On 07-August-25	9.22	Put	Bond Future	1	0	0	0	0.00
03/06/2025	R186 On 07-August-25	9.68	Put	Bond Future	0	0	0	0	0.00
03/06/2025	R186 On 06-November-25			Bond Future	7.99	106.6561	106.7027	106.6561	7,266.00
03/06/2025	R186 On 06-November-25	8.13	Call	Bond Future	349	0	0	0	0.00
03/06/2025	R186 On 06-November-25	8.13	Put	Bond Future	197	0	0	0	0.00
03/06/2025	R186 On 05-February-26			Bond Future	8.13	103.3329	103.3807	103.3329	0.00
03/06/2025	R186 On 05-February-26	8.43	Call	Bond Future	436	0	0	0	0.00
03/06/2025	R186 On 05-February-26	8.43	Put	Bond Future	188	0	0	0	0.00
03/06/2025	R186 On 07-May-26			Bond Future	8.45	105.2205	105.2695	105.2205	0.00
03/06/2025	R186 On 07-May-26	8.69	Call	Bond Future	351	0	0	0	0.00
03/06/2025	R186 On 07-May-26	8.69	Put	Bond Future	212	0	0	0	0.00
03/06/2025	R186 On 06-August-26			Bond Future	9.27	101.8120	101.8623	101.8120	0.00
03/06/2025	R186 On 06-August-26	8.57	Call	Bond Future	78	0	0	0	0.00
03/06/2025	R186 On 06-August-26	8.57	Put	Bond Future	325	0	0	0	0.00
03/06/2025	R202 On 07-August-25			Bond Future	269.38	269.3599	269.3777	269.3599	955.00
03/06/2025	R202 On 07-August-25	271.60	Call	Bond Future	0	0	0	0	0.00
03/06/2025	R202 On 07-August-25	271.60	Put	Bond Future	2222	2	2	2	0.00
03/06/2025	R202 On 06-November-25			Bond Future	274.52	274.5023	274.5207	274.5023	460.00
03/06/2025	R202 On 06-November-25	275.64	Call	Bond Future	0	0	0	0	0.00
03/06/2025	R202 On 06-November-25	275.64	Put	Bond Future	1119	1	1	1	0.00
03/06/2025	R202 On 05-February-26			Bond Future	274.35	274.3276	274.3473	274.3276	0.00
03/06/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
03/06/2025	R202 On 05-February-26	277.82	Put	Bond Future	3473	3	3	3	0.00
03/06/2025	R202 On 07-May-26			Bond Future	279.43	279.4066	279.4276	279.4066	0.00
03/06/2025	R202 On 07-May-26	277.55	Call	Bond Future	1878	2	2	2	0.00
03/06/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
03/06/2025	R202 On 06-August-26			Bond Future	279.11	279.0822	279.1076	279.0822	0.00
03/06/2025	R202 On 06-August-26	278.86	Call	Bond Future	248	0	0	0	0.00
03/06/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
03/06/2025	R209 On 07-August-25			Bond Future	10.51	74.8835	75.3882	74.8835	10,910.00
03/06/2025	R209 On 07-August-25	12.68	Call	Bond Future	10112	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	R209 On 07-August-25	12.68	Put	Bond Future	2	0	0	0	0.00
03/06/2025	R209 On 06-November-25			Bond Future	10.61	73.1426	73.6570	73.1426	6,367.00
03/06/2025	R209 On 06-November-25	11.27	Call	Bond Future	4001	4	4	4	0.00
03/06/2025	R209 On 06-November-25	11.27	Put	Bond Future	773	1	1	1	0.00
03/06/2025	R209 On 05-February-26			Bond Future	10.72	74.5016	75.0257	74.5016	0.00
03/06/2025	R209 On 05-February-26	10.93	Call	Bond Future	2889	3	3	3	0.00
03/06/2025	R209 On 05-February-26	10.93	Put	Bond Future	1875	2	2	2	0.00
03/06/2025	R209 On 07-May-26			Bond Future	10.85	72.7114	73.2453	72.7114	0.00
03/06/2025	R209 On 07-May-26	11.07	Call	Bond Future	3353	3	3	3	0.00
03/06/2025	R209 On 07-May-26	11.07	Put	Bond Future	2278	3	2	3	0.00
03/06/2025	R209 On 06-August-26			Bond Future	10.98	74.0217	74.5655	74.0217	0.00
03/06/2025	R209 On 06-August-26	11.39	Call	Bond Future	4238	4	4	4	0.00
03/06/2025	R209 On 06-August-26	11.39	Put	Bond Future	2339	3	2	3	0.00
03/06/2025	R210 On 07-August-25			Bond Future	249.56	249.5495	249.5621	249.5495	967.00
03/06/2025	R210 On 07-August-25	248.44	Call	Bond Future	1122	1	1	1	0.00
03/06/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
03/06/2025	R210 On 06-November-25			Bond Future	250.90	250.8872	250.9000	250.8872	300.00
03/06/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
03/06/2025	R210 On 06-November-25	252.14	Put	Bond Future	1240	1	1	1	0.00
03/06/2025	R210 On 05-February-26			Bond Future	255.62	255.6094	255.6231	255.6094	0.00
03/06/2025	R210 On 05-February-26	253.10	Call	Bond Future	2523	3	3	3	0.00
03/06/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
03/06/2025	R210 On 07-May-26			Bond Future	256.87	256.8575	256.8735	256.8575	0.00
03/06/2025	R210 On 07-May-26	255.40	Call	Bond Future	1474	1	1	1	0.00
03/06/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
03/06/2025	R210 On 06-August-26			Bond Future	261.57	261.5538	261.5709	261.5538	0.00
03/06/2025	R210 On 06-August-26	259.84	Call	Bond Future	1731	2	2	2	0.00
03/06/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
03/06/2025	R213 On 07-August-25			Bond Future	9.10	93.8699	94.1469	93.8699	17,184.00
03/06/2025	R213 On 07-August-25	11.66	Call	Bond Future	9680	9	10	9	0.00
03/06/2025	R213 On 07-August-25	11.66	Put	Bond Future	0	0	0	0	0.00
03/06/2025	R213 On 06-November-25			Bond Future	9.18	92.0869	92.3691	92.0869	77,823.00
03/06/2025	R213 On 06-November-25	10.05	Call	Bond Future	3667	3	4	3	0.00
03/06/2025	R213 On 06-November-25	10.05	Put	Bond Future	367	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	R213 On 05-February-26			Bond Future	9.29	93.7983	94.0860	93.7983	0.00
03/06/2025	R213 On 05-February-26	9.89	Call	Bond Future	3081	3	3	3	0.00
03/06/2025	R213 On 05-February-26	9.89	Put	Bond Future	866	1	1	1	0.00
03/06/2025	R213 On 07-May-26			Bond Future	9.40	91.9603	92.2536	91.9603	0.00
03/06/2025	R213 On 07-May-26	9.80	Call	Bond Future	2689	3	3	3	0.00
03/06/2025	R213 On 07-May-26	9.80	Put	Bond Future	1280	1	1	1	0.00
03/06/2025	R213 On 06-August-26			Bond Future	9.54	93.6189	93.9179	93.6189	0.00
03/06/2025	R213 On 06-August-26	9.69	Call	Bond Future	2320	2	2	2	0.00
03/06/2025	R213 On 06-August-26	9.69	Put	Bond Future	1818	2	2	2	0.00
03/06/2025	R214 On 07-August-25			Bond Future	11.11	68.6012	69.1606	68.6012	8,687.00
03/06/2025	R214 On 07-August-25	12.97	Call	Bond Future	9083	9	9	9	0.00
03/06/2025	R214 On 07-August-25	12.97	Put	Bond Future	9	0	0	0	0.00
03/06/2025	R214 On 06-November-25			Bond Future	11.21	66.5956	67.1657	66.5956	31,299.00
03/06/2025	R214 On 06-November-25	11.64	Call	Bond Future	3343	3	3	3	0.00
03/06/2025	R214 On 06-November-25	11.64	Put	Bond Future	1110	1	1	1	0.00
03/06/2025	R214 On 05-February-26			Bond Future	11.33	67.8331	68.4139	67.8331	0.00
03/06/2025	R214 On 05-February-26	11.26	Call	Bond Future	2248	2	2	2	0.00
03/06/2025	R214 On 05-February-26	11.26	Put	Bond Future	2609	3	3	3	0.00
03/06/2025	R214 On 07-May-26			Bond Future	11.45	65.7739	66.3655	65.7739	0.00
03/06/2025	R214 On 07-May-26	11.53	Call	Bond Future	3154	3	3	3	0.00
03/06/2025	R214 On 07-May-26	11.53	Put	Bond Future	2732	3	3	3	0.00
03/06/2025	R214 On 06-August-26			Bond Future	11.58	66.9592	67.5618	66.9592	0.00
03/06/2025	R214 On 06-August-26	11.97	Call	Bond Future	4408	4	4	4	0.00
03/06/2025	R214 On 06-August-26	11.97	Put	Bond Future	2472	3	2	3	0.00
03/06/2025	R248 On 07-August-25			Bond Future	11.46	81.4625	82.1696	81.4625	206,982.00
03/06/2025	R248 On 07-August-25	13.21	Call	Bond Future	10158	9	10	9	0.00
03/06/2025	R248 On 07-August-25	13.21	Put	Bond Future	22	0	0	0	0.00
03/06/2025	R248 On 06-November-25			Bond Future	11.58	78.5575	79.2780	78.5575	18,439.00
03/06/2025	R248 On 06-November-25	11.74	Call	Bond Future	2945	3	3	3	0.00
03/06/2025	R248 On 06-November-25	11.74	Put	Bond Future	1909	2	2	2	0.00
03/06/2025	R248 On 05-February-26			Bond Future	11.70	80.0171	80.7512	80.0171	0.00
03/06/2025	R248 On 05-February-26	11.46	Call	Bond Future	2268	2	2	2	0.00
03/06/2025	R248 On 05-February-26	11.46	Put	Bond Future	3824	4	4	4	0.00
03/06/2025	R248 On 07-May-26			Bond Future	11.83	77.0383	77.7861	77.0383	260.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2025	R248 On 07-May-26	11.72	Call	Bond Future	3183	3	3	3	0.00
03/06/2025	R248 On 07-May-26	11.72	Put	Bond Future	3877	4	4	4	0.00
03/06/2025	R248 On 06-August-26			Bond Future	11.97	78.4259	79.1876	78.4259	0.00
03/06/2025	R248 On 06-August-26	12.37	Call	Bond Future	5435	5	5	5	0.00
03/06/2025	R248 On 06-August-26	12.37	Put	Bond Future	3097	3	3	3	0.00
03/06/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/06/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00