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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 01/12/2025 TO: 01/12/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	2029 On 05-February-26			Bond Future	145.00	144.9106	144.9995	144.9106	1,850.00
01/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4889	5	5	5	0.00
01/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2029 On 07-May-26			Bond Future	146.20	146.1070	146.1973	146.1070	2,542.00
01/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4377	4	4	4	0.00
01/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2029 On 06-August-26			Bond Future	148.88	148.7906	148.8828	148.7906	0.00
01/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4783	5	5	5	0.00
01/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2029 On 05-November-26			Bond Future	150.03	149.9348	150.0288	149.9348	0.00
01/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2469	2	2	2	0.00
01/12/2025	2029 On 05-November-26	147.56	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
01/12/2025	2029 On 04-February-27			Bond Future	152.64	152.5458	152.6419	152.5458	0.00
01/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2922	3	3	3	0.00
01/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2030 On 05-February-26			Bond Future	7.56	101.7248	101.6898	101.7248	163,149.00
01/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6312	6	6	6	0.00
01/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	1	0	0	0	0.00
01/12/2025	2030 On 07-May-26			Bond Future	7.59	103.5649	103.5292	103.5649	5,220.00
01/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5644	6	6	6	0.00
01/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1051	1	1	1	1,000.00
01/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1528	2	2	2	0.00
01/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	258	0	0	0	1,000.00
01/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	658	1	1	1	0.00
01/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	465	0	0	0	1,000.00
01/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1482	1	1	1	0.00
01/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	42	0	0	0	0.00
01/12/2025	2030 On 06-August-26			Bond Future	7.62	101.4329	101.3967	101.4329	14,618.00
01/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4817	5	5	5	0.00
01/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	339	0	0	0	1,000.00
01/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1089	1	1	1	1,000.00
01/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1840	2	2	2	0.00
01/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	521	1	1	1	1,000.00
01/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	817	1	1	1	0.00
01/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1585	2	2	2	0.00
01/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	124	0	0	0	0.00
01/12/2025	2030 On 05-November-26			Bond Future	7.66	103.1985	103.1620	103.1985	0.00
01/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2545	3	3	3	0.00
01/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	498	0	0	0	0.00
01/12/2025	2030 On 04-February-27			Bond Future	7.72	100.9634	100.9266	100.9634	0.00
01/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1317	1	1	1	0.00
01/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	1056	1	1	1	0.00
01/12/2025	2031 On 05-February-26			Bond Future	112.84	112.8435	112.8413	112.8435	1,015.00
01/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1147	1	1	1	0.00
01/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	66	0	0	0	0.00
01/12/2025	2031 On 07-May-26			Bond Future	114.91	114.9120	114.9097	114.9120	736.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1263	1	1	1	0.00
01/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	194	0	0	0	0.00
01/12/2025	2031 On 06-August-26			Bond Future	114.60	114.5984	114.5959	114.5984	680.00
01/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1167	1	1	1	0.00
01/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	382	0	0	0	0.00
01/12/2025	2031 On 05-November-26			Bond Future	116.62	116.6203	116.6181	116.6203	0.00
01/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5130	5	5	5	0.00
01/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
01/12/2025	2031 On 04-February-27			Bond Future	116.19	116.1921	116.1895	116.1921	0.00
01/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	860	1	1	1	0.00
01/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	851	1	1	1	0.00
01/12/2025	2032 On 05-February-26			Bond Future	8.05	103.9785	103.9312	103.9785	126,593.00
01/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9502	10	10	10	0.00
01/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	1	0	0	0	0.00
01/12/2025	2032 On 07-May-26			Bond Future	8.09	101.6999	101.6516	101.6999	37,710.00
01/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	8990	9	9	9	0.00
01/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	41	0	0	0	0.00
01/12/2025	2032 On 06-August-26			Bond Future	8.14	103.5432	103.4943	103.5432	0.00
01/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8507	9	9	9	0.00
01/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	130	0	0	0	0.00
01/12/2025	2032 On 05-November-26			Bond Future	8.20	101.1885	101.1390	101.1885	0.00
01/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	4646	5	5	5	0.00
01/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	617	1	1	1	0.00
01/12/2025	2032 On 04-February-27			Bond Future	8.27	102.9243	102.8743	102.9243	0.00
01/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2384	2	2	2	0.00
01/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1543	2	2	2	0.00
01/12/2025	2033 On 05-February-26			Bond Future	141.13	140.9510	141.1347	140.9510	2,698.00
01/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	8255	8	8	8	0.00
01/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2033 On 07-May-26			Bond Future	142.16	141.9724	142.1593	141.9724	11,412.00
01/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	6999	7	7	7	0.00
01/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2033 On 06-August-26			Bond Future	144.77	144.5801	144.7707	144.5801	0.00
01/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	10521	10	11	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2033 On 05-November-26			Bond Future	145.74	145.5467	145.7407	145.5467	0.00
01/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	8481	8	8	8	0.00
01/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2033 On 04-February-27			Bond Future	148.28	148.0813	148.2793	148.0813	0.00
01/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	5569	5	6	5	0.00
01/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2037 On 05-February-26			Bond Future	8.96	96.9812	97.0552	96.9812	119,318.00
01/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	13643	14	14	14	0.00
01/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	19234	19	19	19	0.00
01/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	11979	12	12	12	1,970.00
01/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	17155	17	17	17	0.00
01/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	14514	14	15	14	0.00
01/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	10558	10	11	10	0.00
01/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	21477	21	21	21	0.00
01/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	14729	15	15	15	1,030.00
01/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	4666	5	5	5	0.00
01/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	7339	7	7	7	0.00
01/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	46	0	0	0	11,500.00
01/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	160	0	0	0	11,500.00
01/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
01/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	1	0	0	0	0.00
01/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	1	0	0	0	0.00
01/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	10	0	0	0	0.00
01/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
01/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	5	0	0	0	0.00
01/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	2	0	0	0	0.00
01/12/2025	2037 On 07-May-26			Bond Future	9.02	98.7355	98.8108	98.7355	87,488.00
01/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	13781	14	14	14	0.00
01/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	19266	19	19	19	0.00
01/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	11821	12	12	12	142.00
01/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	1729	2	2	2	1,500.00
01/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	3924	4	4	4	1,500.00

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01/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	6945	7	7	7	0.00
01/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	387	0	0	0	1,500.00
01/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	889	1	1	1	0.00
01/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1873	2	2	2	0.00
01/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	3	0	0	0	142.00
01/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	114	0	0	0	0.00
01/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	52	0	0	0	0.00
01/12/2025	2037 On 06-August-26			Bond Future	9.09	96.2653	96.3421	96.2653	2,539.00
01/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	15250	15	15	15	0.00
01/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	13204	13	13	13	0.00
01/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10089	10	10	10	0.00
01/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	6537	6	7	6	2,541.00
01/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	362	0	0	0	2,541.00
01/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	748	1	1	1	0.00
01/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	195	0	0	0	2,541.00
01/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	95	0	0	0	0.00
01/12/2025	2037 On 05-November-26			Bond Future	9.16	97.9407	98.0190	97.9407	0.00
01/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	9413	9	9	9	0.00
01/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	10464	10	10	10	0.00
01/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	7479	7	7	7	0.00
01/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	3871	4	4	4	4,490.00
01/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	977	1	1	1	4,490.00
01/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1980	2	2	2	0.00
01/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	578	1	1	1	4,490.00
01/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	691	1	1	1	0.00
01/12/2025	2037 On 04-February-27			Bond Future	9.24	95.3644	95.4444	95.3644	0.00
01/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4096	4	4	4	0.00
01/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	2442	2	2	2	0.00
01/12/2025	2038 On 05-February-26			Bond Future	153.50	153.3457	153.5018	153.3457	2,762.00
01/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	10302	10	10	10	0.00
01/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2038 On 07-May-26			Bond Future	156.32	156.1566	156.3155	156.1566	440.00
01/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	11786	12	12	12	0.00
01/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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01/12/2025	2038 On 06-August-26			Bond Future	156.99	156.8240	156.9858	156.8240	0.00
01/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	12266	12	12	12	0.00
01/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2038 On 05-November-26			Bond Future	159.76	159.5919	159.7569	159.5919	0.00
01/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	13447	13	13	13	0.00
01/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2038 On 04-February-27			Bond Future	160.31	160.1391	160.3069	160.1391	0.00
01/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	6477	6	6	6	0.00
01/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2040 On 05-February-26			Bond Future	9.28	97.8887	98.0504	97.8887	78,663.00
01/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	14933	15	15	15	0.00
01/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	12862	13	13	13	0.00
01/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	7716	8	8	8	680.00
01/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10334	10	10	10	0.00
01/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	24444	24	24	24	0.00
01/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	16872	17	17	17	475.00
01/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	4074	4	4	4	14,000.00
01/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	6985	7	7	7	0.00
01/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	448	0	0	0	13,500.00
01/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	869	1	1	1	14,000.00
01/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1506	2	2	2	0.00
01/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	2249	2	2	2	0.00
01/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	68	0	0	0	14,000.00
01/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	248	0	0	0	13,500.00
01/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
01/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	1	0	0	0	0.00
01/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	16	0	0	0	8,180.00
01/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	6	0	0	0	680.00
01/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	50	0	0	0	0.00
01/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	3	0	0	0	0.00
01/12/2025	2040 On 07-May-26			Bond Future	9.35	99.6594	99.8239	99.6594	0.00
01/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	15458	15	15	15	0.00
01/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12230	12	12	12	0.00
01/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	18536	18	19	18	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
01/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	15743	16	16	16	0.00
01/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	9678	10	10	10	1,460.00
01/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20210	20	20	20	0.00
01/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	17488	17	17	17	0.00
01/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	26	0	0	0	0.00
01/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	141	0	0	0	0.00
01/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	7	0	0	0	0.00
01/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	54	0	0	0	1,460.00
01/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	250	0	0	0	0.00
01/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	16	0	0	0	1,460.00
01/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	60	0	0	0	0.00
01/12/2025	2040 On 06-August-26			Bond Future	9.42	96.9553	97.1230	96.9553	7,265.00
01/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	17779	18	18	18	0.00
01/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	90	0	0	0	0.00
01/12/2025	2040 On 05-November-26			Bond Future	9.49	98.6425	98.8133	98.6425	0.00
01/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11164	11	11	11	0.00
01/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12333	12	12	12	0.00
01/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	8987	9	9	9	0.00
01/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	4882	5	5	5	2,300.00
01/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	947	1	1	1	2,300.00
01/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1910	2	2	2	0.00
01/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	568	1	1	1	2,300.00
01/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	676	1	1	1	0.00
01/12/2025	2040 On 04-February-27			Bond Future	9.57	95.8276	96.0017	95.8276	0.00
01/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	4981	5	5	5	0.00
01/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2496	3	2	3	0.00
01/12/2025	2043 On 05-February-26			Bond Future	118.70	118.6996	118.6981	118.6996	0.00
01/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	9038	9	9	9	0.00
01/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2043 On 07-May-26			Bond Future	120.87	120.8755	120.8738	120.8755	0.00
01/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	9182	9	9	9	0.00
01/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	9	0	0	0	0.00
01/12/2025	2043 On 06-August-26			Bond Future	120.24	120.2400	120.2381	120.2400	0.00
01/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	9405	9	9	9	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
01/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	46	0	0	0	0.00
01/12/2025	2043 On 05-November-26			Bond Future	122.36	122.3611	122.3597	122.3611	0.00
01/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	9628	10	10	10	0.00
01/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	108	0	0	0	0.00
01/12/2025	2043 On 04-February-27			Bond Future	121.59	121.5951	121.5930	121.5951	0.00
01/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	5065	5	5	5	0.00
01/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	1102	1	1	1	0.00
01/12/2025	2044 On 05-February-26			Bond Future	9.50	93.7170	93.8475	93.7170	63,183.00
01/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	14701	15	15	15	0.00
01/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14327	14	14	14	0.00
01/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	14013	14	14	14	0.00
01/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	12739	13	13	13	0.00
01/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	10439	10	10	10	9,000.00
01/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	4761	5	5	5	9,000.00
01/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4292	4	4	4	0.00
01/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	345	0	0	0	0.00
01/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	284	0	0	0	0.00
01/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	13	0	0	0	4,500.00
01/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	8	0	0	0	9,000.00
01/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	7	0	0	0	4,500.00
01/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	31	0	0	0	0.00
01/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	6	0	0	0	0.00
01/12/2025	2044 On 07-May-26			Bond Future	9.56	95.4123	95.5450	95.4123	64,878.00
01/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	15676	16	16	16	0.00
01/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4412	4	4	4	0.00
01/12/2025	2044 On 07-May-26		Call	Bond Future	881.72	0.8674	0.8817	0.8674	0.00
01/12/2025	2044 On 07-May-26		Put	Bond Future	5336.73	5.4551	5.3367	5.4551	0.00
01/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	1000	1	1	1	15,000.00
01/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	83	0	0	0	0.00
01/12/2025	2044 On 06-August-26			Bond Future	9.63	92.7565	92.8918	92.7565	7,681.00
01/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	18662	19	19	19	0.00
01/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	100	0	0	0	0.00
01/12/2025	2044 On 05-November-26			Bond Future	9.70	94.3705	94.5085	94.3705	0.00
01/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12305	12	12	12	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
01/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	770	1	1	1	0.00
01/12/2025	2044 On 04-February-27			Bond Future	9.78	91.6074	91.7481	91.6074	0.00
01/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	5527	5	6	5	0.00
01/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2547	3	3	3	0.00
01/12/2025	2046 On 05-February-26			Bond Future	136.10	135.8998	136.0995	135.8998	12,410.00
01/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	14449	14	14	14	0.00
01/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2046 On 07-May-26			Bond Future	136.30	136.0969	136.3000	136.0969	5,789.00
01/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	11350	11	11	11	0.00
01/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2046 On 06-August-26			Bond Future	138.80	138.5965	138.8036	138.5965	0.00
01/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	16424	16	16	16	0.00
01/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2046 On 05-November-26			Bond Future	138.92	138.7131	138.9239	138.7131	0.00
01/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	13444	13	13	13	0.00
01/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2046 On 04-February-27			Bond Future	141.34	141.1274	141.3421	141.1274	0.00
01/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	10252	10	10	10	0.00
01/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2050 On 05-February-26			Bond Future	137.62	136.4569	137.6215	136.4569	11,798.00
01/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	14802	14	15	14	0.00
01/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2050 On 07-May-26			Bond Future	140.14	138.9582	140.1441	138.9582	4,988.00
01/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	16074	15	16	15	0.00
01/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2050 On 06-August-26			Bond Future	140.27	139.0591	140.2667	139.0591	0.00
01/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	16997	16	17	16	0.00
01/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2050 On 05-November-26			Bond Future	142.74	141.5133	142.7427	141.5133	0.00
01/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	18903	18	19	18	0.00
01/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
01/12/2025	2050 On 04-February-27			Bond Future	142.74	141.4904	142.7409	141.4904	0.00
01/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	10351	9	10	9	0.00
01/12/2025	2050 On 04-February-27	132.39	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
01/12/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	AL37 On 05-February-26			Index Future	1254.91	1255.4280	1254.9130	1255.4280	0.00
01/12/2025	AL37 On 07-May-26			Index Future	1277.61	1278.1350	1277.6090	1278.1350	0.00
01/12/2025	AL37 On 06-August-26			Index Future	1300.54	1301.0640	1300.5350	1301.0640	0.00
01/12/2025	AL37 On 05-November-26			Index Future	1323.48	1324.0040	1323.4750	1324.0040	0.00
01/12/2025	AL37 On 04-February-27			Index Future	1346.26	1346.7890	1346.2630	1346.7890	0.00
01/12/2025	AL7T On 05-February-26			Index Future	1602.48	1601.3880	1602.4810	1601.3880	0.00
01/12/2025	AL7T On 07-May-26			Index Future	1631.46	1630.3530	1631.4620	1630.3530	0.00
01/12/2025	AL7T On 06-August-26			Index Future	1660.74	1659.6000	1660.7370	1659.6000	0.00
01/12/2025	AL7T On 05-November-26			Index Future	1690.03	1688.8610	1690.0310	1688.8610	0.00
01/12/2025	AL7T On 04-February-27			Index Future	1719.13	1717.9260	1719.1310	1717.9260	0.00
01/12/2025	ALBI On 05-February-26			Index Future	1351.81	1351.0420	1351.8120	1351.0420	79.00
01/12/2025	ALBI On 07-May-26			Index Future	1376.26	1375.4790	1376.2600	1375.4790	0.00
01/12/2025	ALBI On 06-August-26			Index Future	1400.96	1400.1540	1400.9560	1400.1540	0.00
01/12/2025	ALBI On 05-November-26			Index Future	1425.67	1424.8410	1425.6680	1424.8410	0.00
01/12/2025	ALBI On 04-February-27			Index Future	1450.22	1449.3620	1450.2160	1449.3620	0.00
01/12/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	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
01/12/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
01/12/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
01/12/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	CI43 On 31-January-43			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
01/12/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	ES33 On 05-February-26			Bond Future	9.10	94.3277	94.4379	94.3277	0.00
01/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	11242	11	11	11	0.00
01/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
01/12/2025	ES33 On 07-May-26			Bond Future	9.17	92.2630	92.3752	92.2630	0.00
01/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	11495	11	11	11	0.00
01/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
01/12/2025	ES33 On 06-August-26			Bond Future	9.25	93.9571	94.0715	93.9571	0.00
01/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	12203	12	12	12	0.00
01/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
01/12/2025	ES33 On 05-November-26			Bond Future	9.35	91.8227	91.9393	91.8227	0.00
01/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	6611	6	7	6	0.00
01/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
01/12/2025	ES33 On 04-February-27			Bond Future	9.47	93.4181	93.5371	93.4181	0.00
01/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1041	1	1	1	0.00
01/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
01/12/2025	ES42 On 05-February-26			Bond Future	9.70	92.6847	92.7675	92.6847	0.00
01/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14168	14	14	14	0.00
01/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
01/12/2025	ES42 On 07-May-26			Bond Future	9.77	90.1191	90.2034	90.1191	0.00
01/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15562	15	16	15	0.00
01/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
01/12/2025	ES42 On 06-August-26			Bond Future	9.85	91.7734	91.8594	91.7734	0.00
01/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17385	17	17	17	0.00
01/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
01/12/2025	ES42 On 05-November-26			Bond Future	9.93	89.1287	89.2165	89.1287	0.00
01/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11252	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
01/12/2025	ES42 On 04-February-27			Bond Future	10.02	90.6754	90.7650	90.6754	0.00
01/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	1905	2	2	2	0.00
01/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
01/12/2025	GOVI On 05-February-26			GOVI	1327.00	1326.3000	1327.0010	1326.3000	608.00
01/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1770010	176	177	176	0.00
01/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
01/12/2025	GOVI On 07-May-26			GOVI	1351.00	1350.2900	1351.0010	1350.2900	42.00
01/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1740010	173	174	173	0.00
01/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
01/12/2025	GOVI On 06-August-26			GOVI	1375.24	1374.5130	1375.2430	1374.5130	0.00
01/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1862430	186	186	186	0.00
01/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
01/12/2025	GOVI On 05-November-26			GOVI	1399.50	1398.7470	1399.5010	1398.7470	0.00
01/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1225010	122	123	122	0.00
01/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
01/12/2025	GOVI On 04-February-27			GOVI	1423.60	1422.8190	1423.5990	1422.8190	0.00
01/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	545990	54	55	54	0.00
01/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
01/12/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/12/2025	I258 On 05-February-26			Bond Future	123.54	122.6141	123.5371	122.6141	0.00
01/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	11887	11	12	11	0.00
01/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
01/12/2025	I258 On 07-May-26			Bond Future	125.80	124.8617	125.8016	124.8617	0.00
01/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	12103	11	12	11	0.00
01/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	31	0	0	0	0.00
01/12/2025	I258 On 06-August-26			Bond Future	125.26	124.2995	125.2564	124.2995	0.00
01/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	12440	12	12	12	0.00
01/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	133	0	0	0	0.00
01/12/2025	I258 On 05-November-26			Bond Future	127.47	126.4924	127.4666	126.4924	0.00
01/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	12797	12	13	12	0.00
01/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	280	0	0	0	0.00
01/12/2025	I258 On 04-February-27			Bond Future	126.79	125.7983	126.7889	125.7983	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
01/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	9125	8	9	8	0.00
01/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	1236	1	1	1	0.00
01/12/2025	IGOV On 05-February-26			Index Future	425.38	424.5430	425.3830	424.5430	242.00
01/12/2025	IGOV On 07-May-26			Index Future	433.18	432.3250	433.1790	432.3250	8.00
01/12/2025	IGOV On 06-August-26			Index Future	441.05	440.1810	441.0540	440.1810	0.00
01/12/2025	IGOV On 05-November-26			Index Future	448.93	448.0420	448.9330	448.0420	0.00
01/12/2025	IGOV On 04-February-27			Index Future	456.76	455.8500	456.7610	455.8500	0.00
01/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
01/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
01/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
01/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
01/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
01/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
01/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
01/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
01/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
01/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
01/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
01/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
01/12/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
01/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
01/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
01/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
01/12/2025	R033 On 05-February-26			Bond Future	8.23	113.1108	113.0557	113.1108	14,930.00
01/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	11869	12	12	12	0.00
01/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	23	0	0	0	0.00
01/12/2025	R033 On 07-May-26			Bond Future	8.27	110.1141	110.0579	110.1141	0.00
01/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11008	11	11	11	0.00
01/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	238	0	0	0	0.00
01/12/2025	R033 On 06-August-26			Bond Future	8.32	112.1098	112.0527	112.1098	0.00
01/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10313	10	10	10	0.00
01/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	714	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
01/12/2025	R033 On 05-November-26			Bond Future	8.39	109.0220	108.9643	109.0220	0.00
01/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6321	6	6	6	0.00
01/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1633	2	2	2	0.00
01/12/2025	R033 On 04-February-27			Bond Future	8.47	110.8915	110.8331	110.8915	0.00
01/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	3871	4	4	4	0.00
01/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2969	3	3	3	0.00
01/12/2025	R035 On 05-February-26			Bond Future	8.53	106.1148	106.1514	106.1148	83,425.00
01/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13058	13	13	13	0.00
01/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11192	11	11	11	2,000.00
01/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	13843	14	14	14	2,000.00
01/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21210	21	21	21	0.00
01/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14154	14	14	14	0.00
01/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15029	15	15	15	0.00
01/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	12424	12	12	12	0.00
01/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	9719	10	10	10	250.00
01/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	4563	5	5	5	0.00
01/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2433	2	2	2	0.00
01/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1472	1	1	1	350.00
01/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	3955	4	4	4	0.00
01/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	6758	7	7	7	0.00
01/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	43	0	0	0	350.00
01/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	183	0	0	0	350.00
01/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	764	1	1	1	0.00
01/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	133	0	0	0	16,000.00
01/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	423	0	0	0	0.00
01/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	2	0	0	0	250.00
01/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	9	0	0	0	0.00
01/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
01/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
01/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	5	0	0	0	0.00
01/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	1	0	0	0	0.00
01/12/2025	R035 On 07-May-26			Bond Future	8.57	103.5324	103.5696	103.5324	37,434.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	12949	13	13	13	0.00
01/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	11927	12	12	12	0.00
01/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9316	9	9	9	0.00
01/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	6678	7	7	7	200.00
01/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12185	12	12	12	0.00
01/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	9579	10	10	10	0.00
01/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	6942	7	7	7	350.00
01/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	11824	12	12	12	0.00
01/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9211	9	9	9	0.00
01/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	6573	7	7	7	250.00
01/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	727	1	1	1	1,000.00
01/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2383	2	2	2	1,000.00
01/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4304	4	4	4	0.00
01/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	539	1	1	1	1,000.00
01/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	2500	3	3	3	0.00
01/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	1064	1	1	1	0.00
01/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	123	0	0	0	250.00
01/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	268	0	0	0	0.00
01/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	60	0	0	0	250.00
01/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	111	0	0	0	350.00
01/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	241	0	0	0	0.00
01/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	54	0	0	0	350.00
01/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	120	0	0	0	200.00
01/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	260	0	0	0	0.00
01/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	58	0	0	0	200.00
01/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	39	0	0	0	0.00
01/12/2025	R035 On 06-August-26			Bond Future	8.63	105.4092	105.4471	105.4092	56.00
01/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	13461	13	13	13	0.00
01/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9323	9	9	9	0.00
01/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	6839	7	7	7	0.00
01/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	8874	9	9	9	0.00
01/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6396	6	6	6	0.00
01/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	999	1	1	1	1,000.00
01/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2592	3	3	3	1,000.00
01/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5235	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	6789	7	7	7	0.00
01/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4394	4	4	4	0.00
01/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2287	2	2	2	350.00
01/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4440	4	4	4	250.00
01/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4030	4	4	4	200.00
01/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	964	1	1	1	350.00
01/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1791	2	2	2	0.00
01/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	535	1	1	1	350.00
01/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	776	1	1	1	1,000.00
01/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1619	2	2	2	0.00
01/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	3056	3	3	3	0.00
01/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	586	1	1	1	200.00
01/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	1062	1	1	1	0.00
01/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	328	0	0	0	200.00
01/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	529	1	1	1	250.00
01/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	952	1	1	1	0.00
01/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	296	0	0	0	250.00
01/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	95	0	0	0	0.00
01/12/2025	R035 On 05-November-26			Bond Future	8.69	102.7454	102.7844	102.7454	0.00
01/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8091	8	8	8	0.00
01/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7016	7	7	7	0.00
01/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	4757	5	5	5	0.00
01/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	2744	3	3	3	200.00
01/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1268	1	1	1	200.00
01/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	2113	2	2	2	0.00
01/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	773	1	1	1	200.00
01/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	615	1	1	1	0.00
01/12/2025	R035 On 04-February-27			Bond Future	8.77	104.5085	104.5485	104.5085	0.00
01/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3560	4	4	4	0.00
01/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	2157	2	2	2	0.00
01/12/2025	R038 On 05-February-26			Bond Future	9.05	117.1450	117.2326	117.1450	3,763.00
01/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	16948	17	17	17	0.00
01/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	1	0	0	0	0.00
01/12/2025	R038 On 07-May-26			Bond Future	9.11	113.7800	113.8691	113.7800	2,395.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	16070	16	16	16	0.00
01/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	50	0	0	0	0.00
01/12/2025	R038 On 06-August-26			Bond Future	9.18	115.8421	115.9330	115.8421	0.00
01/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	17691	18	18	18	0.00
01/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	115	0	0	0	0.00
01/12/2025	R038 On 05-November-26			Bond Future	9.25	112.3782	112.4709	112.3782	0.00
01/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	10931	11	11	11	0.00
01/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	666	1	1	1	0.00
01/12/2025	R038 On 04-February-27			Bond Future	9.34	114.3049	114.3996	114.3049	0.00
01/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	4721	5	5	5	0.00
01/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2847	3	3	3	0.00
01/12/2025	R053 On 05-February-26			Bond Future	9.33	126.6604	126.7275	126.6604	27,617.00
01/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	21399	21	21	21	0.00
01/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	5	0	0	0	0.00
01/12/2025	R053 On 07-May-26			Bond Future	9.38	123.0905	123.1588	123.0905	14,035.00
01/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	22479	22	22	22	0.00
01/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	95	0	0	0	0.00
01/12/2025	R053 On 06-August-26			Bond Future	9.44	125.3213	125.3910	125.3213	0.00
01/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	26408	26	26	26	0.00
01/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	128	0	0	0	0.00
01/12/2025	R053 On 05-November-26			Bond Future	9.50	121.6444	121.7156	121.6444	0.00
01/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	17826	18	18	18	0.00
01/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	886	1	1	1	0.00
01/12/2025	R053 On 04-February-27			Bond Future	9.57	123.7301	123.8029	123.7301	0.00
01/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	8030	8	8	8	0.00
01/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	3501	4	4	4	0.00
01/12/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
01/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	67	0	0	0	0.00
01/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	67	0	0	0	0.00
01/12/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
01/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	103	0	0	0	0.00
01/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	103	0	0	0	0.00
01/12/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
01/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	89	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
01/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	89	0	0	0	0.00
01/12/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
01/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	51	0	0	0	0.00
01/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	51	0	0	0	0.00
01/12/2025	R202 On 05-February-26			Bond Future	290.00	290.0075	290.0040	290.0075	565.00
01/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	12184	12	12	12	0.00
01/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R202 On 07-May-26			Bond Future	295.32	295.3234	295.3196	295.3234	460.00
01/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	17770	18	18	18	0.00
01/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R202 On 06-August-26			Bond Future	295.33	295.3291	295.3251	295.3291	0.00
01/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	16465	16	16	16	0.00
01/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R202 On 05-November-26			Bond Future	300.54	300.5420	300.5388	300.5420	0.00
01/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	20079	20	20	20	0.00
01/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R202 On 04-February-27			Bond Future	300.27	300.2745	300.2708	300.2745	0.00
01/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	5541	6	6	6	0.00
01/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R209 On 05-February-26			Bond Future	8.78	85.4124	85.5370	85.4124	36,980.00
01/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	11527	11	12	11	0.00
01/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	2	0	0	0	0.00
01/12/2025	R209 On 07-May-26			Bond Future	8.83	83.8063	83.9331	83.8063	6,358.00
01/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	11811	12	12	12	0.00
01/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	47	0	0	0	0.00
01/12/2025	R209 On 06-August-26			Bond Future	8.88	85.3253	85.4546	85.3253	2,732.00
01/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	12881	13	13	13	0.00
01/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	93	0	0	0	0.00
01/12/2025	R209 On 05-November-26			Bond Future	8.95	83.6615	83.7932	83.6615	0.00
01/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	7828	8	8	8	0.00
01/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	622	1	1	1	0.00
01/12/2025	R209 On 04-February-27			Bond Future	9.02	85.0971	85.2313	85.0971	0.00
01/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	3360	3	3	3	0.00
01/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1984	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/12/2025	R210 On 05-February-26			Bond Future	259.04	258.8137	259.0382	258.8137	289.00
01/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5938	6	6	6	0.00
01/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R210 On 07-May-26			Bond Future	260.31	260.0805	260.3087	260.0805	918.00
01/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4909	5	5	5	0.00
01/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R210 On 06-August-26			Bond Future	265.09	264.8573	265.0902	264.8573	0.00
01/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	5250	5	5	5	0.00
01/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R210 On 05-November-26			Bond Future	266.24	266.0011	266.2381	266.0011	0.00
01/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12908	13	13	13	0.00
01/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R210 On 04-February-27			Bond Future	270.87	270.6321	270.8740	270.6321	0.00
01/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4844	5	5	5	0.00
01/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R213 On 05-February-26			Bond Future	7.83	99.8145	99.7533	99.8145	16,588.00
01/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	7885	8	8	8	0.00
01/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	2	0	0	0	0.00
01/12/2025	R213 On 07-May-26			Bond Future	7.85	98.0692	98.0069	98.0692	64,746.00
01/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7201	7	7	7	0.00
01/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	39	0	0	0	0.00
01/12/2025	R213 On 06-August-26			Bond Future	7.89	99.8470	99.7837	99.8470	0.00
01/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6494	7	6	7	0.00
01/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	127	0	0	0	0.00
01/12/2025	R213 On 05-November-26			Bond Future	7.94	98.0373	97.9732	98.0373	0.00
01/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3363	3	3	3	0.00
01/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	579	1	1	1	0.00
01/12/2025	R213 On 04-February-27			Bond Future	8.02	99.7205	99.6556	99.7205	0.00
01/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1731	2	2	2	0.00
01/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1333	1	1	1	0.00
01/12/2025	R214 On 05-February-26			Bond Future	9.31	80.3595	80.4328	80.3595	10,264.00
01/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	11662	12	12	12	0.00
01/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	4	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
01/12/2025	R214 On 07-May-26			Bond Future	9.36	78.5160	78.5905	78.5160	31,017.00
01/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	12719	13	13	13	0.00
01/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	72	0	0	0	0.00
01/12/2025	R214 On 06-August-26			Bond Future	9.42	79.9392	80.0152	79.9392	0.00
01/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14503	14	15	14	0.00
01/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	114	0	0	0	0.00
01/12/2025	R214 On 05-November-26			Bond Future	9.49	78.0361	78.1136	78.0361	0.00
01/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9470	9	9	9	0.00
01/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	707	1	1	1	0.00
01/12/2025	R214 On 04-February-27			Bond Future	9.57	79.3753	79.4544	79.3753	0.00
01/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4294	4	4	4	0.00
01/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2231	2	2	2	0.00
01/12/2025	R248 On 05-February-26			Bond Future	9.48	97.1606	97.2556	97.1606	235,921.00
01/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	14956	15	15	15	0.00
01/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	4701	5	5	5	0.00
01/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8186	8	8	8	0.00
01/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1536	2	2	2	0.00
01/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2366	2	2	2	12,500.00
01/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	69	0	0	0	1,940.00
01/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1080	1	1	1	1,940.00
01/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	3997	4	4	4	0.00
01/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	436	0	0	0	1,940.00
01/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1753	2	2	2	0.00
01/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	5307	5	5	5	0.00
01/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	882	1	1	1	0.00
01/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	329	0	0	0	0.00
01/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	1336	1	1	1	0.00
01/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	89	0	0	0	0.00
01/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	8	0	0	0	0.00
01/12/2025	R248 On 07-May-26			Bond Future	9.53	94.4797	94.5764	94.4797	46,543.00
01/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	16189	16	16	16	0.00
01/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	93	0	0	0	0.00
01/12/2025	R248 On 06-August-26			Bond Future	9.59	96.1922	96.2909	96.1922	0.00
01/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	19552	19	20	19	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
01/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	110	0	0	0	0.00
01/12/2025	R248 On 05-November-26			Bond Future	9.66	93.4312	93.5317	93.4312	0.00
01/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13086	13	13	13	0.00
01/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	779	1	1	1	0.00
01/12/2025	R248 On 04-February-27			Bond Future	9.74	95.0341	95.1367	95.0341	0.00
01/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	5702	6	6	6	0.00
01/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2705	3	3	3	0.00
01/12/2025	R2R9 On 05-February-26			Bond Future	9.22	108.4645	108.5504	108.4645	0.00
01/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	95560	95	96	95	0.00
01/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R2R9 On 07-May-26			Bond Future	9.28	105.4477	105.5351	105.4477	0.00
01/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	94685	95	95	95	0.00
01/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R2R9 On 06-August-26			Bond Future	9.35	107.3588	107.4480	107.3588	0.00
01/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	94328	94	94	94	0.00
01/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R2R9 On 05-November-26			Bond Future	9.42	104.2512	104.3422	104.2512	0.00
01/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	93372	93	93	93	0.00
01/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R2R9 On 04-February-27			Bond Future	9.51	106.0386	106.1316	106.0386	0.00
01/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5016	5	5	5	0.00
01/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2337	2	2	2	0.00
01/12/2025	R4R2 On 05-February-26			Bond Future	9.38	109.6699	109.8087	109.6699	1,125.00
01/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	96533	96	97	96	0.00
01/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R4R2 On 07-May-26			Bond Future	9.44	106.5490	106.6901	106.5490	0.00
01/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	95601	95	96	95	0.00
01/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R4R2 On 06-August-26			Bond Future	9.51	108.4800	108.6239	108.4800	0.00
01/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95207	95	95	95	0.00
01/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
01/12/2025	R4R2 On 05-November-26			Bond Future	9.59	105.2659	105.4126	105.2659	0.00
01/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94190	94	94	94	0.00
01/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00

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01/12/2025	R4R2 On 04-February-27			Bond Future	9.67	107.0706	107.2202	107.0706	0.00
01/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	5957	6	6	6	0.00
01/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2345	2	2	2	0.00
01/12/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
01/12/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00