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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/09/2025 TO: 02/09/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	2029 On 06-November-25			Bond Future	140.58	140.5816	140.5844	140.5816	4,396.00
02/09/2025	2029 On 06-November-25	139.79	Call	Bond Future	794	1	1	1	0.00
02/09/2025	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
02/09/2025	2029 On 05-February-26			Bond Future	143.20	143.1982	143.2011	143.1982	0.00
02/09/2025	2029 On 05-February-26	140.11	Call	Bond Future	3091	3	3	3	0.00
02/09/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
02/09/2025	2029 On 07-May-26			Bond Future	144.39	144.3846	144.3878	144.3846	0.00
02/09/2025	2029 On 07-May-26	141.82	Call	Bond Future	2568	3	3	3	0.00
02/09/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
02/09/2025	2029 On 06-August-26			Bond Future	147.06	147.0596	147.0632	147.0596	0.00
02/09/2025	2029 On 06-August-26	144.10	Call	Bond Future	2963	3	3	3	0.00
02/09/2025	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
02/09/2025	2029 On 05-November-26			Bond Future	148.16	148.1589	148.1635	148.1589	0.00
02/09/2025	2029 On 05-November-26	147.56	Call	Bond Future	604	1	1	1	0.00
02/09/2025	2029 On 05-November-26	147.56	Put	Bond Future	0	0	0	0	0.00
02/09/2025	2030 On 06-November-25			Bond Future	8.19	101.6850	101.5583	101.6850	139,035.00
02/09/2025	2030 On 06-November-25	9.54	Call	Bond Future	4592	5	5	5	0.00
02/09/2025	2030 On 06-November-25	9.22	Call	Bond Future	3534	4	4	4	300.00
02/09/2025	2030 On 06-November-25	10.08	Call	Bond Future	6352	6	6	6	0.00
02/09/2025	2030 On 06-November-25	8.72	Call	Bond Future	1939	2	2	2	300.00
02/09/2025	2030 On 06-November-25	9.22	Put	Bond Future	6	0	0	0	0.00
02/09/2025	2030 On 06-November-25	10.08	Put	Bond Future	0	0	0	0	300.00
02/09/2025	2030 On 06-November-25	8.72	Put	Bond Future	102	0	0	0	0.00
02/09/2025	2030 On 06-November-25	9.54	Put	Bond Future	1	0	0	0	0.00
02/09/2025	2030 On 05-February-26			Bond Future	8.24	99.5448	99.4159	99.5448	52,861.00
02/09/2025	2030 On 05-February-26	9.49	Call	Bond Future	4079	4	4	4	0.00
02/09/2025	2030 On 05-February-26	9.49	Put	Bond Future	42	0	0	0	0.00
02/09/2025	2030 On 07-May-26			Bond Future	8.31	101.3669	101.2357	101.3669	0.00
02/09/2025	2030 On 07-May-26	9.39	Call	Bond Future	3488	4	3	4	0.00
02/09/2025	2030 On 07-May-26	9.39	Put	Bond Future	180	0	0	0	0.00
02/09/2025	2030 On 06-August-26			Bond Future	8.40	99.2111	99.0778	99.2111	0.00
02/09/2025	2030 On 06-August-26	9.22	Call	Bond Future	2810	3	3	3	0.00
02/09/2025	2030 On 06-August-26	9.22	Put	Bond Future	436	0	0	0	0.00
02/09/2025	2030 On 05-November-26			Bond Future	8.51	100.9337	100.7983	100.9337	0.00
02/09/2025	2030 On 05-November-26	8.39	Call	Bond Future	1357	1	1	1	0.00
02/09/2025	2030 On 05-November-26	8.39	Put	Bond Future	1675	2	2	2	0.00
02/09/2025	2031 On 06-November-25			Bond Future	110.73	110.7274	110.7299	110.7274	1,416.00
02/09/2025	2031 On 06-November-25	109.69	Call	Bond Future	1045	1	1	1	0.00
02/09/2025	2031 On 06-November-25	109.69	Put	Bond Future	6	0	0	0	0.00
02/09/2025	2031 On 05-February-26			Bond Future	110.39	110.3891	110.3915	110.3891	0.00
02/09/2025	2031 On 05-February-26	111.76	Call	Bond Future	19	0	0	0	0.00
02/09/2025	2031 On 05-February-26	111.76	Put	Bond Future	1388	1	1	1	0.00
02/09/2025	2031 On 07-May-26			Bond Future	112.44	112.4359	112.4386	112.4359	0.00
02/09/2025	2031 On 07-May-26	113.84	Call	Bond Future	15	0	0	0	0.00
02/09/2025	2031 On 07-May-26	113.84	Put	Bond Future	1417	1	1	1	0.00
02/09/2025	2031 On 06-August-26			Bond Future	112.08	112.0774	112.0810	112.0774	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	2031 On 06-August-26	113.81	Call	Bond Future	0	0	0	0	0.00
02/09/2025	2031 On 06-August-26	113.81	Put	Bond Future	1729	2	2	2	0.00
02/09/2025	2031 On 05-November-26			Bond Future	114.05	114.0505	114.0545	114.0505	0.00
02/09/2025	2031 On 05-November-26	111.49	Call	Bond Future	2564	3	3	3	0.00
02/09/2025	2031 On 05-November-26	111.49	Put	Bond Future	0	0	0	0	0.00
02/09/2025	2032 On 06-November-25			Bond Future	8.91	98.0051	97.7895	98.0051	155,530.00
02/09/2025	2032 On 06-November-25	10.42	Call	Bond Future	6795	7	7	7	0.00
02/09/2025	2032 On 06-November-25	9.40	Call	Bond Future	2503	3	3	3	300.00
02/09/2025	2032 On 06-November-25	9.90	Call	Bond Future	4553	5	5	5	300.00
02/09/2025	2032 On 06-November-25	10.89	Call	Bond Future	8781	9	9	9	0.00
02/09/2025	2032 On 06-November-25	10.89	Put	Bond Future	0	0	0	0	300.00
02/09/2025	2032 On 06-November-25	9.90	Put	Bond Future	24	0	0	0	0.00
02/09/2025	2032 On 06-November-25	9.40	Put	Bond Future	221	0	0	0	0.00
02/09/2025	2032 On 06-November-25	10.42	Put	Bond Future	1	0	0	0	0.00
02/09/2025	2032 On 05-February-26			Bond Future	8.99	99.8055	99.5859	99.8055	0.00
02/09/2025	2032 On 05-February-26	10.16	Call	Bond Future	5279	5	5	5	0.00
02/09/2025	2032 On 05-February-26	10.16	Put	Bond Future	124	0	0	0	0.00
02/09/2025	2032 On 07-May-26			Bond Future	9.07	97.4728	97.2493	97.4728	0.00
02/09/2025	2032 On 07-May-26	10.14	Call	Bond Future	4905	5	5	5	0.00
02/09/2025	2032 On 07-May-26	10.14	Put	Bond Future	359	0	0	0	0.00
02/09/2025	2032 On 06-August-26			Bond Future	9.17	99.2547	99.0273	99.2547	0.00
02/09/2025	2032 On 06-August-26	10.12	Call	Bond Future	4563	5	5	5	0.00
02/09/2025	2032 On 06-August-26	10.12	Put	Bond Future	653	1	1	1	0.00
02/09/2025	2032 On 05-November-26			Bond Future	9.29	96.8212	96.5902	96.8212	0.00
02/09/2025	2032 On 05-November-26	9.16	Call	Bond Future	2095	2	2	2	0.00
02/09/2025	2032 On 05-November-26	9.16	Put	Bond Future	2616	2	3	2	0.00
02/09/2025	2033 On 06-November-25			Bond Future	132.57	132.5666	132.5712	132.5666	8,490.00
02/09/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
02/09/2025	2033 On 06-November-25	133.14	Put	Bond Future	569	1	1	1	0.00
02/09/2025	2033 On 05-February-26			Bond Future	135.04	135.0340	135.0388	135.0340	0.00
02/09/2025	2033 On 05-February-26	132.88	Call	Bond Future	2159	2	2	2	0.00
02/09/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
02/09/2025	2033 On 07-May-26			Bond Future	135.97	135.9667	135.9718	135.9667	0.00
02/09/2025	2033 On 07-May-26	135.16	Call	Bond Future	812	1	1	1	0.00

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02/09/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
02/09/2025	2033 On 06-August-26			Bond Future	138.49	138.4859	138.4913	138.4859	0.00
02/09/2025	2033 On 06-August-26	134.25	Call	Bond Future	4241	4	4	4	0.00
02/09/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
02/09/2025	2033 On 05-November-26			Bond Future	139.34	139.3298	139.3361	139.3298	0.00
02/09/2025	2033 On 05-November-26	137.26	Call	Bond Future	2076	2	2	2	0.00
02/09/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
02/09/2025	2037 On 06-November-25			Bond Future	10.22	91.3173	91.0424	91.3173	184,447.00
02/09/2025	2037 On 06-November-25	11.63	Call	Bond Future	8043	8	8	8	0.00
02/09/2025	2037 On 06-November-25	11.00	Call	Bond Future	4706	5	5	5	300.00
02/09/2025	2037 On 06-November-25	12.16	Call	Bond Future	10789	11	11	11	0.00
02/09/2025	2037 On 06-November-25	10.50	Call	Bond Future	2361	3	2	3	300.00
02/09/2025	2037 On 06-November-25	11.00	Put	Bond Future	122	0	0	0	0.00
02/09/2025	2037 On 06-November-25	12.16	Put	Bond Future	0	0	0	0	300.00
02/09/2025	2037 On 06-November-25	10.50	Put	Bond Future	665	1	1	1	0.00
02/09/2025	2037 On 06-November-25	11.63	Put	Bond Future	8	0	0	0	0.00
02/09/2025	2037 On 05-February-26			Bond Future	10.32	88.7362	88.4563	88.7362	5.00
02/09/2025	2037 On 05-February-26	11.20	Call	Bond Future	5497	6	5	6	0.00
02/09/2025	2037 On 05-February-26	12.73	Call	Bond Future	12888	13	13	13	0.00
02/09/2025	2037 On 05-February-26	11.40	Call	Bond Future	6431	7	6	7	1,030.00
02/09/2025	2037 On 05-February-26	10.90	Call	Bond Future	4194	4	4	4	1,970.00
02/09/2025	2037 On 05-February-26	12.27	Call	Bond Future	10675	11	11	11	0.00
02/09/2025	2037 On 05-February-26	11.86	Call	Bond Future	8665	9	9	9	0.00
02/09/2025	2037 On 05-February-26	11.36	Call	Bond Future	6241	6	6	6	0.00
02/09/2025	2037 On 05-February-26	10.65	Call	Bond Future	3224	3	3	3	1,930.00
02/09/2025	2037 On 05-February-26	11.36	Put	Bond Future	327	0	0	0	1,930.00
02/09/2025	2037 On 05-February-26	10.65	Put	Bond Future	1275	1	1	1	0.00
02/09/2025	2037 On 05-February-26	11.86	Put	Bond Future	109	0	0	0	1,930.00
02/09/2025	2037 On 05-February-26	12.27	Put	Bond Future	40	0	0	0	1,970.00
02/09/2025	2037 On 05-February-26	10.90	Put	Bond Future	819	1	1	1	0.00
02/09/2025	2037 On 05-February-26	12.73	Put	Bond Future	10	0	0	0	1,030.00
02/09/2025	2037 On 05-February-26	11.40	Put	Bond Future	301	0	0	0	0.00
02/09/2025	2037 On 05-February-26	11.20	Put	Bond Future	454	0	0	0	0.00
02/09/2025	2037 On 07-May-26			Bond Future	10.43	90.3602	90.0754	90.3602	0.00

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02/09/2025	2037 On 07-May-26	11.32	Call	Bond Future	5871	6	6	6	0.00
02/09/2025	2037 On 07-May-26	12.40	Call	Bond Future	10709	11	11	11	0.00
02/09/2025	2037 On 07-May-26	10.95	Call	Bond Future	4419	5	4	5	142.00
02/09/2025	2037 On 07-May-26	12.40	Put	Bond Future	181	0	0	0	142.00
02/09/2025	2037 On 07-May-26	10.95	Put	Bond Future	1448	1	1	1	0.00
02/09/2025	2037 On 07-May-26	11.32	Put	Bond Future	877	1	1	1	0.00
02/09/2025	2037 On 06-August-26			Bond Future	10.55	87.7523	87.4624	87.7523	0.00
02/09/2025	2037 On 06-August-26	11.71	Call	Bond Future	7285	8	7	8	0.00
02/09/2025	2037 On 06-August-26	11.30	Call	Bond Future	5663	6	6	6	0.00
02/09/2025	2037 On 06-August-26	10.70	Call	Bond Future	3642	4	4	4	0.00
02/09/2025	2037 On 06-August-26	10.02	Call	Bond Future	2082	2	2	2	2,541.00
02/09/2025	2037 On 06-August-26	10.70	Put	Bond Future	2795	3	3	3	2,541.00
02/09/2025	2037 On 06-August-26	10.02	Put	Bond Future	5172	5	5	5	0.00
02/09/2025	2037 On 06-August-26	11.30	Put	Bond Future	1533	1	2	1	2,541.00
02/09/2025	2037 On 06-August-26	11.71	Put	Bond Future	1010	1	1	1	0.00
02/09/2025	2037 On 05-November-26			Bond Future	10.68	89.2747	88.9802	89.2747	0.00
02/09/2025	2037 On 05-November-26	10.62	Call	Bond Future	3526	4	4	4	0.00
02/09/2025	2037 On 05-November-26	10.62	Put	Bond Future	3844	4	4	4	0.00
02/09/2025	2038 On 06-November-25			Bond Future	142.50	142.6403	142.4990	142.6403	2,621.00
02/09/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
02/09/2025	2038 On 06-November-25	143.88	Put	Bond Future	1381	1	1	1	0.00
02/09/2025	2038 On 05-February-26			Bond Future	142.97	143.1170	142.9729	143.1170	0.00
02/09/2025	2038 On 05-February-26	143.20	Call	Bond Future	0	0	0	0	0.00
02/09/2025	2038 On 05-February-26	143.20	Put	Bond Future	227	0	0	0	0.00
02/09/2025	2038 On 07-May-26			Bond Future	145.62	145.7708	145.6243	145.7708	0.00
02/09/2025	2038 On 07-May-26	144.53	Call	Bond Future	1094	1	1	1	0.00
02/09/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00
02/09/2025	2038 On 06-August-26			Bond Future	146.11	146.2552	146.1067	146.2552	0.00
02/09/2025	2038 On 06-August-26	144.72	Call	Bond Future	1387	2	1	2	0.00
02/09/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
02/09/2025	2038 On 05-November-26			Bond Future	148.68	148.8315	148.6808	148.8315	0.00
02/09/2025	2038 On 05-November-26	146.31	Call	Bond Future	2371	3	2	3	0.00
02/09/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
02/09/2025	2040 On 06-November-25			Bond Future	10.65	90.8663	90.5341	90.8663	36,258.00

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02/09/2025	2040 On 06-November-25	11.84	Call	Bond Future	7385	8	7	8	0.00
02/09/2025	2040 On 06-November-25	11.84	Put	Bond Future	25	0	0	0	0.00
02/09/2025	2040 On 05-February-26			Bond Future	10.76	88.0264	87.6882	88.0264	36,614.00
02/09/2025	2040 On 05-February-26	11.49	Call	Bond Future	5248	6	5	6	0.00
02/09/2025	2040 On 05-February-26	13.23	Call	Bond Future	14092	14	14	14	0.00
02/09/2025	2040 On 05-February-26	11.82	Call	Bond Future	6858	7	7	7	475.00
02/09/2025	2040 On 05-February-26	10.35	Call	Bond Future	1359	1	1	1	680.00
02/09/2025	2040 On 05-February-26	10.75	Call	Bond Future	2347	3	2	3	0.00
02/09/2025	2040 On 05-February-26	11.15	Call	Bond Future	3759	4	4	4	0.00
02/09/2025	2040 On 05-February-26	11.15	Put	Bond Future	1265	1	1	1	680.00
02/09/2025	2040 On 05-February-26	10.75	Put	Bond Future	2392	2	2	2	680.00
02/09/2025	2040 On 05-February-26	10.35	Put	Bond Future	4054	4	4	4	0.00
02/09/2025	2040 On 05-February-26	13.23	Put	Bond Future	11	0	0	0	475.00
02/09/2025	2040 On 05-February-26	11.82	Put	Bond Future	349	0	0	0	0.00
02/09/2025	2040 On 05-February-26	11.49	Put	Bond Future	680	1	1	1	0.00
02/09/2025	2040 On 07-May-26			Bond Future	10.87	89.6374	89.2931	89.6374	0.00
02/09/2025	2040 On 07-May-26	11.67	Call	Bond Future	5970	6	6	6	0.00
02/09/2025	2040 On 07-May-26	12.22	Call	Bond Future	8500	9	8	9	0.00
02/09/2025	2040 On 07-May-26	11.72	Call	Bond Future	6188	6	6	6	0.00
02/09/2025	2040 On 07-May-26	10.70	Call	Bond Future	2576	3	3	3	1,460.00
02/09/2025	2040 On 07-May-26	12.03	Call	Bond Future	7595	8	8	8	0.00
02/09/2025	2040 On 07-May-26	12.53	Call	Bond Future	10000	10	10	10	0.00
02/09/2025	2040 On 07-May-26	11.12	Call	Bond Future	3822	4	4	4	820.00
02/09/2025	2040 On 07-May-26	12.53	Put	Bond Future	328	0	0	0	820.00
02/09/2025	2040 On 07-May-26	12.03	Put	Bond Future	664	1	1	1	820.00
02/09/2025	2040 On 07-May-26	11.12	Put	Bond Future	2264	2	2	2	0.00
02/09/2025	2040 On 07-May-26	11.72	Put	Bond Future	1030	1	1	1	1,460.00
02/09/2025	2040 On 07-May-26	10.70	Put	Bond Future	3679	4	4	4	0.00
02/09/2025	2040 On 07-May-26	12.22	Put	Bond Future	510	0	1	0	1,460.00
02/09/2025	2040 On 07-May-26	11.67	Put	Bond Future	1103	1	1	1	0.00
02/09/2025	2040 On 06-August-26			Bond Future	11.00	86.7656	86.4151	86.7656	0.00
02/09/2025	2040 On 06-August-26	12.19	Call	Bond Future	8061	8	8	8	0.00
02/09/2025	2040 On 06-August-26	12.19	Put	Bond Future	1080	1	1	1	0.00
02/09/2025	2040 On 05-November-26			Bond Future	11.13	88.2704	87.9142	88.2704	0.00
02/09/2025	2040 On 05-November-26	11.06	Call	Bond Future	3872	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
02/09/2025	2040 On 05-November-26	11.06	Put	Bond Future	4284	4	4	4	0.00
02/09/2025	2044 On 06-November-25			Bond Future	10.94	85.7143	85.3042	85.7143	129,981.00
02/09/2025	2044 On 06-November-25	11.88	Call	Bond Future	6092	6	6	6	0.00
02/09/2025	2044 On 06-November-25	12.25	Call	Bond Future	8200	9	8	9	0.00
02/09/2025	2044 On 06-November-25	12.00	Call	Bond Future	6776	7	7	7	0.00
02/09/2025	2044 On 06-November-25	12.20	Call	Bond Future	7917	8	8	8	0.00
02/09/2025	2044 On 06-November-25	11.25	Call	Bond Future	2773	3	3	3	11,000.00
02/09/2025	2044 On 06-November-25	11.75	Call	Bond Future	5358	6	5	6	0.00
02/09/2025	2044 On 06-November-25	11.75	Put	Bond Future	129	0	0	0	11,000.00
02/09/2025	2044 On 06-November-25	11.25	Put	Bond Future	691	1	1	1	0.00
02/09/2025	2044 On 06-November-25	12.20	Put	Bond Future	20	0	0	0	5,600.00
02/09/2025	2044 On 06-November-25	12.00	Put	Bond Future	46	0	0	0	5,800.00
02/09/2025	2044 On 06-November-25	12.25	Put	Bond Future	16	0	0	0	5,800.00
02/09/2025	2044 On 06-November-25	11.88	Put	Bond Future	77	0	0	0	0.00
02/09/2025	2044 On 05-February-26			Bond Future	11.04	82.9050	82.4874	82.9050	16.00
02/09/2025	2044 On 05-February-26	11.56	Call	Bond Future	4384	5	4	5	0.00
02/09/2025	2044 On 05-February-26	11.45	Call	Bond Future	3916	4	4	4	0.00
02/09/2025	2044 On 05-February-26	11.50	Call	Bond Future	4125	4	4	4	0.00
02/09/2025	2044 On 05-February-26	11.25	Call	Bond Future	3136	3	3	3	0.00
02/09/2025	2044 On 05-February-26	10.90	Call	Bond Future	2021	2	2	2	9,000.00
02/09/2025	2044 On 05-February-26	10.07	Call	Bond Future	586	1	1	1	9,000.00
02/09/2025	2044 On 05-February-26	10.07	Put	Bond Future	7469	7	7	7	0.00
02/09/2025	2044 On 05-February-26	11.25	Put	Bond Future	1770	2	2	2	4,500.00
02/09/2025	2044 On 05-February-26	10.90	Put	Bond Future	2972	3	3	3	0.00
02/09/2025	2044 On 05-February-26	11.50	Put	Bond Future	1165	1	1	1	4,500.00
02/09/2025	2044 On 05-February-26	11.45	Put	Bond Future	1271	1	1	1	9,000.00
02/09/2025	2044 On 05-February-26	11.56	Put	Bond Future	1050	1	1	1	0.00
02/09/2025	2044 On 07-May-26			Bond Future	11.16	84.4223	83.9971	84.4223	0.00
02/09/2025	2044 On 07-May-26	11.80	Call	Bond Future	5450	6	5	6	0.00
02/09/2025	2044 On 07-May-26	11.80	Put	Bond Future	1405	1	1	1	0.00
02/09/2025	2044 On 06-August-26			Bond Future	11.28	81.5802	81.1475	81.5802	0.00
02/09/2025	2044 On 06-August-26	12.42	Call	Bond Future	8011	8	8	8	0.00
02/09/2025	2044 On 06-August-26	12.42	Put	Bond Future	1193	1	1	1	0.00
02/09/2025	2044 On 05-November-26			Bond Future	11.41	82.9950	82.5550	82.9950	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	2044 On 05-November-26	11.34	Call	Bond Future	3996	4	4	4	0.00
02/09/2025	2044 On 05-November-26	11.34	Put	Bond Future	4414	4	4	4	0.00
02/09/2025	2046 On 06-November-25			Bond Future	120.97	120.9661	120.9706	120.9661	19,630.00
02/09/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
02/09/2025	2046 On 06-November-25	125.41	Put	Bond Future	4439	4	4	4	0.00
02/09/2025	2046 On 05-February-26			Bond Future	123.22	123.2175	123.2222	123.2175	0.00
02/09/2025	2046 On 05-February-26	121.65	Call	Bond Future	1572	2	2	2	0.00
02/09/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
02/09/2025	2046 On 07-May-26			Bond Future	123.20	123.1938	123.1987	123.1938	0.00
02/09/2025	2046 On 07-May-26	124.95	Call	Bond Future	0	0	0	0	0.00
02/09/2025	2046 On 07-May-26	124.95	Put	Bond Future	1751	2	2	2	0.00
02/09/2025	2046 On 06-August-26			Bond Future	125.48	125.4754	125.4810	125.4754	0.00
02/09/2025	2046 On 06-August-26	122.38	Call	Bond Future	3101	3	3	3	0.00
02/09/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
02/09/2025	2046 On 05-November-26			Bond Future	125.35	125.3402	125.3468	125.3402	0.00
02/09/2025	2046 On 05-November-26	125.48	Call	Bond Future	0	0	0	0	0.00
02/09/2025	2046 On 05-November-26	125.48	Put	Bond Future	133	0	0	0	0.00
02/09/2025	2050 On 06-November-25			Bond Future	122.11	121.8013	122.1053	121.8013	17,837.00
02/09/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
02/09/2025	2050 On 06-November-25	124.42	Put	Bond Future	2315	3	2	3	0.00
02/09/2025	2050 On 05-February-26			Bond Future	121.95	121.6412	121.9507	121.6412	0.00
02/09/2025	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
02/09/2025	2050 On 05-February-26	122.82	Put	Bond Future	869	1	1	1	0.00
02/09/2025	2050 On 07-May-26			Bond Future	124.21	123.8968	124.2122	123.8968	0.00
02/09/2025	2050 On 07-May-26	124.07	Call	Bond Future	142	0	0	0	0.00
02/09/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
02/09/2025	2050 On 06-August-26			Bond Future	124.04	123.7227	124.0448	123.7227	0.00
02/09/2025	2050 On 06-August-26	123.27	Call	Bond Future	775	0	1	0	0.00
02/09/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
02/09/2025	2050 On 05-November-26			Bond Future	126.23	125.9016	126.2299	125.9016	0.00
02/09/2025	2050 On 05-November-26	123.84	Call	Bond Future	2390	2	2	2	0.00
02/09/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
02/09/2025	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
02/09/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	AL37 On 06-November-25			Index Future	1193.77	1195.8540	1193.7710	1195.8540	0.00
02/09/2025	AL37 On 05-February-26			Index Future	1215.70	1217.8230	1215.7010	1217.8230	0.00
02/09/2025	AL37 On 07-May-26			Index Future	1237.97	1240.1300	1237.9710	1240.1300	0.00
02/09/2025	AL37 On 06-August-26			Index Future	1260.40	1262.5930	1260.3980	1262.5930	0.00
02/09/2025	AL37 On 05-November-26			Index Future	1282.62	1284.8470	1282.6170	1284.8470	0.00
02/09/2025	AL7T On 06-November-25			Index Future	1453.56	1457.7940	1453.5590	1457.7940	0.00
02/09/2025	AL7T On 05-February-26			Index Future	1480.26	1484.5750	1480.2620	1484.5750	0.00
02/09/2025	AL7T On 07-May-26			Index Future	1507.38	1511.7670	1507.3780	1511.7670	0.00
02/09/2025	AL7T On 06-August-26			Index Future	1534.69	1539.1520	1534.6860	1539.1520	0.00
02/09/2025	AL7T On 05-November-26			Index Future	1561.74	1566.2800	1561.7410	1566.2800	0.00
02/09/2025	ALBI On 06-November-25			Index Future	1231.79	1235.2940	1231.7850	1235.2940	76.00
02/09/2025	ALBI On 05-February-26			Index Future	1254.41	1257.9870	1254.4140	1257.9870	0.00
02/09/2025	ALBI On 07-May-26			Index Future	1277.39	1281.0290	1277.3930	1281.0290	0.00
02/09/2025	ALBI On 06-August-26			Index Future	1300.54	1304.2340	1300.5350	1304.2340	0.00
02/09/2025	ALBI On 05-November-26			Index Future	1323.46	1327.2220	1323.4610	1327.2220	0.00
02/09/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/09/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	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
02/09/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
02/09/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/09/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	ES33 On 06-November-25			Bond Future	10.32	86.5064	86.2686	86.5064	0.00
02/09/2025	ES33 On 06-November-25	12.01	Call	Bond Future	7618	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
02/09/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
02/09/2025	ES33 On 05-February-26			Bond Future	10.44	88.1166	87.8743	88.1166	0.00
02/09/2025	ES33 On 05-February-26	11.49	Call	Bond Future	4679	5	5	5	0.00
02/09/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
02/09/2025	ES33 On 07-May-26			Bond Future	10.58	85.9558	85.7093	85.9558	0.00
02/09/2025	ES33 On 07-May-26	11.69	Call	Bond Future	4829	5	5	5	0.00
02/09/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
02/09/2025	ES33 On 06-August-26			Bond Future	10.73	87.5469	87.2961	87.5469	0.00
02/09/2025	ES33 On 06-August-26	12.02	Call	Bond Future	5427	6	5	6	0.00
02/09/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
02/09/2025	ES33 On 05-November-26			Bond Future	10.90	85.2949	85.0401	85.2949	0.00
02/09/2025	ES33 On 05-November-26	10.83	Call	Bond Future	0	0	0	0	0.00
02/09/2025	ES33 On 05-November-26	10.83	Put	Bond Future	288	0	0	0	0.00
02/09/2025	ES42 On 06-November-25			Bond Future	11.21	80.6057	80.2263	80.6057	0.00
02/09/2025	ES42 On 06-November-25	12.39	Call	Bond Future	6892	7	7	7	0.00
02/09/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
02/09/2025	ES42 On 05-February-26			Bond Future	11.33	82.1060	81.7195	82.1060	0.00
02/09/2025	ES42 On 05-February-26	11.85	Call	Bond Future	3120	4	3	4	0.00
02/09/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
02/09/2025	ES42 On 07-May-26			Bond Future	11.45	79.3635	78.9700	79.3635	0.00
02/09/2025	ES42 On 07-May-26	12.20	Call	Bond Future	4329	5	4	5	0.00
02/09/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
02/09/2025	ES42 On 06-August-26			Bond Future	11.58	80.8313	80.4307	80.8313	0.00
02/09/2025	ES42 On 06-August-26	12.65	Call	Bond Future	5956	6	6	6	0.00
02/09/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
02/09/2025	ES42 On 05-November-26			Bond Future	11.73	77.9889	77.5815	77.9889	0.00
02/09/2025	ES42 On 05-November-26	11.66	Call	Bond Future	0	0	0	0	0.00
02/09/2025	ES42 On 05-November-26	11.66	Put	Bond Future	383	0	0	0	0.00
02/09/2025	GOVI On 06-November-25			GOVI	1211.81	1215.1310	1211.8050	1215.1310	604.00
02/09/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	998050	103	100	103	0.00
02/09/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
02/09/2025	GOVI On 05-February-26			GOVI	1234.07	1237.4540	1234.0670	1237.4540	0.00
02/09/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	840670	87	84	87	0.00
02/09/2025	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
02/09/2025	GOVI On 07-May-26			GOVI	1256.67	1260.1200	1256.6730	1260.1200	42.00
02/09/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	796730	83	80	83	0.00
02/09/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
02/09/2025	GOVI On 06-August-26			GOVI	1279.44	1282.9460	1279.4390	1282.9460	0.00
02/09/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	904390	94	90	94	0.00
02/09/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
02/09/2025	GOVI On 05-November-26			GOVI	1301.99	1305.5590	1301.9940	1305.5590	0.00
02/09/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	249940	29	25	29	0.00
02/09/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
02/09/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/09/2025	IGOV On 06-November-25			Index Future	391.75	391.6780	391.7450	391.6780	754.00
02/09/2025	IGOV On 05-February-26			Index Future	399.04	398.9680	399.0370	398.9680	0.00
02/09/2025	IGOV On 07-May-26			Index Future	406.44	406.3700	406.4400	406.3700	0.00
02/09/2025	IGOV On 06-August-26			Index Future	413.90	413.8220	413.8950	413.8220	0.00
02/09/2025	IGOV On 05-November-26			Index Future	421.28	421.2060	421.2810	421.2060	0.00
02/09/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/09/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/09/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/09/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/09/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/09/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/09/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/09/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/09/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/09/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/09/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/09/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/09/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/09/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
02/09/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/09/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/09/2025	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
02/09/2025	R033 On 06-November-25			Bond Future	9.10	106.1782	105.8718	106.1782	28,586.00
02/09/2025	R033 On 06-November-25	10.33	Call	Bond Future	6422	7	6	7	0.00
02/09/2025	R033 On 06-November-25	10.33	Put	Bond Future	6	0	0	0	0.00
02/09/2025	R033 On 05-February-26			Bond Future	9.19	108.1287	107.8167	108.1287	0.00
02/09/2025	R033 On 05-February-26	10.49	Call	Bond Future	6691	7	7	7	0.00
02/09/2025	R033 On 05-February-26	10.49	Put	Bond Future	84	0	0	0	0.00
02/09/2025	R033 On 07-May-26			Bond Future	9.28	105.0648	104.7472	105.0648	0.00
02/09/2025	R033 On 07-May-26	10.38	Call	Bond Future	5777	6	6	6	0.00
02/09/2025	R033 On 07-May-26	10.38	Put	Bond Future	318	0	0	0	0.00
02/09/2025	R033 On 06-August-26			Bond Future	9.38	106.9852	106.6622	106.9852	0.00
02/09/2025	R033 On 06-August-26	10.25	Call	Bond Future	4981	5	5	5	0.00
02/09/2025	R033 On 06-August-26	10.25	Put	Bond Future	773	1	1	1	0.00
02/09/2025	R033 On 05-November-26			Bond Future	9.50	103.8034	103.4751	103.8034	0.00
02/09/2025	R033 On 05-November-26	9.33	Call	Bond Future	1945	2	2	2	0.00
02/09/2025	R033 On 05-November-26	9.33	Put	Bond Future	2747	3	3	3	0.00
02/09/2025	R035 On 06-November-25			Bond Future	9.69	97.0888	96.8233	97.0888	119,856.00
02/09/2025	R035 On 06-November-25	11.20	Call	Bond Future	8316	9	8	9	0.00
02/09/2025	R035 On 06-November-25	11.95	Call	Bond Future	12079	12	12	12	0.00
02/09/2025	R035 On 06-November-25	10.41	Call	Bond Future	4230	4	4	4	2,000.00
02/09/2025	R035 On 06-November-25	10.44	Call	Bond Future	4380	5	4	5	2,000.00
02/09/2025	R035 On 06-November-25	10.94	Call	Bond Future	6966	7	7	7	2,000.00
02/09/2025	R035 On 06-November-25	11.99	Call	Bond Future	12273	13	12	13	0.00
02/09/2025	R035 On 06-November-25	10.95	Call	Bond Future	7018	7	7	7	250.00
02/09/2025	R035 On 06-November-25	11.45	Call	Bond Future	9594	10	10	10	0.00
02/09/2025	R035 On 06-November-25	9.91	Call	Bond Future	2024	2	2	2	2,000.00
02/09/2025	R035 On 06-November-25	10.08	Call	Bond Future	2695	3	3	3	300.00
02/09/2025	R035 On 06-November-25	10.58	Call	Bond Future	5091	5	5	5	300.00
02/09/2025	R035 On 06-November-25	11.67	Call	Bond Future	10699	11	11	11	0.00
02/09/2025	R035 On 06-November-25	10.30	Call	Bond Future	3693	4	4	4	0.00
02/09/2025	R035 On 06-November-25	11.00	Call	Bond Future	7279	8	7	8	0.00
02/09/2025	R035 On 06-November-25	11.43	Call	Bond Future	9492	10	9	10	0.00
02/09/2025	R035 On 06-November-25	10.68	Call	Bond Future	5608	6	6	6	0.00
02/09/2025	R035 On 06-November-25	10.50	Call	Bond Future	4683	5	5	5	0.00
02/09/2025	R035 On 06-November-25	10.15	Call	Bond Future	2999	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	R035 On 06-November-25	9.77	Call	Bond Future	1550	2	2	2	250.00
02/09/2025	R035 On 06-November-25	11.00	Put	Bond Future	9	0	0	0	0.00
02/09/2025	R035 On 06-November-25	10.15	Put	Bond Future	355	0	0	0	250.00
02/09/2025	R035 On 06-November-25	9.77	Put	Bond Future	1079	1	1	1	0.00
02/09/2025	R035 On 06-November-25	10.50	Put	Bond Future	96	0	0	0	250.00
02/09/2025	R035 On 06-November-25	10.68	Put	Bond Future	43	0	0	0	8,500.00
02/09/2025	R035 On 06-November-25	11.43	Put	Bond Future	1	0	0	0	2,000.00
02/09/2025	R035 On 06-November-25	10.30	Put	Bond Future	209	0	0	0	50.00
02/09/2025	R035 On 06-November-25	11.67	Put	Bond Future	0	0	0	0	300.00
02/09/2025	R035 On 06-November-25	10.58	Put	Bond Future	68	0	0	0	0.00
02/09/2025	R035 On 06-November-25	10.08	Put	Bond Future	446	0	0	0	0.00
02/09/2025	R035 On 06-November-25	10.41	Put	Bond Future	137	0	0	0	0.00
02/09/2025	R035 On 06-November-25	9.91	Put	Bond Future	744	1	1	1	0.00
02/09/2025	R035 On 06-November-25	11.45	Put	Bond Future	1	0	0	0	250.00
02/09/2025	R035 On 06-November-25	10.95	Put	Bond Future	12	0	0	0	0.00
02/09/2025	R035 On 06-November-25	11.99	Put	Bond Future	0	0	0	0	2,000.00
02/09/2025	R035 On 06-November-25	10.94	Put	Bond Future	13	0	0	0	0.00
02/09/2025	R035 On 06-November-25	10.44	Put	Bond Future	122	0	0	0	0.00
02/09/2025	R035 On 06-November-25	11.95	Put	Bond Future	0	0	0	0	250.00
02/09/2025	R035 On 06-November-25	11.20	Put	Bond Future	3	0	0	0	0.00
02/09/2025	R035 On 05-February-26			Bond Future	9.79	98.8723	98.6020	98.8723	0.00
02/09/2025	R035 On 05-February-26	10.79	Call	Bond Future	5811	6	6	6	0.00
02/09/2025	R035 On 05-February-26	10.44	Call	Bond Future	4279	4	4	4	2,000.00
02/09/2025	R035 On 05-February-26	10.94	Call	Bond Future	6510	7	7	7	2,000.00
02/09/2025	R035 On 05-February-26	12.44	Call	Bond Future	13664	14	14	14	0.00
02/09/2025	R035 On 05-February-26	10.17	Call	Bond Future	3230	3	3	3	250.00
02/09/2025	R035 On 05-February-26	10.67	Call	Bond Future	5268	6	5	6	0.00
02/09/2025	R035 On 05-February-26	11.17	Call	Bond Future	7606	8	8	8	0.00
02/09/2025	R035 On 05-February-26	11.00	Call	Bond Future	6794	7	7	7	0.00
02/09/2025	R035 On 05-February-26	11.00	Put	Bond Future	189	0	0	0	0.00
02/09/2025	R035 On 05-February-26	11.17	Put	Bond Future	126	0	0	0	250.00
02/09/2025	R035 On 05-February-26	10.67	Put	Bond Future	395	0	0	0	250.00
02/09/2025	R035 On 05-February-26	10.17	Put	Bond Future	1070	1	1	1	0.00
02/09/2025	R035 On 05-February-26	12.44	Put	Bond Future	3	0	0	0	2,000.00
02/09/2025	R035 On 05-February-26	10.94	Put	Bond Future	217	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	R035 On 05-February-26	10.44	Put	Bond Future	641	1	1	1	0.00
02/09/2025	R035 On 05-February-26	10.79	Put	Bond Future	303	0	0	0	0.00
02/09/2025	R035 On 07-May-26			Bond Future	9.88	96.1794	95.9043	96.1794	0.00
02/09/2025	R035 On 07-May-26	10.86	Call	Bond Future	5924	6	6	6	0.00
02/09/2025	R035 On 07-May-26	10.66	Call	Bond Future	5115	5	5	5	0.00
02/09/2025	R035 On 07-May-26	10.16	Call	Bond Future	3336	4	3	4	0.00
02/09/2025	R035 On 07-May-26	9.66	Call	Bond Future	2015	2	2	2	200.00
02/09/2025	R035 On 07-May-26	10.71	Call	Bond Future	5311	6	5	6	0.00
02/09/2025	R035 On 07-May-26	10.21	Call	Bond Future	3495	4	3	4	0.00
02/09/2025	R035 On 07-May-26	9.71	Call	Bond Future	2125	2	2	2	350.00
02/09/2025	R035 On 07-May-26	9.64	Call	Bond Future	1972	2	2	2	250.00
02/09/2025	R035 On 07-May-26	10.14	Call	Bond Future	3274	3	3	3	0.00
02/09/2025	R035 On 07-May-26	10.64	Call	Bond Future	5037	5	5	5	0.00
02/09/2025	R035 On 07-May-26	10.64	Put	Bond Future	938	1	1	1	250.00
02/09/2025	R035 On 07-May-26	10.14	Put	Bond Future	1853	2	2	2	250.00
02/09/2025	R035 On 07-May-26	9.64	Put	Bond Future	3333	3	3	3	0.00
02/09/2025	R035 On 07-May-26	10.21	Put	Bond Future	1692	2	2	2	350.00
02/09/2025	R035 On 07-May-26	9.71	Put	Bond Future	3089	3	3	3	0.00
02/09/2025	R035 On 07-May-26	10.71	Put	Bond Future	846	1	1	1	350.00
02/09/2025	R035 On 07-May-26	10.16	Put	Bond Future	1806	2	2	2	200.00
02/09/2025	R035 On 07-May-26	9.66	Put	Bond Future	3262	3	3	3	0.00
02/09/2025	R035 On 07-May-26	10.66	Put	Bond Future	911	1	1	1	200.00
02/09/2025	R035 On 07-May-26	10.86	Put	Bond Future	680	1	1	1	0.00
02/09/2025	R035 On 06-August-26			Bond Future	9.99	97.9381	97.6581	97.9381	0.00
02/09/2025	R035 On 06-August-26	11.06	Call	Bond Future	6495	7	6	7	0.00
02/09/2025	R035 On 06-August-26	11.06	Put	Bond Future	918	1	1	1	0.00
02/09/2025	R035 On 05-November-26			Bond Future	10.12	95.1397	94.8552	95.1397	0.00
02/09/2025	R035 On 05-November-26	10.03	Call	Bond Future	3108	3	3	3	0.00
02/09/2025	R035 On 05-November-26	10.03	Put	Bond Future	3562	3	4	3	0.00
02/09/2025	R038 On 06-November-25			Bond Future	10.30	105.5125	105.1910	105.5125	6,667.00
02/09/2025	R038 On 06-November-25	11.24	Call	Bond Future	6433	7	6	7	0.00
02/09/2025	R038 On 06-November-25	12.33	Call	Bond Future	13084	13	13	13	0.00
02/09/2025	R038 On 06-November-25	10.98	Call	Bond Future	4848	5	5	5	1,770.00
02/09/2025	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
02/09/2025	R038 On 06-November-25	10.98	Put	Bond Future	185	0	0	0	0.00
02/09/2025	R038 On 06-November-25	11.24	Put	Bond Future	62	0	0	0	0.00
02/09/2025	R038 On 05-February-26			Bond Future	10.41	107.4507	107.1234	107.4507	0.00
02/09/2025	R038 On 05-February-26	11.44	Call	Bond Future	7194	7	7	7	0.00
02/09/2025	R038 On 05-February-26	11.44	Put	Bond Future	356	0	0	0	0.00
02/09/2025	R038 On 07-May-26			Bond Future	10.52	103.9330	103.5999	103.9330	0.00
02/09/2025	R038 On 07-May-26	11.40	Call	Bond Future	6675	7	7	7	0.00
02/09/2025	R038 On 07-May-26	11.40	Put	Bond Future	924	1	1	1	0.00
02/09/2025	R038 On 06-August-26			Bond Future	10.64	105.8325	105.4936	105.8325	0.00
02/09/2025	R038 On 06-August-26	11.77	Call	Bond Future	8335	9	8	9	0.00
02/09/2025	R038 On 06-August-26	11.77	Put	Bond Future	1199	1	1	1	0.00
02/09/2025	R038 On 05-November-26			Bond Future	10.78	102.1891	101.8446	102.1891	0.00
02/09/2025	R038 On 05-November-26	10.72	Call	Bond Future	3705	4	4	4	0.00
02/09/2025	R038 On 05-November-26	10.72	Put	Bond Future	4066	4	4	4	0.00
02/09/2025	R053 On 06-November-25			Bond Future	10.82	108.8396	108.3248	108.8396	28,967.00
02/09/2025	R053 On 06-November-25	11.76	Call	Bond Future	8207	9	8	9	0.00
02/09/2025	R053 On 06-November-25	11.76	Put	Bond Future	97	0	0	0	0.00
02/09/2025	R053 On 05-February-26			Bond Future	10.92	110.8390	110.3146	110.8390	0.00
02/09/2025	R053 On 05-February-26	11.49	Call	Bond Future	6263	7	6	7	0.00
02/09/2025	R053 On 05-February-26	11.49	Put	Bond Future	1282	1	1	1	0.00
02/09/2025	R053 On 07-May-26			Bond Future	11.02	107.0063	106.4725	107.0063	10,000.00
02/09/2025	R053 On 07-May-26	11.69	Call	Bond Future	7412	8	7	8	0.00
02/09/2025	R053 On 07-May-26	11.69	Put	Bond Future	1715	2	2	2	0.00
02/09/2025	R053 On 06-August-26			Bond Future	11.13	108.9618	108.4185	108.9618	0.00
02/09/2025	R053 On 06-August-26	12.28	Call	Bond Future	10980	11	11	11	0.00
02/09/2025	R053 On 06-August-26	12.28	Put	Bond Future	1672	2	2	2	0.00
02/09/2025	R053 On 05-November-26			Bond Future	11.25	104.9945	104.4421	104.9945	0.00
02/09/2025	R053 On 05-November-26	11.21	Call	Bond Future	5271	6	5	6	0.00
02/09/2025	R053 On 05-November-26	11.21	Put	Bond Future	5605	5	6	5	0.00
02/09/2025	R186 On 06-November-25			Bond Future	7.62	107.1191	107.0946	107.1191	91,744.00
02/09/2025	R186 On 06-November-25	8.13	Call	Bond Future	546	1	1	1	0.00
02/09/2025	R186 On 06-November-25	8.13	Put	Bond Future	2	0	0	0	0.00
02/09/2025	R186 On 05-February-26			Bond Future	7.68	103.7828	103.7579	103.7828	0.00
02/09/2025	R186 On 05-February-26	8.43	Call	Bond Future	637	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	R186 On 05-February-26	8.43	Put	Bond Future	11	0	0	0	0.00
02/09/2025	R186 On 07-May-26			Bond Future	7.80	105.6825	105.6573	105.6825	0.00
02/09/2025	R186 On 07-May-26	8.69	Call	Bond Future	550	1	1	1	0.00
02/09/2025	R186 On 07-May-26	8.69	Put	Bond Future	22	0	0	0	0.00
02/09/2025	R186 On 06-August-26			Bond Future	8.08	102.3096	102.2842	102.3096	0.00
02/09/2025	R186 On 06-August-26	8.57	Call	Bond Future	242	0	0	0	0.00
02/09/2025	R186 On 06-August-26	8.57	Put	Bond Future	67	0	0	0	0.00
02/09/2025	R186 On 05-November-26			Bond Future	10.18	104.0855	104.0600	104.0855	0.00
02/09/2025	R186 On 05-November-26	8.12	Call	Bond Future	16	0	0	0	0.00
02/09/2025	R186 On 05-November-26	8.12	Put	Bond Future	255	0	0	0	0.00
02/09/2025	R202 On 06-November-25			Bond Future	276.56	276.9387	276.5643	276.9387	1,033.00
02/09/2025	R202 On 06-November-25	275.64	Call	Bond Future	924	1	1	1	0.00
02/09/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
02/09/2025	R202 On 05-February-26			Bond Future	276.34	276.7241	276.3427	276.7241	0.00
02/09/2025	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
02/09/2025	R202 On 05-February-26	277.82	Put	Bond Future	1477	1	1	1	0.00
02/09/2025	R202 On 07-May-26			Bond Future	281.47	281.8557	281.4677	281.8557	0.00
02/09/2025	R202 On 07-May-26	277.55	Call	Bond Future	3918	4	4	4	0.00
02/09/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
02/09/2025	R202 On 06-August-26			Bond Future	281.22	281.6186	281.2248	281.6186	0.00
02/09/2025	R202 On 06-August-26	278.86	Call	Bond Future	2365	3	2	3	0.00
02/09/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
02/09/2025	R202 On 05-November-26			Bond Future	286.18	286.5797	286.1796	286.5797	0.00
02/09/2025	R202 On 05-November-26	280.46	Call	Bond Future	5720	6	6	6	0.00
02/09/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
02/09/2025	R209 On 06-November-25			Bond Future	9.96	77.2983	77.0284	77.2983	19,819.00
02/09/2025	R209 On 06-November-25	11.27	Call	Bond Future	6609	7	7	7	0.00
02/09/2025	R209 On 06-November-25	11.27	Put	Bond Future	10	0	0	0	0.00
02/09/2025	R209 On 05-February-26			Bond Future	10.05	78.7183	78.4434	78.7183	0.00
02/09/2025	R209 On 05-February-26	10.93	Call	Bond Future	4813	5	5	5	0.00
02/09/2025	R209 On 05-February-26	10.93	Put	Bond Future	382	0	0	0	0.00
02/09/2025	R209 On 07-May-26			Bond Future	10.15	77.0080	76.7282	77.0080	0.00
02/09/2025	R209 On 07-May-26	11.07	Call	Bond Future	5270	5	5	5	0.00
02/09/2025	R209 On 07-May-26	11.07	Put	Bond Future	712	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	R209 On 06-August-26			Bond Future	10.25	78.4158	78.1311	78.4158	0.00
02/09/2025	R209 On 06-August-26	11.39	Call	Bond Future	6343	7	6	7	0.00
02/09/2025	R209 On 06-August-26	11.39	Put	Bond Future	878	1	1	1	0.00
02/09/2025	R209 On 05-November-26			Bond Future	10.37	76.6284	76.3391	76.6284	0.00
02/09/2025	R209 On 05-November-26	10.32	Call	Bond Future	3011	3	3	3	0.00
02/09/2025	R209 On 05-November-26	10.32	Put	Bond Future	3259	3	3	3	0.00
02/09/2025	R210 On 06-November-25			Bond Future	252.65	252.6427	252.6469	252.6427	1,206.00
02/09/2025	R210 On 06-November-25	252.14	Call	Bond Future	507	1	1	1	0.00
02/09/2025	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
02/09/2025	R210 On 05-February-26			Bond Future	257.35	257.3450	257.3493	257.3450	0.00
02/09/2025	R210 On 05-February-26	253.10	Call	Bond Future	4249	4	4	4	0.00
02/09/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
02/09/2025	R210 On 07-May-26			Bond Future	258.62	258.6176	258.6225	258.6176	0.00
02/09/2025	R210 On 07-May-26	255.40	Call	Bond Future	3222	3	3	3	0.00
02/09/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
02/09/2025	R210 On 06-August-26			Bond Future	263.41	263.4084	263.4141	263.4084	0.00
02/09/2025	R210 On 06-August-26	259.84	Call	Bond Future	3574	4	4	4	0.00
02/09/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
02/09/2025	R210 On 05-November-26			Bond Future	264.50	264.4944	264.5021	264.4944	0.00
02/09/2025	R210 On 05-November-26	253.33	Call	Bond Future	11172	11	11	11	0.00
02/09/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
02/09/2025	R213 On 06-November-25			Bond Future	8.53	95.1411	94.9549	95.1411	84,626.00
02/09/2025	R213 On 06-November-25	10.05	Call	Bond Future	5886	6	6	6	0.00
02/09/2025	R213 On 06-November-25	10.05	Put	Bond Future	1	0	0	0	0.00
02/09/2025	R213 On 05-February-26			Bond Future	8.60	96.8888	96.6993	96.8888	23.00
02/09/2025	R213 On 05-February-26	9.89	Call	Bond Future	4897	5	5	5	0.00
02/09/2025	R213 On 05-February-26	9.89	Put	Bond Future	68	0	0	0	0.00
02/09/2025	R213 On 07-May-26			Bond Future	8.67	95.1111	94.9182	95.1111	0.00
02/09/2025	R213 On 07-May-26	9.80	Call	Bond Future	4315	4	4	4	0.00
02/09/2025	R213 On 07-May-26	9.80	Put	Bond Future	241	0	0	0	0.00
02/09/2025	R213 On 06-August-26			Bond Future	8.76	96.8506	96.6544	96.8506	0.00
02/09/2025	R213 On 06-August-26	9.69	Call	Bond Future	3744	4	4	4	0.00
02/09/2025	R213 On 06-August-26	9.69	Put	Bond Future	506	0	1	0	0.00
02/09/2025	R213 On 05-November-26			Bond Future	8.87	94.9850	94.7857	94.9850	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/09/2025	R213 On 05-November-26	8.75	Call	Bond Future	1715	2	2	2	0.00
02/09/2025	R213 On 05-November-26	8.75	Put	Bond Future	2119	2	2	2	0.00
02/09/2025	R214 On 06-November-25			Bond Future	10.62	70.8130	70.4649	70.8130	36,853.00
02/09/2025	R214 On 06-November-25	11.64	Call	Bond Future	5576	6	6	6	0.00
02/09/2025	R214 On 06-November-25	11.64	Put	Bond Future	43	0	0	0	0.00
02/09/2025	R214 On 05-February-26			Bond Future	10.71	72.1139	71.7594	72.1139	0.00
02/09/2025	R214 On 05-February-26	11.26	Call	Bond Future	3802	4	4	4	0.00
02/09/2025	R214 On 05-February-26	11.26	Put	Bond Future	818	1	1	1	0.00
02/09/2025	R214 On 07-May-26			Bond Future	10.81	70.1361	69.7753	70.1361	0.00
02/09/2025	R214 On 07-May-26	11.53	Call	Bond Future	4881	5	5	5	0.00
02/09/2025	R214 On 07-May-26	11.53	Put	Bond Future	1049	1	1	1	0.00
02/09/2025	R214 On 06-August-26			Bond Future	10.92	71.4186	71.0513	71.4186	0.00
02/09/2025	R214 On 06-August-26	11.97	Call	Bond Future	6463	7	6	7	0.00
02/09/2025	R214 On 06-August-26	11.97	Put	Bond Future	1038	1	1	1	0.00
02/09/2025	R214 On 05-November-26			Bond Future	11.04	69.3636	68.9902	69.3636	0.00
02/09/2025	R214 On 05-November-26	10.97	Call	Bond Future	3323	4	3	4	0.00
02/09/2025	R214 On 05-November-26	10.97	Put	Bond Future	3684	4	4	4	0.00
02/09/2025	R248 On 06-November-25			Bond Future	10.93	84.0876	83.6604	84.0876	219,198.00
02/09/2025	R248 On 06-November-25	11.74	Call	Bond Future	5549	6	6	6	0.00
02/09/2025	R248 On 06-November-25	11.74	Put	Bond Future	131	0	0	0	0.00
02/09/2025	R248 On 05-February-26			Bond Future	11.03	85.6323	85.1973	85.6323	0.00
02/09/2025	R248 On 05-February-26	11.46	Call	Bond Future	4148	4	4	4	0.00
02/09/2025	R248 On 05-February-26	11.46	Put	Bond Future	1258	1	1	1	0.00
02/09/2025	R248 On 07-May-26			Bond Future	11.13	82.7604	82.3175	82.7604	260.00
02/09/2025	R248 On 07-May-26	11.72	Call	Bond Future	5391	6	5	6	0.00
02/09/2025	R248 On 07-May-26	11.72	Put	Bond Future	1553	1	2	1	0.00
02/09/2025	R248 On 06-August-26			Bond Future	11.25	84.2735	83.8227	84.2735	0.00
02/09/2025	R248 On 06-August-26	12.37	Call	Bond Future	8212	9	8	9	0.00
02/09/2025	R248 On 06-August-26	12.37	Put	Bond Future	1238	1	1	1	0.00
02/09/2025	R248 On 05-November-26			Bond Future	11.37	81.3004	80.8421	81.3004	0.00
02/09/2025	R248 On 05-November-26	11.31	Call	Bond Future	4111	4	4	4	0.00
02/09/2025	R248 On 05-November-26	11.31	Put	Bond Future	4494	4	4	4	0.00
02/09/2025	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
02/09/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/09/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00