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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 02/12/2025 TO: 02/12/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	2029 On 05-February-26			Bond Future	145.23	144.9995	145.2255	144.9995	1,850.00
02/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	5115	5	5	5	0.00
02/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2029 On 07-May-26			Bond Future	146.43	146.1973	146.4273	146.1973	2,542.00
02/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4607	4	5	4	0.00
02/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2029 On 06-August-26			Bond Future	149.12	148.8828	149.1173	148.8828	0.00
02/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	5017	5	5	5	0.00
02/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2029 On 05-November-26			Bond Future	150.27	150.0288	150.2679	150.0288	0.00
02/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2708	2	3	2	0.00
02/12/2025	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
02/12/2025	2029 On 04-February-27			Bond Future	152.89	152.6419	152.8857	152.6419	0.00
02/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	3166	3	3	3	0.00
02/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2030 On 05-February-26			Bond Future	7.57	101.6898	101.6729	101.6898	164,146.00
02/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6295	6	6	6	0.00
02/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	1	0	0	0	0.00
02/12/2025	2030 On 07-May-26			Bond Future	7.59	103.5292	103.5119	103.5292	5,220.00
02/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5626	6	6	6	0.00
02/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1038	1	1	1	1,000.00
02/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1514	2	2	2	0.00
02/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	252	0	0	0	1,000.00
02/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	663	1	1	1	0.00
02/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	468	0	0	0	1,000.00
02/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1493	1	1	1	0.00
02/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	42	0	0	0	0.00
02/12/2025	2030 On 06-August-26			Bond Future	7.63	101.3967	101.3793	101.3967	15,618.00
02/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	4800	5	5	5	0.00
02/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	333	0	0	0	1,000.00
02/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1078	1	1	1	1,000.00
02/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1826	2	2	2	0.00
02/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	525	1	1	1	1,000.00
02/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	823	1	1	1	0.00
02/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1596	2	2	2	0.00
02/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	125	0	0	0	0.00
02/12/2025	2030 On 05-November-26			Bond Future	7.66	103.1620	103.1445	103.1620	0.00
02/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2531	3	3	3	0.00
02/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	501	0	1	0	0.00
02/12/2025	2030 On 04-February-27			Bond Future	7.73	100.9266	100.9092	100.9266	0.00
02/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1307	1	1	1	0.00
02/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	1062	1	1	1	0.00
02/12/2025	2031 On 05-February-26			Bond Future	113.00	112.8413	112.9956	112.8413	1,015.00
02/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1282	1	1	1	0.00
02/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	46	0	0	0	0.00
02/12/2025	2031 On 07-May-26			Bond Future	115.07	114.9097	115.0667	114.9097	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
02/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1386	1	1	1	0.00
02/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	159	0	0	0	0.00
02/12/2025	2031 On 06-August-26			Bond Future	114.76	114.5959	114.7563	114.5959	680.00
02/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1277	1	1	1	0.00
02/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	331	0	0	0	0.00
02/12/2025	2031 On 05-November-26			Bond Future	116.78	116.6181	116.7817	116.6181	0.00
02/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5293	5	5	5	0.00
02/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
02/12/2025	2031 On 04-February-27			Bond Future	116.36	116.1895	116.3570	116.1895	0.00
02/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	946	1	1	1	0.00
02/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	769	1	1	1	0.00
02/12/2025	2032 On 05-February-26			Bond Future	8.03	103.9312	104.0335	103.9312	126,987.00
02/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	9604	10	10	10	0.00
02/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	1	0	0	0	0.00
02/12/2025	2032 On 07-May-26			Bond Future	8.07	101.6516	101.7557	101.6516	37,710.00
02/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9090	9	9	9	0.00
02/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	38	0	0	0	0.00
02/12/2025	2032 On 06-August-26			Bond Future	8.12	103.4943	103.6003	103.4943	0.00
02/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	8606	9	9	9	0.00
02/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	124	0	0	0	0.00
02/12/2025	2032 On 05-November-26			Bond Future	8.17	101.1390	101.2471	101.1390	0.00
02/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	4730	5	5	5	0.00
02/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	593	1	1	1	0.00
02/12/2025	2032 On 04-February-27			Bond Future	8.25	102.8743	102.9847	102.8743	0.00
02/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2446	2	2	2	0.00
02/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1494	2	1	2	0.00
02/12/2025	2033 On 05-February-26			Bond Future	141.60	141.1347	141.5973	141.1347	2,698.00
02/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	8717	8	9	8	0.00
02/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2033 On 07-May-26			Bond Future	142.63	142.1593	142.6303	142.1593	11,412.00
02/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	7470	7	7	7	0.00
02/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2033 On 06-August-26			Bond Future	145.25	144.7707	145.2507	144.7707	0.00
02/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11001	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2033 On 05-November-26			Bond Future	146.23	145.7407	146.2297	145.7407	0.00
02/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	8970	8	9	8	0.00
02/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2033 On 04-February-27			Bond Future	148.78	148.2793	148.7772	148.2793	0.00
02/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	6067	6	6	6	0.00
02/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2037 On 05-February-26			Bond Future	8.92	97.0552	97.3028	97.0552	120,035.00
02/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	13890	14	14	14	0.00
02/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	19482	19	19	19	0.00
02/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	12225	12	12	12	1,970.00
02/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	17402	17	17	17	0.00
02/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	14761	15	15	15	0.00
02/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	10803	11	11	11	0.00
02/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	21725	21	22	21	0.00
02/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	14977	15	15	15	1,030.00
02/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	4887	5	5	5	0.00
02/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	7579	7	8	7	0.00
02/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	37	0	0	0	11,500.00
02/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	134	0	0	0	11,500.00
02/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
02/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	1	0	0	0	0.00
02/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	8	0	0	0	0.00
02/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
02/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	4	0	0	0	0.00
02/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	1	0	0	0	0.00
02/12/2025	2037 On 07-May-26			Bond Future	8.98	98.8108	99.0628	98.8108	87,488.00
02/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	14027	14	14	14	0.00
02/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	19518	19	20	19	0.00
02/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	12062	12	12	12	142.00
02/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	1852	2	2	2	1,500.00
02/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4104	4	4	4	1,500.00

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02/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	7163	7	7	7	0.00
02/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	353	0	0	0	1,500.00
02/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	818	1	1	1	0.00
02/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1744	2	2	2	0.00
02/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	3	0	0	0	142.00
02/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	103	0	0	0	0.00
02/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	46	0	0	0	0.00
02/12/2025	2037 On 06-August-26			Bond Future	9.05	96.3421	96.5988	96.3421	2,539.00
02/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	15499	15	15	15	0.00
02/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	13446	13	13	13	0.00
02/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	10320	10	10	10	0.00
02/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	6743	7	7	7	2,541.00
02/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	336	0	0	0	2,541.00
02/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	697	1	1	1	0.00
02/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	180	0	0	0	2,541.00
02/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	87	0	0	0	0.00
02/12/2025	2037 On 05-November-26			Bond Future	9.12	98.0190	98.2805	98.0190	0.00
02/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	9635	9	10	9	0.00
02/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	10692	10	11	10	0.00
02/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	7686	7	8	7	0.00
02/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4030	4	4	4	4,490.00
02/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	923	1	1	1	4,490.00
02/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1878	2	2	2	0.00
02/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	545	1	1	1	4,490.00
02/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	652	1	1	1	0.00
02/12/2025	2037 On 04-February-27			Bond Future	9.20	95.4444	95.7107	95.4444	0.00
02/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4253	4	4	4	0.00
02/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	2333	2	2	2	0.00
02/12/2025	2038 On 05-February-26			Bond Future	153.50	153.5018	153.5001	153.5018	2,762.00
02/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	10300	10	10	10	0.00
02/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2038 On 07-May-26			Bond Future	156.31	156.3155	156.3135	156.3155	440.00
02/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	11784	12	12	12	0.00
02/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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02/12/2025	2038 On 06-August-26			Bond Future	156.98	156.9858	156.9843	156.9858	0.00
02/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	12264	12	12	12	0.00
02/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2038 On 05-November-26			Bond Future	159.76	159.7569	159.7558	159.7569	0.00
02/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	13446	13	13	13	0.00
02/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2038 On 04-February-27			Bond Future	160.31	160.3069	160.3069	160.3069	0.00
02/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	6477	6	6	6	0.00
02/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2040 On 05-February-26			Bond Future	9.23	98.0504	98.4868	98.0504	78,663.00
02/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	15368	15	15	15	0.00
02/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	13297	13	13	13	0.00
02/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	8140	8	8	8	680.00
02/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	10766	10	11	10	0.00
02/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	24880	24	25	24	0.00
02/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	17308	17	17	17	475.00
02/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	4452	4	4	4	14,000.00
02/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	7403	7	7	7	0.00
02/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	568	0	1	0	13,500.00
02/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	1056	1	1	1	14,000.00
02/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	1257	2	1	2	0.00
02/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1932	2	2	2	0.00
02/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	50	0	0	0	14,000.00
02/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	190	0	0	0	13,500.00
02/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
02/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	12	0	0	0	8,180.00
02/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	4	0	0	0	680.00
02/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	37	0	0	0	0.00
02/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	2	0	0	0	0.00
02/12/2025	2040 On 07-May-26			Bond Future	9.29	99.8239	100.2682	99.8239	0.00
02/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	15893	15	16	15	0.00
02/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	12654	12	13	12	0.00
02/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	18978	19	19	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
02/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	16179	16	16	16	0.00
02/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	10087	10	10	10	1,460.00
02/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	20653	20	21	20	0.00
02/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	17928	17	18	17	0.00
02/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	21	0	0	0	0.00
02/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	121	0	0	0	0.00
02/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	6	0	0	0	0.00
02/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	46	0	0	0	1,460.00
02/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	215	0	0	0	0.00
02/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	13	0	0	0	1,460.00
02/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	51	0	0	0	0.00
02/12/2025	2040 On 06-August-26			Bond Future	9.36	97.1230	97.5755	97.1230	7,265.00
02/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	18220	18	18	18	0.00
02/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	79	0	0	0	0.00
02/12/2025	2040 On 05-November-26			Bond Future	9.43	98.8133	99.2740	98.8133	0.00
02/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	11565	11	12	11	0.00
02/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	12744	12	13	12	0.00
02/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	9366	9	9	9	0.00
02/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5187	5	5	5	2,300.00
02/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	865	1	1	1	2,300.00
02/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1754	2	2	2	0.00
02/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	518	1	1	1	2,300.00
02/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	616	1	1	1	0.00
02/12/2025	2040 On 04-February-27			Bond Future	9.51	96.0017	96.4706	96.0017	0.00
02/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5276	5	5	5	0.00
02/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	2321	2	2	2	0.00
02/12/2025	2043 On 05-February-26			Bond Future	118.70	118.6981	118.6966	118.6981	0.00
02/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	9037	9	9	9	0.00
02/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2043 On 07-May-26			Bond Future	120.87	120.8738	120.8724	120.8738	0.00
02/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	9181	9	9	9	0.00
02/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	8	0	0	0	0.00
02/12/2025	2043 On 06-August-26			Bond Future	120.24	120.2381	120.2370	120.2381	0.00
02/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	9403	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
02/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	46	0	0	0	0.00
02/12/2025	2043 On 05-November-26			Bond Future	122.36	122.3597	122.3589	122.3597	0.00
02/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	9627	10	10	10	0.00
02/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	108	0	0	0	0.00
02/12/2025	2043 On 04-February-27			Bond Future	121.59	121.5930	121.5935	121.5930	0.00
02/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	5063	5	5	5	0.00
02/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	1099	1	1	1	0.00
02/12/2025	2044 On 05-February-26			Bond Future	9.45	93.8475	94.2286	93.8475	62,633.00
02/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	15080	15	15	15	0.00
02/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	14706	14	15	14	0.00
02/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	14392	14	14	14	0.00
02/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	13117	13	13	13	0.00
02/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	10813	10	11	10	9,000.00
02/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	5089	5	5	5	9,000.00
02/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	4610	4	5	4	0.00
02/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	282	0	0	0	0.00
02/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	231	0	0	0	0.00
02/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	10	0	0	0	4,500.00
02/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	6	0	0	0	9,000.00
02/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	6	0	0	0	4,500.00
02/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	24	0	0	0	0.00
02/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	4	0	0	0	0.00
02/12/2025	2044 On 07-May-26			Bond Future	9.51	95.5450	95.9329	95.5450	64,878.00
02/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	16053	16	16	16	0.00
02/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	4694	4	5	4	0.00
02/12/2025	2044 On 07-May-26		Call	Bond Future	975.77	0.8817	0.9758	0.8817	0.00
02/12/2025	2044 On 07-May-26		Put	Bond Future	5042.83	5.3367	5.0428	5.3367	0.00
02/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	894	1	1	1	15,000.00
02/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	72	0	0	0	0.00
02/12/2025	2044 On 06-August-26			Bond Future	9.58	92.8918	93.2869	92.8918	7,681.00
02/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	19047	19	19	19	0.00
02/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	89	0	0	0	0.00
02/12/2025	2044 On 05-November-26			Bond Future	9.65	94.5085	94.9107	94.5085	0.00
02/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	12654	12	13	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
02/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	717	1	1	1	0.00
02/12/2025	2044 On 04-February-27			Bond Future	9.73	91.7481	92.1576	91.7481	0.00
02/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	5788	6	6	6	0.00
02/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	2399	3	2	3	0.00
02/12/2025	2046 On 05-February-26			Bond Future	137.51	136.0995	137.5149	136.0995	12,410.00
02/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	15865	14	16	14	0.00
02/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2046 On 07-May-26			Bond Future	137.74	136.3000	137.7413	136.3000	5,789.00
02/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	12791	11	13	11	0.00
02/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2046 On 06-August-26			Bond Future	140.27	138.8036	140.2717	138.8036	0.00
02/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	17892	16	18	16	0.00
02/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2046 On 05-November-26			Bond Future	140.42	138.9239	140.4182	138.9239	0.00
02/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	14938	13	15	13	0.00
02/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2046 On 04-February-27			Bond Future	142.86	141.3421	142.8630	141.3421	0.00
02/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	11773	10	12	10	0.00
02/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2050 On 05-February-26			Bond Future	137.85	137.6215	137.8545	137.6215	11,798.00
02/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	15034	15	15	15	0.00
02/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2050 On 07-May-26			Bond Future	140.38	140.1441	140.3812	140.1441	4,988.00
02/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	16311	16	16	16	0.00
02/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2050 On 06-August-26			Bond Future	140.51	140.2667	140.5085	140.2667	0.00
02/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	17239	17	17	17	0.00
02/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2050 On 05-November-26			Bond Future	142.99	142.7427	142.9891	142.7427	0.00
02/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	19149	19	19	19	0.00
02/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
02/12/2025	2050 On 04-February-27			Bond Future	142.99	142.7409	142.9926	142.7409	0.00
02/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	10603	10	11	10	0.00
02/12/2025	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
02/12/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	AL37 On 05-February-26			Index Future	1255.44	1254.9130	1255.4350	1254.9130	0.00
02/12/2025	AL37 On 07-May-26			Index Future	1278.14	1277.6090	1278.1390	1277.6090	0.00
02/12/2025	AL37 On 06-August-26			Index Future	1301.08	1300.5350	1301.0760	1300.5350	0.00
02/12/2025	AL37 On 05-November-26			Index Future	1324.03	1323.4750	1324.0290	1323.4750	0.00
02/12/2025	AL37 On 04-February-27			Index Future	1346.83	1346.2630	1346.8310	1346.2630	0.00
02/12/2025	AL7T On 05-February-26			Index Future	1606.00	1602.4810	1606.0020	1602.4810	0.00
02/12/2025	AL7T On 07-May-26			Index Future	1635.05	1631.4620	1635.0460	1631.4620	0.00
02/12/2025	AL7T On 06-August-26			Index Future	1664.39	1660.7370	1664.3880	1660.7370	0.00
02/12/2025	AL7T On 05-November-26			Index Future	1693.75	1690.0310	1693.7510	1690.0310	0.00
02/12/2025	AL7T On 04-February-27			Index Future	1722.92	1719.1310	1722.9200	1719.1310	0.00
02/12/2025	ALBI On 05-February-26			Index Future	1355.07	1351.8120	1355.0690	1351.8120	79.00
02/12/2025	ALBI On 07-May-26			Index Future	1379.58	1376.2600	1379.5750	1376.2600	0.00
02/12/2025	ALBI On 06-August-26			Index Future	1404.33	1400.9560	1404.3330	1400.9560	0.00
02/12/2025	ALBI On 05-November-26			Index Future	1429.11	1425.6680	1429.1070	1425.6680	0.00
02/12/2025	ALBI On 04-February-27			Index Future	1453.72	1450.2160	1453.7190	1450.2160	0.00
02/12/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	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
02/12/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
02/12/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
02/12/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	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
02/12/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	ES33 On 05-February-26			Bond Future	9.06	94.4379	94.6010	94.4379	0.00
02/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	11405	11	11	11	0.00
02/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
02/12/2025	ES33 On 07-May-26			Bond Future	9.14	92.3752	92.5411	92.3752	0.00
02/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	11661	11	12	11	0.00
02/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
02/12/2025	ES33 On 06-August-26			Bond Future	9.22	94.0715	94.2408	94.0715	0.00
02/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	12372	12	12	12	0.00
02/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
02/12/2025	ES33 On 05-November-26			Bond Future	9.31	91.9393	92.1118	91.9393	0.00
02/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	6783	7	7	7	0.00
02/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
02/12/2025	ES33 On 04-February-27			Bond Future	9.43	93.5371	93.7129	93.5371	0.00
02/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	1216	1	1	1	0.00
02/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
02/12/2025	ES42 On 05-February-26			Bond Future	9.66	92.7675	93.1200	92.7675	0.00
02/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	14520	14	15	14	0.00
02/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
02/12/2025	ES42 On 07-May-26			Bond Future	9.72	90.2034	90.5623	90.2034	0.00
02/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	15921	16	16	16	0.00
02/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
02/12/2025	ES42 On 06-August-26			Bond Future	9.80	91.8594	92.2251	91.8594	0.00
02/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	17751	17	18	17	0.00
02/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
02/12/2025	ES42 On 05-November-26			Bond Future	9.87	89.2165	89.5889	89.2165	0.00
02/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	11624	11	12	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
02/12/2025	ES42 On 04-February-27			Bond Future	9.96	90.7650	91.1442	90.7650	0.00
02/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	2284	2	2	2	0.00
02/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
02/12/2025	GOVI On 05-February-26			GOVI	1330.22	1327.0010	1330.2180	1327.0010	608.00
02/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1802180	177	180	177	0.00
02/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
02/12/2025	GOVI On 07-May-26			GOVI	1354.28	1351.0010	1354.2750	1351.0010	42.00
02/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1772750	174	177	174	0.00
02/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
02/12/2025	GOVI On 06-August-26			GOVI	1378.58	1375.2430	1378.5780	1375.2430	0.00
02/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	1895780	186	190	186	0.00
02/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
02/12/2025	GOVI On 05-November-26			GOVI	1402.90	1399.5010	1402.8980	1399.5010	0.00
02/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1258980	123	126	123	0.00
02/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
02/12/2025	GOVI On 04-February-27			GOVI	1427.06	1423.5990	1427.0590	1423.5990	0.00
02/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	580590	55	58	55	0.00
02/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
02/12/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/12/2025	I258 On 05-February-26			Bond Future	124.26	123.5371	124.2615	123.5371	0.00
02/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	12612	12	13	12	0.00
02/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
02/12/2025	I258 On 07-May-26			Bond Future	126.54	125.8016	126.5389	125.8016	0.00
02/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	12830	12	13	12	0.00
02/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	21	0	0	0	0.00
02/12/2025	I258 On 06-August-26			Bond Future	126.01	125.2564	126.0079	125.2564	0.00
02/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	13162	12	13	12	0.00
02/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	104	0	0	0	0.00
02/12/2025	I258 On 05-November-26			Bond Future	128.23	127.4666	128.2316	127.4666	0.00
02/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	13512	13	14	13	0.00
02/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	231	0	0	0	0.00
02/12/2025	I258 On 04-February-27			Bond Future	127.57	126.7889	127.5688	126.7889	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
02/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	9750	9	10	9	0.00
02/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	1081	1	1	1	0.00
02/12/2025	IGOV On 05-February-26			Index Future	426.76	425.3830	426.7570	425.3830	242.00
02/12/2025	IGOV On 07-May-26			Index Future	434.58	433.1790	434.5790	433.1790	8.00
02/12/2025	IGOV On 06-August-26			Index Future	442.48	441.0540	442.4790	441.0540	0.00
02/12/2025	IGOV On 05-November-26			Index Future	450.39	448.9330	450.3850	448.9330	0.00
02/12/2025	IGOV On 04-February-27			Index Future	458.24	456.7610	458.2400	456.7610	0.00
02/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
02/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
02/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
02/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
02/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
02/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
02/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
02/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
02/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
02/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
02/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
02/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
02/12/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
02/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
02/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
02/12/2025	R033 On 05-February-26			Bond Future	8.21	113.0557	113.1466	113.0557	14,930.00
02/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	11958	12	12	12	0.00
02/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	21	0	0	0	0.00
02/12/2025	R033 On 07-May-26			Bond Future	8.26	110.0579	110.1503	110.0579	0.00
02/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11091	11	11	11	0.00
02/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	229	0	0	0	0.00
02/12/2025	R033 On 06-August-26			Bond Future	8.31	112.0527	112.1470	112.0527	0.00
02/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10390	10	10	10	0.00
02/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	697	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
02/12/2025	R033 On 05-November-26			Bond Future	8.37	108.9643	109.0605	108.9643	0.00
02/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6386	6	6	6	0.00
02/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1602	2	2	2	0.00
02/12/2025	R033 On 04-February-27			Bond Future	8.45	110.8331	110.9314	110.8331	0.00
02/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	3922	4	4	4	0.00
02/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2922	3	3	3	0.00
02/12/2025	R035 On 05-February-26			Bond Future	8.49	106.1514	106.3833	106.1514	81,685.00
02/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	13290	13	13	13	0.00
02/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	11423	11	11	11	2,000.00
02/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14075	14	14	14	2,000.00
02/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	21442	21	21	21	0.00
02/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	14386	14	14	14	0.00
02/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	15261	15	15	15	0.00
02/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	12655	12	13	12	0.00
02/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	9949	10	10	10	250.00
02/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	4773	5	5	5	0.00
02/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	2605	2	3	2	0.00
02/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	1610	1	2	1	350.00
02/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4158	4	4	4	0.00
02/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	6982	7	7	7	0.00
02/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	35	0	0	0	350.00
02/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	154	0	0	0	350.00
02/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	669	1	1	1	0.00
02/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	111	0	0	0	16,000.00
02/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	363	0	0	0	0.00
02/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	1	0	0	0	250.00
02/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	7	0	0	0	0.00
02/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
02/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
02/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	4	0	0	0	0.00
02/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	1	0	0	0	0.00
02/12/2025	R035 On 07-May-26			Bond Future	8.54	103.5696	103.8057	103.5696	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
02/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	13180	13	13	13	0.00
02/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	12157	12	12	12	0.00
02/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	9539	9	10	9	0.00
02/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	6888	7	7	7	200.00
02/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	12415	12	12	12	0.00
02/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	9804	10	10	10	0.00
02/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7154	7	7	7	350.00
02/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12053	12	12	12	0.00
02/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	9434	9	9	9	0.00
02/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	6782	7	7	7	250.00
02/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	800	1	1	1	1,000.00
02/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	2530	2	3	2	1,000.00
02/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	4490	4	4	4	0.00
02/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	489	1	0	1	1,000.00
02/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	2338	3	2	3	0.00
02/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	975	1	1	1	0.00
02/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	110	0	0	0	250.00
02/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	242	0	0	0	0.00
02/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	53	0	0	0	250.00
02/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	99	0	0	0	350.00
02/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	217	0	0	0	0.00
02/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	48	0	0	0	350.00
02/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	107	0	0	0	200.00
02/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	234	0	0	0	0.00
02/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	52	0	0	0	200.00
02/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	35	0	0	0	0.00
02/12/2025	R035 On 06-August-26			Bond Future	8.59	105.4471	105.6876	105.4471	56.00
02/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	13694	13	14	13	0.00
02/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	9541	9	10	9	0.00
02/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7041	7	7	7	0.00
02/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9089	9	9	9	0.00
02/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	6594	6	7	6	0.00
02/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1079	1	1	1	1,000.00
02/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	2731	3	3	3	1,000.00
02/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	5421	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
02/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	6991	7	7	7	0.00
02/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	4569	4	5	4	0.00
02/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2418	2	2	2	350.00
02/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	4615	4	5	4	250.00
02/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4199	4	4	4	200.00
02/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	898	1	1	1	350.00
02/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1681	2	2	2	0.00
02/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	496	1	0	1	350.00
02/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	721	1	1	1	1,000.00
02/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1517	2	2	2	0.00
02/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2895	3	3	3	0.00
02/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	544	1	1	1	200.00
02/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	990	1	1	1	0.00
02/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	303	0	0	0	200.00
02/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	490	1	0	1	250.00
02/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	887	1	1	1	0.00
02/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	274	0	0	0	250.00
02/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	87	0	0	0	0.00
02/12/2025	R035 On 05-November-26			Bond Future	8.65	102.7844	103.0293	102.7844	0.00
02/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	8298	8	8	8	0.00
02/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7214	7	7	7	0.00
02/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	4930	5	5	5	0.00
02/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	2878	3	3	3	200.00
02/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	1195	1	1	1	200.00
02/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	2002	2	2	2	0.00
02/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	726	1	1	1	200.00
02/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	577	1	1	1	0.00
02/12/2025	R035 On 04-February-27			Bond Future	8.73	104.5485	104.7980	104.5485	0.00
02/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	3707	4	4	4	0.00
02/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	2053	2	2	2	0.00
02/12/2025	R038 On 05-February-26			Bond Future	9.02	117.2326	117.4838	117.2326	3,763.00
02/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	17199	17	17	17	0.00
02/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	1	0	0	0	0.00
02/12/2025	R038 On 07-May-26			Bond Future	9.08	113.8691	114.1248	113.8691	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
02/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	16321	16	16	16	0.00
02/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	45	0	0	0	0.00
02/12/2025	R038 On 06-August-26			Bond Future	9.14	115.9330	116.1936	115.9330	0.00
02/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	17943	18	18	18	0.00
02/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	106	0	0	0	0.00
02/12/2025	R038 On 05-November-26			Bond Future	9.22	112.4709	112.7363	112.4709	0.00
02/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	11160	11	11	11	0.00
02/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	630	1	1	1	0.00
02/12/2025	R038 On 04-February-27			Bond Future	9.30	114.3996	114.6699	114.3996	0.00
02/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	4880	5	5	5	0.00
02/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2735	3	3	3	0.00
02/12/2025	R053 On 05-February-26			Bond Future	9.28	126.7275	127.3348	126.7275	30,206.00
02/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	22005	21	22	21	0.00
02/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	4	0	0	0	0.00
02/12/2025	R053 On 07-May-26			Bond Future	9.33	123.1588	123.7769	123.1588	14,035.00
02/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	23083	22	23	22	0.00
02/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	82	0	0	0	0.00
02/12/2025	R053 On 06-August-26			Bond Future	9.39	125.3910	126.0206	125.3910	0.00
02/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	27023	26	27	26	0.00
02/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	113	0	0	0	0.00
02/12/2025	R053 On 05-November-26			Bond Future	9.44	121.7156	122.3565	121.7156	0.00
02/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	18394	18	18	18	0.00
02/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	814	1	1	1	0.00
02/12/2025	R053 On 04-February-27			Bond Future	9.51	123.8029	124.4552	123.8029	0.00
02/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	8454	8	8	8	0.00
02/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	3272	4	3	4	0.00
02/12/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
02/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	67	0	0	0	0.00
02/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	67	0	0	0	0.00
02/12/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
02/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	103	0	0	0	0.00
02/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	103	0	0	0	0.00
02/12/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
02/12/2025	R186 On 06-August-26	8.57	Call	Bond Future	88	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
02/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	88	0	0	0	0.00
02/12/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
02/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	51	0	0	0	0.00
02/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	51	0	0	0	0.00
02/12/2025	R202 On 05-February-26			Bond Future	291.40	290.0040	291.3996	290.0040	565.00
02/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	13580	12	14	12	0.00
02/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R202 On 07-May-26			Bond Future	296.74	295.3196	296.7405	295.3196	460.00
02/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	19191	18	19	18	0.00
02/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R202 On 06-August-26			Bond Future	296.77	295.3251	296.7724	295.3251	0.00
02/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	17912	16	18	16	0.00
02/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R202 On 05-November-26			Bond Future	302.01	300.5388	302.0127	300.5388	0.00
02/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	21553	20	22	20	0.00
02/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R202 On 04-February-27			Bond Future	301.77	300.2708	301.7720	300.2708	0.00
02/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	7042	6	7	6	0.00
02/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R209 On 05-February-26			Bond Future	8.75	85.5370	85.7223	85.5370	36,980.00
02/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	11712	12	12	12	0.00
02/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	2	0	0	0	0.00
02/12/2025	R209 On 07-May-26			Bond Future	8.80	83.9331	84.1216	83.9331	6,358.00
02/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	11995	12	12	12	0.00
02/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	43	0	0	0	0.00
02/12/2025	R209 On 06-August-26			Bond Future	8.85	85.4546	85.6467	85.4546	2,732.00
02/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13066	13	13	13	0.00
02/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	86	0	0	0	0.00
02/12/2025	R209 On 05-November-26			Bond Future	8.91	83.7932	83.9889	83.7932	0.00
02/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	7993	8	8	8	0.00
02/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	591	1	1	1	0.00
02/12/2025	R209 On 04-February-27			Bond Future	8.99	85.2313	85.4306	85.2313	0.00
02/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	3477	3	3	3	0.00
02/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1902	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
02/12/2025	R210 On 05-February-26			Bond Future	259.03	259.0382	259.0333	259.0382	289.00
02/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	5933	6	6	6	0.00
02/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R210 On 07-May-26			Bond Future	260.30	260.3087	260.3033	260.3087	918.00
02/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4903	5	5	5	0.00
02/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R210 On 06-August-26			Bond Future	265.09	265.0902	265.0852	265.0902	0.00
02/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	5245	5	5	5	0.00
02/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R210 On 05-November-26			Bond Future	266.23	266.2381	266.2340	266.2381	0.00
02/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12904	13	13	13	0.00
02/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R210 On 04-February-27			Bond Future	270.87	270.8740	270.8707	270.8740	0.00
02/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4841	5	5	5	0.00
02/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R213 On 05-February-26			Bond Future	7.82	99.7533	99.7973	99.7533	16,500.00
02/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	7928	8	8	8	0.00
02/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	1	0	0	0	0.00
02/12/2025	R213 On 07-May-26			Bond Future	7.84	98.0069	98.0516	98.0069	64,746.00
02/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7244	7	7	7	0.00
02/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	37	0	0	0	0.00
02/12/2025	R213 On 06-August-26			Bond Future	7.88	99.7837	99.8294	99.7837	0.00
02/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6536	6	7	6	0.00
02/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	122	0	0	0	0.00
02/12/2025	R213 On 05-November-26			Bond Future	7.93	97.9732	98.0200	97.9732	0.00
02/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3397	3	3	3	0.00
02/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	566	1	1	1	0.00
02/12/2025	R213 On 04-February-27			Bond Future	8.01	99.6556	99.7035	99.6556	0.00
02/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	1756	2	2	2	0.00
02/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1309	1	1	1	0.00
02/12/2025	R214 On 05-February-26			Bond Future	9.26	80.4328	80.7467	80.4328	10,264.00
02/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	11975	12	12	12	0.00
02/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	3	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
02/12/2025	R214 On 07-May-26			Bond Future	9.31	78.5905	78.9101	78.5905	31,017.00
02/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	13029	13	13	13	0.00
02/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	63	0	0	0	0.00
02/12/2025	R214 On 06-August-26			Bond Future	9.37	80.0152	80.3408	80.0152	0.00
02/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	14818	15	15	15	0.00
02/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	103	0	0	0	0.00
02/12/2025	R214 On 05-November-26			Bond Future	9.44	78.1136	78.4451	78.1136	0.00
02/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	9752	9	10	9	0.00
02/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	658	1	1	1	0.00
02/12/2025	R214 On 04-February-27			Bond Future	9.52	79.4544	79.7919	79.4544	0.00
02/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	4503	4	5	4	0.00
02/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	2103	2	2	2	0.00
02/12/2025	R248 On 05-February-26			Bond Future	9.43	97.2556	97.7077	97.2556	243,869.00
02/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	15406	15	15	15	0.00
02/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	5086	5	5	5	0.00
02/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	8618	8	9	8	0.00
02/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	1776	2	2	2	0.00
02/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	2664	2	3	2	12,500.00
02/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	94	0	0	0	1,940.00
02/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	1276	1	1	1	1,940.00
02/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	4364	4	4	4	0.00
02/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	350	0	0	0	1,940.00
02/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	1496	2	1	2	0.00
02/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	4879	5	5	5	0.00
02/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	728	1	1	1	0.00
02/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	262	0	0	0	0.00
02/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	1124	1	1	1	0.00
02/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	68	0	0	0	0.00
02/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	6	0	0	0	0.00
02/12/2025	R248 On 07-May-26			Bond Future	9.48	94.5764	95.0365	94.5764	46,543.00
02/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	16637	16	17	16	0.00
02/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	80	0	0	0	0.00
02/12/2025	R248 On 06-August-26			Bond Future	9.54	96.2909	96.7595	96.2909	0.00
02/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	20008	20	20	20	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
02/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	98	0	0	0	0.00
02/12/2025	R248 On 05-November-26			Bond Future	9.60	93.5317	94.0088	93.5317	0.00
02/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	13502	13	14	13	0.00
02/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	718	1	1	1	0.00
02/12/2025	R248 On 04-February-27			Bond Future	9.68	95.1367	95.6223	95.1367	0.00
02/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6011	6	6	6	0.00
02/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2529	3	3	3	0.00
02/12/2025	R2R9 On 05-February-26			Bond Future	9.19	108.5504	108.7165	108.5504	0.00
02/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	95726	96	96	96	0.00
02/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R2R9 On 07-May-26			Bond Future	9.26	105.5351	105.7041	105.5351	0.00
02/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	94854	95	95	95	0.00
02/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R2R9 On 06-August-26			Bond Future	9.33	107.4480	107.6202	107.4480	0.00
02/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	94501	94	95	94	0.00
02/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R2R9 On 05-November-26			Bond Future	9.40	104.3422	104.5177	104.3422	0.00
02/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	93548	93	94	93	0.00
02/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R2R9 On 04-February-27			Bond Future	9.49	106.1316	106.3105	106.1316	0.00
02/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5127	5	5	5	0.00
02/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	2269	2	2	2	0.00
02/12/2025	R4R2 On 05-February-26			Bond Future	9.33	109.8087	110.2576	109.8087	1,125.00
02/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	96982	97	97	97	0.00
02/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R4R2 On 07-May-26			Bond Future	9.39	106.6901	107.1470	106.6901	0.00
02/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	96058	96	96	96	0.00
02/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R4R2 On 06-August-26			Bond Future	9.46	108.6239	109.0893	108.6239	0.00
02/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	95672	95	96	95	0.00
02/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
02/12/2025	R4R2 On 05-November-26			Bond Future	9.53	105.4126	105.8864	105.4126	0.00
02/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	94664	94	95	94	0.00
02/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00

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02/12/2025	R4R2 On 04-February-27			Bond Future	9.61	107.2202	107.7025	107.2202	0.00
02/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	6276	6	6	6	0.00
02/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	2182	2	2	2	0.00
02/12/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
02/12/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00