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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/09/2025 TO: 01/09/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	2029 On 06-November-25			Bond Future	140.58	140.6026	140.5816	140.6026	4,396.00
01/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	792	1	1	1	0.00
01/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
01/09/2025	2029 On 05-February-26			Bond Future	143.20	143.2195	143.1982	143.2195	0.00
01/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3088	3	3	3	0.00
01/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
01/09/2025	2029 On 07-May-26			Bond Future	144.38	144.4060	144.3846	144.4060	0.00
01/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	2565	3	3	3	0.00
01/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
01/09/2025	2029 On 06-August-26			Bond Future	147.06	147.0811	147.0596	147.0811	0.00
01/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	2960	3	3	3	0.00
01/09/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	2029 On 05-November-26			Bond Future	148.16	148.1802	148.1589	148.1802	0.00
01/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	599	1	1	1	0.00
01/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
01/09/2025	2030 On 06-November-25			Bond Future	8.15	101.7013	101.6850	101.7013	138,912.00
01/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	4718	5	5	5	0.00
01/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	3660	4	4	4	300.00
01/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	6479	6	6	6	0.00
01/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	2053	2	2	2	300.00
01/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	5	0	0	0	0.00
01/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
01/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	89	0	0	0	0.00
01/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	1	0	0	0	0.00
01/09/2025	2030 On 05-February-26			Bond Future	8.20	99.5615	99.5448	99.5615	52,861.00
01/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	4204	4	4	4	0.00
01/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	38	0	0	0	0.00
01/09/2025	2030 On 07-May-26			Bond Future	8.27	101.3837	101.3669	101.3837	0.00
01/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	3605	4	4	4	0.00
01/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	166	0	0	0	0.00
01/09/2025	2030 On 06-August-26			Bond Future	8.35	99.2280	99.2111	99.2280	0.00
01/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	2916	3	3	3	0.00
01/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	408	0	0	0	0.00
01/09/2025	2030 On 05-November-26			Bond Future	8.46	100.9505	100.9337	100.9505	0.00
01/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1424	1	1	1	0.00
01/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1606	2	2	2	0.00
01/09/2025	2031 On 06-November-25			Bond Future	110.73	110.5407	110.7274	110.5407	1,416.00
01/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1043	1	1	1	0.00
01/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	6	0	0	0	0.00
01/09/2025	2031 On 05-February-26			Bond Future	110.39	110.1989	110.3891	110.1989	0.00
01/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	19	0	0	0	0.00
01/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	1390	2	1	2	0.00
01/09/2025	2031 On 07-May-26			Bond Future	112.44	112.2420	112.4359	112.2420	0.00
01/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	15	0	0	0	0.00
01/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	1420	2	1	2	0.00
01/09/2025	2031 On 06-August-26			Bond Future	112.08	111.8795	112.0774	111.8795	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
01/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	1733	2	2	2	0.00
01/09/2025	2031 On 05-November-26			Bond Future	114.05	113.8487	114.0505	113.8487	0.00
01/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	2561	2	3	2	0.00
01/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
01/09/2025	2032 On 06-November-25			Bond Future	8.86	98.0256	98.0051	98.0256	155,530.00
01/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	7010	7	7	7	0.00
01/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	2689	3	3	3	300.00
01/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	4764	5	5	5	300.00
01/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	8997	9	9	9	0.00
01/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
01/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	20	0	0	0	0.00
01/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	191	0	0	0	0.00
01/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	1	0	0	0	0.00
01/09/2025	2032 On 05-February-26			Bond Future	8.94	99.8263	99.8055	99.8263	0.00
01/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	5485	6	5	6	0.00
01/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	110	0	0	0	0.00
01/09/2025	2032 On 07-May-26			Bond Future	9.02	97.4938	97.4728	97.4938	0.00
01/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	5099	5	5	5	0.00
01/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	329	0	0	0	0.00
01/09/2025	2032 On 06-August-26			Bond Future	9.12	99.2759	99.2547	99.2759	0.00
01/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	4745	5	5	5	0.00
01/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	608	1	1	1	0.00
01/09/2025	2032 On 05-November-26			Bond Future	9.23	96.8424	96.8212	96.8424	0.00
01/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2210	2	2	2	0.00
01/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	2499	2	2	2	0.00
01/09/2025	2033 On 06-November-25			Bond Future	132.57	132.6520	132.5666	132.6520	8,490.00
01/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
01/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	573	0	1	0	0.00
01/09/2025	2033 On 05-February-26			Bond Future	135.03	135.1210	135.0340	135.1210	0.00
01/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	2154	2	2	2	0.00
01/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
01/09/2025	2033 On 07-May-26			Bond Future	135.97	136.0550	135.9667	136.0550	0.00
01/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	807	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
01/09/2025	2033 On 06-August-26			Bond Future	138.49	138.5755	138.4859	138.5755	0.00
01/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	4236	4	4	4	0.00
01/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
01/09/2025	2033 On 05-November-26			Bond Future	139.33	139.4203	139.3298	139.4203	0.00
01/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	2070	2	2	2	0.00
01/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
01/09/2025	2037 On 06-November-25			Bond Future	10.17	91.1229	91.3173	91.1229	184,174.00
01/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	8317	8	8	8	0.00
01/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	4964	5	5	5	300.00
01/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	11064	11	11	11	0.00
01/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	2566	2	3	2	300.00
01/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	106	0	0	0	0.00
01/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
01/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	595	1	1	1	0.00
01/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	6	0	0	0	0.00
01/09/2025	2037 On 05-February-26			Bond Future	10.27	88.5382	88.7362	88.5382	5.00
01/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	5738	6	6	6	0.00
01/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	13167	13	13	13	0.00
01/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	6683	7	7	7	1,030.00
01/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	4411	4	4	4	1,970.00
01/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	10950	11	11	11	0.00
01/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	8934	9	9	9	0.00
01/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	6492	6	6	6	0.00
01/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	3416	3	3	3	1,930.00
01/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	298	0	0	0	1,930.00
01/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	1187	1	1	1	0.00
01/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	98	0	0	0	1,930.00
01/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	36	0	0	0	1,970.00
01/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	757	1	1	1	0.00
01/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	9	0	0	0	1,030.00
01/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	274	0	0	0	0.00
01/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	416	0	0	0	0.00
01/09/2025	2037 On 07-May-26			Bond Future	10.38	90.1585	90.3602	90.1585	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	6100	6	6	6	0.00
01/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	10980	11	11	11	0.00
01/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	4621	4	5	4	142.00
01/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	167	0	0	0	142.00
01/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	1365	1	1	1	0.00
01/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	821	1	1	1	0.00
01/09/2025	2037 On 06-August-26			Bond Future	10.50	87.5466	87.7523	87.5466	0.00
01/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	7521	7	8	7	0.00
01/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	5875	6	6	6	0.00
01/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	3811	4	4	4	0.00
01/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	2198	2	2	2	2,541.00
01/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	2674	3	3	3	2,541.00
01/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	4998	5	5	5	0.00
01/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	1456	2	1	2	2,541.00
01/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	955	1	1	1	0.00
01/09/2025	2037 On 05-November-26			Bond Future	10.62	89.0652	89.2747	89.0652	0.00
01/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	3682	4	4	4	0.00
01/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	3705	4	4	4	0.00
01/09/2025	2038 On 06-November-25			Bond Future	142.64	142.6351	142.6403	142.6351	2,621.00
01/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
01/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	1240	1	1	1	0.00
01/09/2025	2038 On 05-February-26			Bond Future	143.12	143.1117	143.1170	143.1117	0.00
01/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
01/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	83	0	0	0	0.00
01/09/2025	2038 On 07-May-26			Bond Future	145.77	145.7651	145.7708	145.7651	0.00
01/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	1241	1	1	1	0.00
01/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
01/09/2025	2038 On 06-August-26			Bond Future	146.26	146.2488	146.2552	146.2488	0.00
01/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	1535	2	2	2	0.00
01/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
01/09/2025	2038 On 05-November-26			Bond Future	148.83	148.8246	148.8315	148.8246	0.00
01/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	2522	3	3	3	0.00
01/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
01/09/2025	2040 On 06-November-25			Bond Future	10.60	90.4850	90.8663	90.4850	36,258.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	7713	7	8	7	0.00
01/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	20	0	0	0	0.00
01/09/2025	2040 On 05-February-26			Bond Future	10.70	87.6381	88.0264	87.6381	36,614.00
01/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	5526	5	6	5	0.00
01/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	14429	14	14	14	0.00
01/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	7162	7	7	7	475.00
01/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	1486	1	1	1	680.00
01/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	2531	2	3	2	0.00
01/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	3999	4	4	4	0.00
01/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	1166	1	1	1	680.00
01/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	2238	2	2	2	680.00
01/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	3844	4	4	4	0.00
01/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	9	0	0	0	475.00
01/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	315	0	0	0	0.00
01/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	620	1	1	1	0.00
01/09/2025	2040 On 07-May-26			Bond Future	10.82	89.2418	89.6374	89.2418	0.00
01/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	6239	6	6	6	0.00
01/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	8804	8	9	8	0.00
01/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	6461	6	6	6	0.00
01/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	2744	3	3	3	1,460.00
01/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	7890	8	8	8	0.00
01/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	10318	10	10	10	0.00
01/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	4037	4	4	4	820.00
01/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	301	0	0	0	820.00
01/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	614	1	1	1	820.00
01/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	2135	2	2	2	0.00
01/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	959	1	1	1	1,460.00
01/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	3502	4	4	4	0.00
01/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	471	1	0	1	1,460.00
01/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	1027	1	1	1	0.00
01/09/2025	2040 On 06-August-26			Bond Future	10.94	86.3625	86.7656	86.3625	0.00
01/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	8347	8	8	8	0.00
01/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	1016	1	1	1	0.00
01/09/2025	2040 On 05-November-26			Bond Future	11.07	87.8601	88.2704	87.8601	0.00
01/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	4060	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	4115	4	4	4	0.00
01/09/2025	2044 On 06-November-25			Bond Future	10.88	85.3233	85.7143	85.3233	129,981.00
01/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	6487	6	6	6	0.00
01/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	8607	8	9	8	0.00
01/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	7177	7	7	7	0.00
01/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	8323	8	8	8	0.00
01/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	3084	3	3	3	11,000.00
01/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	5744	5	6	5	0.00
01/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	105	0	0	0	11,000.00
01/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	592	1	1	1	0.00
01/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	16	0	0	0	5,600.00
01/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	37	0	0	0	5,800.00
01/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	12	0	0	0	5,800.00
01/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	62	0	0	0	0.00
01/09/2025	2044 On 05-February-26			Bond Future	10.98	82.5069	82.9050	82.5069	16.00
01/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	4699	4	5	4	0.00
01/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	4214	4	4	4	0.00
01/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	4430	4	4	4	0.00
01/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	3401	3	3	3	0.00
01/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	2224	2	2	2	9,000.00
01/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	667	1	1	1	9,000.00
01/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	7132	7	7	7	0.00
01/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	1618	2	2	2	4,500.00
01/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	2758	3	3	3	0.00
01/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	1053	1	1	1	4,500.00
01/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	1152	1	1	1	9,000.00
01/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	946	1	1	1	0.00
01/09/2025	2044 On 07-May-26			Bond Future	11.09	84.0167	84.4223	84.0167	0.00
01/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	5765	5	6	5	0.00
01/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	1295	1	1	1	0.00
01/09/2025	2044 On 06-August-26			Bond Future	11.21	81.1670	81.5802	81.1670	0.00
01/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	8360	8	8	8	0.00
01/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	1109	1	1	1	0.00
01/09/2025	2044 On 05-November-26			Bond Future	11.34	82.5743	82.9950	82.5743	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	4229	4	4	4	0.00
01/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	4207	4	4	4	0.00
01/09/2025	2046 On 06-November-25			Bond Future	120.97	120.7840	120.9661	120.7840	19,630.00
01/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
01/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	4444	5	4	5	0.00
01/09/2025	2046 On 05-February-26			Bond Future	123.22	123.0320	123.2175	123.0320	0.00
01/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	1568	1	2	1	0.00
01/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
01/09/2025	2046 On 07-May-26			Bond Future	123.19	123.0046	123.1938	123.0046	0.00
01/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
01/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	1756	2	2	2	0.00
01/09/2025	2046 On 06-August-26			Bond Future	125.48	125.2826	125.4754	125.2826	0.00
01/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	3095	3	3	3	0.00
01/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
01/09/2025	2046 On 05-November-26			Bond Future	125.34	125.1431	125.3402	125.1431	0.00
01/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	0	0	0	0	0.00
01/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	140	0	0	0	0.00
01/09/2025	2050 On 06-November-25			Bond Future	121.80	120.9040	121.8013	120.9040	17,837.00
01/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
01/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	2619	4	3	4	0.00
01/09/2025	2050 On 05-February-26			Bond Future	121.64	120.7271	121.6412	120.7271	0.00
01/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
01/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	1179	2	1	2	0.00
01/09/2025	2050 On 07-May-26			Bond Future	123.90	122.9655	123.8968	122.9655	0.00
01/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	0	0	0	0	0.00
01/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	173	1	0	1	0.00
01/09/2025	2050 On 06-August-26			Bond Future	123.72	122.7737	123.7227	122.7737	0.00
01/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	453	0	0	0	0.00
01/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
01/09/2025	2050 On 05-November-26			Bond Future	125.90	124.9357	125.9016	124.9357	0.00
01/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	2062	1	2	1	0.00
01/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
01/09/2025	8607 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
01/09/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	AL37 On 06-November-25			Index Future	1195.85	1196.0000	1195.8540	1196.0000	0.00
01/09/2025	AL37 On 05-February-26			Index Future	1217.82	1217.9710	1217.8230	1217.9710	0.00
01/09/2025	AL37 On 07-May-26			Index Future	1240.13	1240.2740	1240.1300	1240.2740	0.00
01/09/2025	AL37 On 06-August-26			Index Future	1262.59	1262.7320	1262.5930	1262.7320	0.00
01/09/2025	AL37 On 05-November-26			Index Future	1284.85	1284.9770	1284.8470	1284.9770	0.00
01/09/2025	AL7T On 06-November-25			Index Future	1457.79	1455.1000	1457.7940	1455.1000	0.00
01/09/2025	AL7T On 05-February-26			Index Future	1484.58	1481.8300	1484.5750	1481.8300	0.00
01/09/2025	AL7T On 07-May-26			Index Future	1511.77	1508.9650	1511.7670	1508.9650	0.00
01/09/2025	AL7T On 06-August-26			Index Future	1539.15	1536.2890	1539.1520	1536.2890	0.00
01/09/2025	AL7T On 05-November-26			Index Future	1566.28	1563.3530	1566.2800	1563.3530	0.00
01/09/2025	ALBI On 06-November-25			Index Future	1235.29	1232.8190	1235.2940	1232.8190	76.00
01/09/2025	ALBI On 05-February-26			Index Future	1257.99	1255.4660	1257.9870	1255.4660	0.00
01/09/2025	ALBI On 07-May-26			Index Future	1281.03	1278.4560	1281.0290	1278.4560	0.00
01/09/2025	ALBI On 06-August-26			Index Future	1304.23	1301.6050	1304.2340	1301.6050	0.00
01/09/2025	ALBI On 05-November-26			Index Future	1327.22	1324.5350	1327.2220	1324.5350	0.00
01/09/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/09/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
01/09/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/09/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	ES33 On 06-November-25			Bond Future	10.27	86.3763	86.5064	86.3763	0.00
01/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7856	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
01/09/2025	ES33 On 05-February-26			Bond Future	10.39	87.9840	88.1166	87.9840	0.00
01/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4921	5	5	5	0.00
01/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
01/09/2025	ES33 On 07-May-26			Bond Future	10.52	85.8206	85.9558	85.8206	0.00
01/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	5075	5	5	5	0.00
01/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
01/09/2025	ES33 On 06-August-26			Bond Future	10.67	87.4090	87.5469	87.4090	0.00
01/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5678	6	6	6	0.00
01/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
01/09/2025	ES33 On 05-November-26			Bond Future	10.84	85.1542	85.2949	85.1542	0.00
01/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
01/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	34	0	0	0	0.00
01/09/2025	ES42 On 06-November-25			Bond Future	11.15	80.2421	80.6057	80.2421	0.00
01/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	7272	7	7	7	0.00
01/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
01/09/2025	ES42 On 05-February-26			Bond Future	11.26	81.7355	82.1060	81.7355	0.00
01/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3506	3	4	3	0.00
01/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
01/09/2025	ES42 On 07-May-26			Bond Future	11.39	78.9860	79.3635	78.9860	0.00
01/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4722	4	5	4	0.00
01/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
01/09/2025	ES42 On 06-August-26			Bond Future	11.52	80.4466	80.8313	80.4466	0.00
01/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	6357	6	6	6	0.00
01/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
01/09/2025	ES42 On 05-November-26			Bond Future	11.66	77.5972	77.9889	77.5972	0.00
01/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	24	0	0	0	0.00
01/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
01/09/2025	GOVI On 06-November-25			GOVI	1215.13	1212.8320	1215.1310	1212.8320	604.00
01/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	1031310	101	103	101	0.00
01/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
01/09/2025	GOVI On 05-February-26			GOVI	1237.45	1235.1120	1237.4540	1235.1120	0.00
01/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	874540	85	87	85	0.00
01/09/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	GOVI On 07-May-26			GOVI	1260.12	1257.7290	1260.1200	1257.7290	42.00
01/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	831200	81	83	81	0.00
01/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
01/09/2025	GOVI On 06-August-26			GOVI	1282.95	1280.5030	1282.9460	1280.5030	0.00
01/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	939460	92	94	92	0.00
01/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
01/09/2025	GOVI On 05-November-26			GOVI	1305.56	1303.0610	1305.5590	1303.0610	0.00
01/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	285590	26	29	26	0.00
01/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
01/09/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/09/2025	IGOV On 06-November-25			Index Future	391.68	391.1300	391.6780	391.1300	754.00
01/09/2025	IGOV On 05-February-26			Index Future	398.97	398.4100	398.9680	398.4100	0.00
01/09/2025	IGOV On 07-May-26			Index Future	406.37	405.7980	406.3700	405.7980	0.00
01/09/2025	IGOV On 06-August-26			Index Future	413.82	413.2380	413.8220	413.2380	0.00
01/09/2025	IGOV On 05-November-26			Index Future	421.21	420.6070	421.2060	420.6070	0.00
01/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/09/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
01/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
01/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
01/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
01/09/2025	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
01/09/2025	R033 On 06-November-25			Bond Future	9.05	106.2869	106.1782	106.2869	28,586.00
01/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	6727	7	7	7	0.00
01/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	4	0	0	0	0.00
01/09/2025	R033 On 05-February-26			Bond Future	9.13	108.2393	108.1287	108.2393	0.00
01/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	6990	7	7	7	0.00
01/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	71	0	0	0	0.00
01/09/2025	R033 On 07-May-26			Bond Future	9.22	105.1773	105.0648	105.1773	0.00
01/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	6059	6	6	6	0.00
01/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	283	0	0	0	0.00
01/09/2025	R033 On 06-August-26			Bond Future	9.31	107.0995	106.9852	107.0995	0.00
01/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	5237	5	5	5	0.00
01/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	706	1	1	1	0.00
01/09/2025	R033 On 05-November-26			Bond Future	9.43	103.9194	103.8034	103.9194	0.00
01/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	2102	2	2	2	0.00
01/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	2575	3	3	3	0.00
01/09/2025	R035 On 06-November-25			Bond Future	9.64	96.9317	97.0888	96.9317	119,853.00
01/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	8581	8	9	8	0.00
01/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	12344	12	12	12	0.00
01/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	4477	4	4	4	2,000.00
01/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	4629	4	5	4	2,000.00
01/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	7229	7	7	7	2,000.00
01/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	12539	12	13	12	0.00
01/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	7281	7	7	7	250.00
01/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	9859	10	10	10	0.00
01/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	2212	2	2	2	2,000.00
01/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	2909	3	3	3	300.00
01/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	5347	5	5	5	300.00
01/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	10964	11	11	11	0.00
01/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	3931	4	4	4	0.00
01/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	7543	7	8	7	0.00
01/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	9758	10	10	10	0.00
01/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	5867	6	6	6	0.00
01/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	4934	5	5	5	0.00
01/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	3222	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	1714	2	2	2	250.00
01/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	8	0	0	0	0.00
01/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	312	0	0	0	250.00
01/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	977	1	1	1	0.00
01/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	82	0	0	0	250.00
01/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	37	0	0	0	8,500.00
01/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	1	0	0	0	2,000.00
01/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	181	0	0	0	50.00
01/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
01/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	58	0	0	0	0.00
01/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	394	0	0	0	0.00
01/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	119	0	0	0	0.00
01/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	666	1	1	1	0.00
01/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	1	0	0	0	250.00
01/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	10	0	0	0	0.00
01/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
01/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	11	0	0	0	0.00
01/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	105	0	0	0	0.00
01/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
01/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	3	0	0	0	0.00
01/09/2025	R035 On 05-February-26			Bond Future	9.74	98.7123	98.8723	98.7123	0.00
01/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	6053	6	6	6	0.00
01/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	4497	4	4	4	2,000.00
01/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	6759	7	7	7	2,000.00
01/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	13934	14	14	14	0.00
01/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	3422	3	3	3	250.00
01/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	5503	5	6	5	0.00
01/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	7863	8	8	8	0.00
01/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	7045	7	7	7	0.00
01/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	170	0	0	0	0.00
01/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	113	0	0	0	250.00
01/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	360	0	0	0	250.00
01/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	991	1	1	1	0.00
01/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	2	0	0	0	2,000.00
01/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	196	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	588	1	1	1	0.00
01/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	275	0	0	0	0.00
01/09/2025	R035 On 07-May-26			Bond Future	9.83	96.0163	96.1794	96.0163	0.00
01/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	6152	6	6	6	0.00
01/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	5330	5	5	5	0.00
01/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	3511	3	4	3	0.00
01/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	2143	2	2	2	200.00
01/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	5530	5	6	5	0.00
01/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	3674	4	4	4	0.00
01/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	2257	2	2	2	350.00
01/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	2098	2	2	2	250.00
01/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	3447	3	3	3	0.00
01/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	5251	5	5	5	0.00
01/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	877	1	1	1	250.00
01/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	1750	2	2	2	250.00
01/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	3184	3	3	3	0.00
01/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	1596	2	2	2	350.00
01/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	2946	3	3	3	0.00
01/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	790	1	1	1	350.00
01/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	1705	2	2	2	200.00
01/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	3115	3	3	3	0.00
01/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	852	1	1	1	200.00
01/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	633	1	1	1	0.00
01/09/2025	R035 On 06-August-26			Bond Future	9.94	97.7717	97.9381	97.7717	0.00
01/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	6721	7	7	7	0.00
01/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	864	1	1	1	0.00
01/09/2025	R035 On 05-November-26			Bond Future	10.06	94.9701	95.1397	94.9701	0.00
01/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	3255	3	3	3	0.00
01/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	3424	4	3	4	0.00
01/09/2025	R038 On 06-November-25			Bond Future	10.26	105.2839	105.5125	105.2839	6,667.00
01/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	6745	7	7	7	0.00
01/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	13406	13	13	13	0.00
01/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	5144	5	5	5	1,770.00
01/09/2025	R038 On 06-November-25	12.33	Put	Bond Future	0	0	0	0	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	159	0	0	0	0.00
01/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	52	0	0	0	0.00
01/09/2025	R038 On 05-February-26			Bond Future	10.36	107.2180	107.4507	107.2180	0.00
01/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	7488	7	7	7	0.00
01/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	323	0	0	0	0.00
01/09/2025	R038 On 07-May-26			Bond Future	10.47	103.6959	103.9330	103.6959	0.00
01/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	6945	7	7	7	0.00
01/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	861	1	1	1	0.00
01/09/2025	R038 On 06-August-26			Bond Future	10.59	105.5907	105.8325	105.5907	0.00
01/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	8609	8	9	8	0.00
01/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	1133	1	1	1	0.00
01/09/2025	R038 On 05-November-26			Bond Future	10.72	101.9428	102.1891	101.9428	0.00
01/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	3885	4	4	4	0.00
01/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	3902	4	4	4	0.00
01/09/2025	R053 On 06-November-25			Bond Future	10.77	108.3517	108.8396	108.3517	25,967.00
01/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	8704	8	9	8	0.00
01/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	79	0	0	0	0.00
01/09/2025	R053 On 05-February-26			Bond Future	10.86	110.3421	110.8390	110.3421	0.00
01/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	6668	6	7	6	0.00
01/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	1163	1	1	1	0.00
01/09/2025	R053 On 07-May-26			Bond Future	10.96	106.5001	107.0063	106.5001	10,000.00
01/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	7815	7	8	7	0.00
01/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	1584	2	2	2	0.00
01/09/2025	R053 On 06-August-26			Bond Future	11.07	108.4461	108.9618	108.4461	0.00
01/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	11417	11	11	11	0.00
01/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	1566	2	2	2	0.00
01/09/2025	R053 On 05-November-26			Bond Future	11.18	104.4694	104.9945	104.4694	0.00
01/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	5567	5	6	5	0.00
01/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	5348	6	5	6	0.00
01/09/2025	R186 On 06-November-25			Bond Future	7.60	107.1563	107.1191	107.1563	95,956.00
01/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	570	1	1	1	0.00
01/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	1	0	0	0	0.00
01/09/2025	R186 On 05-February-26			Bond Future	7.65	103.8207	103.7828	103.8207	0.00
01/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	660	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	10	0	0	0	0.00
01/09/2025	R186 On 07-May-26			Bond Future	7.76	105.7209	105.6825	105.7209	0.00
01/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	572	1	1	1	0.00
01/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	20	0	0	0	0.00
01/09/2025	R186 On 06-August-26			Bond Future	8.01	102.3484	102.3096	102.3484	0.00
01/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	260	0	0	0	0.00
01/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	60	0	0	0	0.00
01/09/2025	R186 On 05-November-26			Bond Future	9.96	104.1247	104.0855	104.1247	0.00
01/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	20	0	0	0	0.00
01/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	233	0	0	0	0.00
01/09/2025	R202 On 06-November-25			Bond Future	276.94	276.9290	276.9387	276.9290	1,033.00
01/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	1299	1	1	1	0.00
01/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
01/09/2025	R202 On 05-February-26			Bond Future	276.72	276.7139	276.7241	276.7139	0.00
01/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
01/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	1096	1	1	1	0.00
01/09/2025	R202 On 07-May-26			Bond Future	281.86	281.8450	281.8557	281.8450	0.00
01/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	4306	4	4	4	0.00
01/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
01/09/2025	R202 On 06-August-26			Bond Future	281.62	281.6067	281.6186	281.6067	0.00
01/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	2759	3	3	3	0.00
01/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
01/09/2025	R202 On 05-November-26			Bond Future	286.58	286.5665	286.5797	286.5665	0.00
01/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	6120	6	6	6	0.00
01/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
01/09/2025	R209 On 06-November-25			Bond Future	9.91	77.1550	77.2983	77.1550	19,819.00
01/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	6877	7	7	7	0.00
01/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	8	0	0	0	0.00
01/09/2025	R209 On 05-February-26			Bond Future	10.00	78.5724	78.7183	78.5724	0.00
01/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	5051	5	5	5	0.00
01/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	344	0	0	0	0.00
01/09/2025	R209 On 07-May-26			Bond Future	10.09	76.8593	77.0080	76.8593	0.00
01/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	5498	5	5	5	0.00
01/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	660	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	R209 On 06-August-26			Bond Future	10.20	78.2642	78.4158	78.2642	0.00
01/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	6574	6	7	6	0.00
01/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	824	1	1	1	0.00
01/09/2025	R209 On 05-November-26			Bond Future	10.31	76.4739	76.6284	76.4739	0.00
01/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	3164	3	3	3	0.00
01/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	3123	3	3	3	0.00
01/09/2025	R210 On 06-November-25			Bond Future	252.64	252.6384	252.6427	252.6384	1,206.00
01/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	503	0	1	0	0.00
01/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
01/09/2025	R210 On 05-February-26			Bond Future	257.34	257.3405	257.3450	257.3405	0.00
01/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4245	4	4	4	0.00
01/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
01/09/2025	R210 On 07-May-26			Bond Future	258.62	258.6125	258.6176	258.6125	0.00
01/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3218	3	3	3	0.00
01/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
01/09/2025	R210 On 06-August-26			Bond Future	263.41	263.4027	263.4084	263.4027	0.00
01/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	3568	4	4	4	0.00
01/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
01/09/2025	R210 On 05-November-26			Bond Future	264.49	264.4872	264.4944	264.4872	0.00
01/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11164	11	11	11	0.00
01/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
01/09/2025	R213 On 06-November-25			Bond Future	8.48	95.1591	95.1411	95.1591	94,200.00
01/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	6072	6	6	6	0.00
01/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	1	0	0	0	0.00
01/09/2025	R213 On 05-February-26			Bond Future	8.55	96.9072	96.8888	96.9072	23.00
01/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	5078	5	5	5	0.00
01/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	59	0	0	0	0.00
01/09/2025	R213 On 07-May-26			Bond Future	8.62	95.1296	95.1111	95.1296	0.00
01/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	4485	5	4	5	0.00
01/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	219	0	0	0	0.00
01/09/2025	R213 On 06-August-26			Bond Future	8.70	96.8692	96.8506	96.8692	0.00
01/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	3902	4	4	4	0.00
01/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	468	0	0	0	0.00
01/09/2025	R213 On 05-November-26			Bond Future	8.81	95.0036	94.9850	95.0036	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	1814	2	2	2	0.00
01/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	2018	2	2	2	0.00
01/09/2025	R214 On 06-November-25			Bond Future	10.56	70.4820	70.8130	70.4820	36,853.00
01/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	5915	6	6	6	0.00
01/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	34	0	0	0	0.00
01/09/2025	R214 On 05-February-26			Bond Future	10.65	71.7768	72.1139	71.7768	0.00
01/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	4073	4	4	4	0.00
01/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	734	1	1	1	0.00
01/09/2025	R214 On 07-May-26			Bond Future	10.75	69.7927	70.1361	69.7927	0.00
01/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	5157	5	5	5	0.00
01/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	964	1	1	1	0.00
01/09/2025	R214 On 06-August-26			Bond Future	10.85	71.0687	71.4186	71.0687	0.00
01/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	6756	6	7	6	0.00
01/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	963	1	1	1	0.00
01/09/2025	R214 On 05-November-26			Bond Future	10.97	69.0075	69.3636	69.0075	0.00
01/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	3520	3	4	3	0.00
01/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	3508	4	4	4	0.00
01/09/2025	R248 On 06-November-25			Bond Future	10.86	83.6805	84.0876	83.6805	219,198.00
01/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	5951	6	6	6	0.00
01/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	106	0	0	0	0.00
01/09/2025	R248 On 05-February-26			Bond Future	10.97	85.2177	85.6323	85.2177	0.00
01/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	4462	4	4	4	0.00
01/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	1137	1	1	1	0.00
01/09/2025	R248 On 07-May-26			Bond Future	11.07	82.3380	82.7604	82.3380	260.00
01/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	5713	5	6	5	0.00
01/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	1433	2	1	2	0.00
01/09/2025	R248 On 06-August-26			Bond Future	11.18	83.8432	84.2735	83.8432	0.00
01/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	8574	8	9	8	0.00
01/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	1150	1	1	1	0.00
01/09/2025	R248 On 05-November-26			Bond Future	11.30	80.8624	81.3004	80.8624	0.00
01/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	4355	4	4	4	0.00
01/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	4279	5	4	5	0.00
01/09/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/09/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/09/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00