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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/12/2025 TO: 03/12/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	2029 On 05-February-26			Bond Future	144.99	145.2255	144.9887	145.2255	1,850.00
03/12/2025	2029 On 05-February-26	140.11	Call	Bond Future	4879	5	5	5	0.00
03/12/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2029 On 07-May-26			Bond Future	146.19	146.4273	146.1858	146.4273	2,542.00
03/12/2025	2029 On 07-May-26	141.82	Call	Bond Future	4366	5	4	5	0.00
03/12/2025	2029 On 07-May-26	141.82	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2029 On 06-August-26			Bond Future	148.87	149.1173	148.8722	149.1173	0.00
03/12/2025	2029 On 06-August-26	144.10	Call	Bond Future	4772	5	5	5	0.00
03/12/2025	2029 On 06-August-26	144.10	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2029 On 05-November-26			Bond Future	150.02	150.2679	150.0194	150.2679	0.00
03/12/2025	2029 On 05-November-26	147.56	Call	Bond Future	2459	3	2	3	0.00
03/12/2025	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
03/12/2025	2029 On 04-February-27			Bond Future	152.63	152.8857	152.6343	152.8857	0.00
03/12/2025	2029 On 04-February-27	149.72	Call	Bond Future	2914	3	3	3	0.00
03/12/2025	2029 On 04-February-27	149.72	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2030 On 05-February-26			Bond Future	7.50	101.6729	101.8913	101.6729	164,146.00
03/12/2025	2030 On 05-February-26	9.49	Call	Bond Future	6513	6	7	6	0.00
03/12/2025	2030 On 05-February-26	9.49	Put	Bond Future	1	0	0	0	0.00
03/12/2025	2030 On 07-May-26			Bond Future	7.52	103.5119	103.7341	103.5119	5,220.00
03/12/2025	2030 On 07-May-26	9.39	Call	Bond Future	5841	6	6	6	0.00
03/12/2025	2030 On 07-May-26	7.71	Call	Bond Future	1168	1	1	1	1,000.00
03/12/2025	2030 On 07-May-26	7.92	Call	Bond Future	1667	2	2	2	0.00
03/12/2025	2030 On 07-May-26	7.21	Call	Bond Future	309	0	0	0	1,000.00
03/12/2025	2030 On 07-May-26	7.71	Put	Bond Future	570	1	1	1	0.00
03/12/2025	2030 On 07-May-26	7.92	Put	Bond Future	399	0	0	0	1,000.00
03/12/2025	2030 On 07-May-26	7.21	Put	Bond Future	1328	1	1	1	0.00
03/12/2025	2030 On 07-May-26	9.39	Put	Bond Future	34	0	0	0	0.00
03/12/2025	2030 On 06-August-26			Bond Future	7.55	101.3793	101.6060	101.3793	18,481.00
03/12/2025	2030 On 06-August-26	9.22	Call	Bond Future	5009	5	5	5	0.00
03/12/2025	2030 On 06-August-26	7.21	Call	Bond Future	397	0	0	0	1,000.00
03/12/2025	2030 On 06-August-26	7.71	Call	Bond Future	1204	1	1	1	1,000.00
03/12/2025	2030 On 06-August-26	8.06	Call	Bond Future	1985	2	2	2	0.00
03/12/2025	2030 On 06-August-26	8.06	Put	Bond Future	457	1	0	1	1,000.00
03/12/2025	2030 On 06-August-26	7.71	Put	Bond Future	722	1	1	1	0.00
03/12/2025	2030 On 06-August-26	7.21	Put	Bond Future	1433	2	1	2	0.00
03/12/2025	2030 On 06-August-26	9.22	Put	Bond Future	107	0	0	0	0.00
03/12/2025	2030 On 05-November-26			Bond Future	7.58	103.1445	103.3760	103.1445	0.00
03/12/2025	2030 On 05-November-26	8.39	Call	Bond Future	2704	3	3	3	0.00
03/12/2025	2030 On 05-November-26	8.39	Put	Bond Future	443	1	0	1	0.00
03/12/2025	2030 On 04-February-27			Bond Future	7.64	100.9092	101.1457	100.9092	0.00
03/12/2025	2030 On 04-February-27	7.82	Call	Bond Future	1436	1	1	1	0.00
03/12/2025	2030 On 04-February-27	7.82	Put	Bond Future	956	1	1	1	0.00
03/12/2025	2031 On 05-February-26			Bond Future	112.91	112.9956	112.9106	112.9956	1,015.00
03/12/2025	2031 On 05-February-26	111.76	Call	Bond Future	1205	1	1	1	0.00
03/12/2025	2031 On 05-February-26	111.76	Put	Bond Future	54	0	0	0	0.00
03/12/2025	2031 On 07-May-26			Bond Future	114.98	115.0667	114.9800	115.0667	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
03/12/2025	2031 On 07-May-26	113.84	Call	Bond Future	1315	1	1	1	0.00
03/12/2025	2031 On 07-May-26	113.84	Put	Bond Future	175	0	0	0	0.00
03/12/2025	2031 On 06-August-26			Bond Future	114.67	114.7563	114.6684	114.7563	680.00
03/12/2025	2031 On 06-August-26	113.81	Call	Bond Future	1214	1	1	1	0.00
03/12/2025	2031 On 06-August-26	113.81	Put	Bond Future	356	0	0	0	0.00
03/12/2025	2031 On 05-November-26			Bond Future	116.69	116.7817	116.6932	116.7817	0.00
03/12/2025	2031 On 05-November-26	111.49	Call	Bond Future	5205	5	5	5	0.00
03/12/2025	2031 On 05-November-26	111.49	Put	Bond Future	2	0	0	0	0.00
03/12/2025	2031 On 04-February-27			Bond Future	116.27	116.3570	116.2677	116.3570	0.00
03/12/2025	2031 On 04-February-27	116.18	Call	Bond Future	898	1	1	1	0.00
03/12/2025	2031 On 04-February-27	116.18	Put	Bond Future	810	1	1	1	0.00
03/12/2025	2032 On 05-February-26			Bond Future	7.92	104.0335	104.5656	104.0335	126,946.00
03/12/2025	2032 On 05-February-26	10.16	Call	Bond Future	10136	10	10	10	0.00
03/12/2025	2032 On 05-February-26	10.16	Put	Bond Future	1	0	0	0	0.00
03/12/2025	2032 On 07-May-26			Bond Future	7.96	101.7557	102.2972	101.7557	37,710.00
03/12/2025	2032 On 07-May-26	10.14	Call	Bond Future	9621	9	10	9	0.00
03/12/2025	2032 On 07-May-26	10.14	Put	Bond Future	28	0	0	0	0.00
03/12/2025	2032 On 06-August-26			Bond Future	7.99	103.6003	104.1522	103.6003	0.00
03/12/2025	2032 On 06-August-26	10.12	Call	Bond Future	9131	9	9	9	0.00
03/12/2025	2032 On 06-August-26	10.12	Put	Bond Future	97	0	0	0	0.00
03/12/2025	2032 On 05-November-26			Bond Future	8.04	101.2471	101.8094	101.2471	0.00
03/12/2025	2032 On 05-November-26	9.16	Call	Bond Future	5186	5	5	5	0.00
03/12/2025	2032 On 05-November-26	9.16	Put	Bond Future	487	1	0	1	0.00
03/12/2025	2032 On 04-February-27			Bond Future	8.11	102.9847	103.5576	102.9847	0.00
03/12/2025	2032 On 04-February-27	8.48	Call	Bond Future	2794	2	3	2	0.00
03/12/2025	2032 On 04-February-27	8.48	Put	Bond Future	1269	1	1	1	0.00
03/12/2025	2033 On 05-February-26			Bond Future	141.73	141.5973	141.7310	141.5973	2,698.00
03/12/2025	2033 On 05-February-26	132.88	Call	Bond Future	8851	9	9	9	0.00
03/12/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2033 On 07-May-26			Bond Future	142.77	142.6303	142.7660	142.6303	10,592.00
03/12/2025	2033 On 07-May-26	135.16	Call	Bond Future	7606	7	8	7	0.00
03/12/2025	2033 On 07-May-26	135.16	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2033 On 06-August-26			Bond Future	145.39	145.2507	145.3897	145.2507	0.00
03/12/2025	2033 On 06-August-26	134.25	Call	Bond Future	11140	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
03/12/2025	2033 On 06-August-26	134.25	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2033 On 05-November-26			Bond Future	146.37	146.2297	146.3722	146.2297	0.00
03/12/2025	2033 On 05-November-26	137.26	Call	Bond Future	9112	9	9	9	0.00
03/12/2025	2033 On 05-November-26	137.26	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2033 On 04-February-27			Bond Future	148.92	148.7772	148.9236	148.7772	0.00
03/12/2025	2033 On 04-February-27	142.71	Call	Bond Future	6214	6	6	6	0.00
03/12/2025	2033 On 04-February-27	142.71	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2037 On 05-February-26			Bond Future	8.78	97.3028	98.2604	97.3028	120,035.00
03/12/2025	2037 On 05-February-26	11.20	Call	Bond Future	14847	14	15	14	0.00
03/12/2025	2037 On 05-February-26	12.27	Call	Bond Future	20439	19	20	19	0.00
03/12/2025	2037 On 05-February-26	10.90	Call	Bond Future	13181	12	13	12	1,970.00
03/12/2025	2037 On 05-February-26	11.86	Call	Bond Future	18360	17	18	17	0.00
03/12/2025	2037 On 05-February-26	11.36	Call	Bond Future	15718	15	16	15	0.00
03/12/2025	2037 On 05-February-26	10.65	Call	Bond Future	11757	11	12	11	0.00
03/12/2025	2037 On 05-February-26	12.73	Call	Bond Future	22682	22	23	22	0.00
03/12/2025	2037 On 05-February-26	11.40	Call	Bond Future	15934	15	16	15	1,030.00
03/12/2025	2037 On 05-February-26	9.65	Call	Bond Future	5781	5	6	5	0.00
03/12/2025	2037 On 05-February-26	10.10	Call	Bond Future	8517	8	9	8	0.00
03/12/2025	2037 On 05-February-26	10.10	Put	Bond Future	18	0	0	0	11,500.00
03/12/2025	2037 On 05-February-26	9.65	Put	Bond Future	70	0	0	0	11,500.00
03/12/2025	2037 On 05-February-26	12.73	Put	Bond Future	0	0	0	0	1,030.00
03/12/2025	2037 On 05-February-26	11.40	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2037 On 05-February-26	11.36	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2037 On 05-February-26	10.65	Put	Bond Future	4	0	0	0	0.00
03/12/2025	2037 On 05-February-26	11.86	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2037 On 05-February-26	12.27	Put	Bond Future	0	0	0	0	1,970.00
03/12/2025	2037 On 05-February-26	10.90	Put	Bond Future	2	0	0	0	0.00
03/12/2025	2037 On 05-February-26	11.20	Put	Bond Future	1	0	0	0	0.00
03/12/2025	2037 On 07-May-26			Bond Future	8.84	99.0628	100.0375	99.0628	87,488.00
03/12/2025	2037 On 07-May-26	11.32	Call	Bond Future	14987	14	15	14	0.00
03/12/2025	2037 On 07-May-26	12.40	Call	Bond Future	20491	20	20	20	0.00
03/12/2025	2037 On 07-May-26	10.95	Call	Bond Future	13006	12	13	12	142.00
03/12/2025	2037 On 07-May-26	9.00	Call	Bond Future	2393	2	2	2	1,500.00
03/12/2025	2037 On 07-May-26	9.49	Call	Bond Future	4855	4	5	4	1,500.00

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03/12/2025	2037 On 07-May-26	10.06	Call	Bond Future	8035	7	8	7	0.00
03/12/2025	2037 On 07-May-26	10.06	Put	Bond Future	251	0	0	0	1,500.00
03/12/2025	2037 On 07-May-26	9.49	Put	Bond Future	594	1	1	1	0.00
03/12/2025	2037 On 07-May-26	9.00	Put	Bond Future	1310	2	1	2	0.00
03/12/2025	2037 On 07-May-26	12.40	Put	Bond Future	2	0	0	0	142.00
03/12/2025	2037 On 07-May-26	10.95	Put	Bond Future	72	0	0	0	0.00
03/12/2025	2037 On 07-May-26	11.32	Put	Bond Future	31	0	0	0	0.00
03/12/2025	2037 On 06-August-26			Bond Future	8.90	96.5988	97.5917	96.5988	2,539.00
03/12/2025	2037 On 06-August-26	11.71	Call	Bond Future	16469	15	16	15	0.00
03/12/2025	2037 On 06-August-26	11.30	Call	Bond Future	14396	13	14	13	0.00
03/12/2025	2037 On 06-August-26	10.70	Call	Bond Future	11232	10	11	10	0.00
03/12/2025	2037 On 06-August-26	10.02	Call	Bond Future	7574	7	8	7	2,541.00
03/12/2025	2037 On 06-August-26	10.70	Put	Bond Future	256	0	0	0	2,541.00
03/12/2025	2037 On 06-August-26	10.02	Put	Bond Future	535	1	1	1	0.00
03/12/2025	2037 On 06-August-26	11.30	Put	Bond Future	136	0	0	0	2,541.00
03/12/2025	2037 On 06-August-26	11.71	Put	Bond Future	64	0	0	0	0.00
03/12/2025	2037 On 05-November-26			Bond Future	8.96	98.2805	99.2914	98.2805	0.00
03/12/2025	2037 On 05-November-26	10.62	Call	Bond Future	10516	10	11	10	0.00
03/12/2025	2037 On 05-November-26	10.83	Call	Bond Future	11594	11	12	11	0.00
03/12/2025	2037 On 05-November-26	10.23	Call	Bond Future	8517	8	9	8	0.00
03/12/2025	2037 On 05-November-26	9.46	Call	Bond Future	4693	4	5	4	4,490.00
03/12/2025	2037 On 05-November-26	10.23	Put	Bond Future	743	1	1	1	4,490.00
03/12/2025	2037 On 05-November-26	9.46	Put	Bond Future	1530	2	2	2	0.00
03/12/2025	2037 On 05-November-26	10.83	Put	Bond Future	436	1	0	1	4,490.00
03/12/2025	2037 On 05-November-26	10.62	Put	Bond Future	522	1	1	1	0.00
03/12/2025	2037 On 04-February-27			Bond Future	9.03	95.7107	96.7401	95.7107	0.00
03/12/2025	2037 On 04-February-27	9.51	Call	Bond Future	4903	4	5	4	0.00
03/12/2025	2037 On 04-February-27	9.51	Put	Bond Future	1953	2	2	2	0.00
03/12/2025	2038 On 05-February-26			Bond Future	155.24	153.5001	155.2422	153.5001	2,539.00
03/12/2025	2038 On 05-February-26	143.20	Call	Bond Future	12042	10	12	10	0.00
03/12/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2038 On 07-May-26			Bond Future	158.09	156.3135	158.0874	156.3135	440.00
03/12/2025	2038 On 07-May-26	144.53	Call	Bond Future	13557	12	14	12	0.00
03/12/2025	2038 On 07-May-26	144.53	Put	Bond Future	0	0	0	0	0.00

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03/12/2025	2038 On 06-August-26			Bond Future	158.79	156.9843	158.7914	156.9843	0.00
03/12/2025	2038 On 06-August-26	144.72	Call	Bond Future	14071	12	14	12	0.00
03/12/2025	2038 On 06-August-26	144.72	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2038 On 05-November-26			Bond Future	161.60	159.7558	161.5961	159.7558	0.00
03/12/2025	2038 On 05-November-26	146.31	Call	Bond Future	15286	13	15	13	0.00
03/12/2025	2038 On 05-November-26	146.31	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2038 On 04-February-27			Bond Future	162.18	160.3069	162.1806	160.3069	0.00
03/12/2025	2038 On 04-February-27	153.83	Call	Bond Future	8351	6	8	6	0.00
03/12/2025	2038 On 04-February-27	153.83	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2040 On 05-February-26			Bond Future	9.10	98.4868	99.4915	98.4868	76,846.00
03/12/2025	2040 On 05-February-26	11.49	Call	Bond Future	16372	15	16	15	0.00
03/12/2025	2040 On 05-February-26	11.15	Call	Bond Future	14300	13	14	13	0.00
03/12/2025	2040 On 05-February-26	10.35	Call	Bond Future	9126	8	9	8	680.00
03/12/2025	2040 On 05-February-26	10.75	Call	Bond Future	11765	11	12	11	0.00
03/12/2025	2040 On 05-February-26	13.23	Call	Bond Future	25885	25	26	25	0.00
03/12/2025	2040 On 05-February-26	11.82	Call	Bond Future	18313	17	18	17	475.00
03/12/2025	2040 On 05-February-26	9.80	Call	Bond Future	5368	4	5	4	14,000.00
03/12/2025	2040 On 05-February-26	10.24	Call	Bond Future	8383	7	8	7	0.00
03/12/2025	2040 On 05-February-26	9.05	Call	Bond Future	946	1	1	1	13,500.00
03/12/2025	2040 On 05-February-26	9.20	Call	Bond Future	1596	1	2	1	14,000.00
03/12/2025	2040 On 05-February-26	9.20	Put	Bond Future	793	1	1	1	0.00
03/12/2025	2040 On 05-February-26	9.05	Put	Bond Future	1306	2	1	2	0.00
03/12/2025	2040 On 05-February-26	10.24	Put	Bond Future	25	0	0	0	14,000.00
03/12/2025	2040 On 05-February-26	9.80	Put	Bond Future	101	0	0	0	13,500.00
03/12/2025	2040 On 05-February-26	13.23	Put	Bond Future	0	0	0	0	475.00
03/12/2025	2040 On 05-February-26	11.82	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2040 On 05-February-26	10.75	Put	Bond Future	6	0	0	0	8,180.00
03/12/2025	2040 On 05-February-26	11.15	Put	Bond Future	2	0	0	0	680.00
03/12/2025	2040 On 05-February-26	10.35	Put	Bond Future	18	0	0	0	0.00
03/12/2025	2040 On 05-February-26	11.49	Put	Bond Future	1	0	0	0	0.00
03/12/2025	2040 On 07-May-26			Bond Future	9.15	100.2682	101.2909	100.2682	0.00
03/12/2025	2040 On 07-May-26	11.67	Call	Bond Future	16900	16	17	16	0.00
03/12/2025	2040 On 07-May-26	11.12	Call	Bond Future	13642	13	14	13	0.00
03/12/2025	2040 On 07-May-26	12.22	Call	Bond Future	19996	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
03/12/2025	2040 On 07-May-26	11.72	Call	Bond Future	17188	16	17	16	0.00
03/12/2025	2040 On 07-May-26	10.70	Call	Bond Future	11048	10	11	10	1,460.00
03/12/2025	2040 On 07-May-26	12.53	Call	Bond Future	21673	21	22	21	0.00
03/12/2025	2040 On 07-May-26	12.03	Call	Bond Future	18943	18	19	18	0.00
03/12/2025	2040 On 07-May-26	12.03	Put	Bond Future	14	0	0	0	0.00
03/12/2025	2040 On 07-May-26	11.12	Put	Bond Future	86	0	0	0	0.00
03/12/2025	2040 On 07-May-26	12.53	Put	Bond Future	4	0	0	0	0.00
03/12/2025	2040 On 07-May-26	11.72	Put	Bond Future	32	0	0	0	1,460.00
03/12/2025	2040 On 07-May-26	10.70	Put	Bond Future	153	0	0	0	0.00
03/12/2025	2040 On 07-May-26	12.22	Put	Bond Future	9	0	0	0	1,460.00
03/12/2025	2040 On 07-May-26	11.67	Put	Bond Future	36	0	0	0	0.00
03/12/2025	2040 On 06-August-26			Bond Future	9.22	97.5755	98.6172	97.5755	7,265.00
03/12/2025	2040 On 06-August-26	12.19	Call	Bond Future	19242	18	19	18	0.00
03/12/2025	2040 On 06-August-26	12.19	Put	Bond Future	59	0	0	0	0.00
03/12/2025	2040 On 05-November-26			Bond Future	9.28	99.2740	100.3347	99.2740	0.00
03/12/2025	2040 On 05-November-26	11.06	Call	Bond Future	12508	12	13	12	0.00
03/12/2025	2040 On 05-November-26	11.27	Call	Bond Future	13706	13	14	13	0.00
03/12/2025	2040 On 05-November-26	10.67	Call	Bond Future	10264	9	10	9	0.00
03/12/2025	2040 On 05-November-26	9.91	Call	Bond Future	5930	5	6	5	2,300.00
03/12/2025	2040 On 05-November-26	10.67	Put	Bond Future	703	1	1	1	2,300.00
03/12/2025	2040 On 05-November-26	9.91	Put	Bond Future	1436	2	1	2	0.00
03/12/2025	2040 On 05-November-26	11.27	Put	Bond Future	419	1	0	1	2,300.00
03/12/2025	2040 On 05-November-26	11.06	Put	Bond Future	499	1	0	1	0.00
03/12/2025	2040 On 04-February-27			Bond Future	9.36	96.4706	97.5506	96.4706	0.00
03/12/2025	2040 On 04-February-27	9.93	Call	Bond Future	5992	5	6	5	0.00
03/12/2025	2040 On 04-February-27	9.93	Put	Bond Future	1958	2	2	2	0.00
03/12/2025	2043 On 05-February-26			Bond Future	120.30	118.6966	120.2983	118.6966	0.00
03/12/2025	2043 On 05-February-26	109.66	Call	Bond Future	10638	9	11	9	0.00
03/12/2025	2043 On 05-February-26	109.66	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2043 On 07-May-26			Bond Future	122.50	120.8724	122.5032	120.8724	0.00
03/12/2025	2043 On 07-May-26	111.70	Call	Bond Future	10805	9	11	9	0.00
03/12/2025	2043 On 07-May-26	111.70	Put	Bond Future	2	0	0	0	0.00
03/12/2025	2043 On 06-August-26			Bond Future	121.90	120.2370	121.8983	120.2370	0.00
03/12/2025	2043 On 06-August-26	110.88	Call	Bond Future	11036	9	11	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
03/12/2025	2043 On 06-August-26	110.88	Put	Bond Future	18	0	0	0	0.00
03/12/2025	2043 On 05-November-26			Bond Future	124.05	122.3589	124.0504	122.3589	0.00
03/12/2025	2043 On 05-November-26	112.84	Call	Bond Future	11262	10	11	10	0.00
03/12/2025	2043 On 05-November-26	112.84	Put	Bond Future	52	0	0	0	0.00
03/12/2025	2043 On 04-February-27			Bond Future	123.32	121.5935	123.3153	121.5935	0.00
03/12/2025	2043 On 04-February-27	117.63	Call	Bond Future	6396	5	6	5	0.00
03/12/2025	2043 On 04-February-27	117.63	Put	Bond Future	711	1	1	1	0.00
03/12/2025	2044 On 05-February-26			Bond Future	9.31	94.2286	95.3844	94.2286	63,023.00
03/12/2025	2044 On 05-February-26	11.56	Call	Bond Future	16234	15	16	15	0.00
03/12/2025	2044 On 05-February-26	11.50	Call	Bond Future	15859	15	16	15	0.00
03/12/2025	2044 On 05-February-26	11.45	Call	Bond Future	15545	14	16	14	0.00
03/12/2025	2044 On 05-February-26	11.25	Call	Bond Future	14268	13	14	13	0.00
03/12/2025	2044 On 05-February-26	10.90	Call	Bond Future	11957	11	12	11	9,000.00
03/12/2025	2044 On 05-February-26	10.07	Call	Bond Future	6138	5	6	5	9,000.00
03/12/2025	2044 On 05-February-26	10.00	Call	Bond Future	5638	5	6	5	0.00
03/12/2025	2044 On 05-February-26	10.00	Put	Bond Future	154	0	0	0	0.00
03/12/2025	2044 On 05-February-26	10.07	Put	Bond Future	124	0	0	0	0.00
03/12/2025	2044 On 05-February-26	11.25	Put	Bond Future	5	0	0	0	4,500.00
03/12/2025	2044 On 05-February-26	11.45	Put	Bond Future	3	0	0	0	9,000.00
03/12/2025	2044 On 05-February-26	11.50	Put	Bond Future	3	0	0	0	4,500.00
03/12/2025	2044 On 05-February-26	10.90	Put	Bond Future	12	0	0	0	0.00
03/12/2025	2044 On 05-February-26	11.56	Put	Bond Future	2	0	0	0	0.00
03/12/2025	2044 On 07-May-26			Bond Future	9.37	95.9329	97.1095	95.9329	64,878.00
03/12/2025	2044 On 07-May-26	11.80	Call	Bond Future	17207	16	17	16	0.00
03/12/2025	2044 On 07-May-26	10.00	Call	Bond Future	5611	5	6	5	0.00
03/12/2025	2044 On 07-May-26		Call	Bond Future	1323.05	0.9758	1.3231	0.9758	0.00
03/12/2025	2044 On 07-May-26		Put	Bond Future	4213.58	5.0428	4.2136	5.0428	0.00
03/12/2025	2044 On 07-May-26	10.00	Put	Bond Future	634	1	1	1	15,000.00
03/12/2025	2044 On 07-May-26	11.80	Put	Bond Future	50	0	0	0	0.00
03/12/2025	2044 On 06-August-26			Bond Future	9.43	93.2869	94.4853	93.2869	7,681.00
03/12/2025	2044 On 06-August-26	12.42	Call	Bond Future	20222	19	20	19	0.00
03/12/2025	2044 On 06-August-26	12.42	Put	Bond Future	66	0	0	0	0.00
03/12/2025	2044 On 05-November-26			Bond Future	9.50	94.9107	96.1307	94.9107	0.00
03/12/2025	2044 On 05-November-26	11.34	Call	Bond Future	13737	13	14	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2025	2044 On 05-November-26	11.34	Put	Bond Future	579	1	1	1	0.00
03/12/2025	2044 On 04-February-27			Bond Future	9.57	92.1576	93.3996	92.1576	0.00
03/12/2025	2044 On 04-February-27	10.18	Call	Bond Future	6628	6	7	6	0.00
03/12/2025	2044 On 04-February-27	10.18	Put	Bond Future	1997	2	2	2	0.00
03/12/2025	2046 On 05-February-26			Bond Future	137.92	137.5149	137.9178	137.5149	12,410.00
03/12/2025	2046 On 05-February-26	121.65	Call	Bond Future	16268	16	16	16	0.00
03/12/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2046 On 07-May-26			Bond Future	138.15	137.7413	138.1513	137.7413	5,789.00
03/12/2025	2046 On 07-May-26	124.95	Call	Bond Future	13201	13	13	13	0.00
03/12/2025	2046 On 07-May-26	124.95	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2046 On 06-August-26			Bond Future	140.69	140.2717	140.6898	140.2717	0.00
03/12/2025	2046 On 06-August-26	122.38	Call	Bond Future	18310	18	18	18	0.00
03/12/2025	2046 On 06-August-26	122.38	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2046 On 05-November-26			Bond Future	140.84	140.4182	140.8449	140.4182	0.00
03/12/2025	2046 On 05-November-26	125.48	Call	Bond Future	15365	15	15	15	0.00
03/12/2025	2046 On 05-November-26	125.48	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2046 On 04-February-27			Bond Future	143.30	142.8630	143.2985	142.8630	0.00
03/12/2025	2046 On 04-February-27	131.09	Call	Bond Future	12209	12	12	12	0.00
03/12/2025	2046 On 04-February-27	131.09	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2050 On 05-February-26			Bond Future	138.56	137.8545	138.5559	137.8545	11,638.00
03/12/2025	2050 On 05-February-26	122.82	Call	Bond Future	15736	15	16	15	0.00
03/12/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2050 On 07-May-26			Bond Future	141.10	140.3812	141.0951	140.3812	4,988.00
03/12/2025	2050 On 07-May-26	124.07	Call	Bond Future	17025	16	17	16	0.00
03/12/2025	2050 On 07-May-26	124.07	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2050 On 06-August-26			Bond Future	141.24	140.5085	141.2362	140.5085	0.00
03/12/2025	2050 On 06-August-26	123.27	Call	Bond Future	17966	17	18	17	0.00
03/12/2025	2050 On 06-August-26	123.27	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2050 On 05-November-26			Bond Future	143.73	142.9891	143.7308	142.9891	0.00
03/12/2025	2050 On 05-November-26	123.84	Call	Bond Future	19891	19	20	19	0.00
03/12/2025	2050 On 05-November-26	123.84	Put	Bond Future	0	0	0	0	0.00
03/12/2025	2050 On 04-February-27			Bond Future	143.75	142.9926	143.7482	142.9926	0.00
03/12/2025	2050 On 04-February-27	132.39	Call	Bond Future	11358	11	11	11	0.00
03/12/2025	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
03/12/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	AL37 On 05-February-26			Index Future	1260.04	1255.4350	1260.0410	1255.4350	0.00
03/12/2025	AL37 On 07-May-26			Index Future	1282.83	1278.1390	1282.8270	1278.1390	0.00
03/12/2025	AL37 On 06-August-26			Index Future	1305.85	1301.0760	1305.8510	1301.0760	0.00
03/12/2025	AL37 On 05-November-26			Index Future	1328.89	1324.0290	1328.8910	1324.0290	0.00
03/12/2025	AL37 On 04-February-27			Index Future	1351.78	1346.8310	1351.7810	1346.8310	0.00
03/12/2025	AL7T On 05-February-26			Index Future	1619.65	1606.0020	1619.6490	1606.0020	0.00
03/12/2025	AL7T On 07-May-26			Index Future	1648.94	1635.0460	1648.9380	1635.0460	0.00
03/12/2025	AL7T On 06-August-26			Index Future	1678.53	1664.3880	1678.5320	1664.3880	0.00
03/12/2025	AL7T On 05-November-26			Index Future	1708.15	1693.7510	1708.1480	1693.7510	0.00
03/12/2025	AL7T On 04-February-27			Index Future	1737.57	1722.9200	1737.5710	1722.9200	0.00
03/12/2025	ALBI On 05-February-26			Index Future	1366.15	1355.0690	1366.1520	1355.0690	79.00
03/12/2025	ALBI On 07-May-26			Index Future	1390.86	1379.5750	1390.8570	1379.5750	0.00
03/12/2025	ALBI On 06-August-26			Index Future	1415.82	1404.3330	1415.8190	1404.3330	0.00
03/12/2025	ALBI On 05-November-26			Index Future	1440.80	1429.1070	1440.8000	1429.1070	0.00
03/12/2025	ALBI On 04-February-27			Index Future	1465.62	1453.7190	1465.6170	1453.7190	0.00
03/12/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C010 On 21-December-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C039 On 31-March-39			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	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
03/12/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
03/12/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
03/12/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C818 On 21-December-27			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	C871 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	CC42 On 31-March-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	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
03/12/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	ES33 On 05-February-26			Bond Future	8.92	94.6010	95.3574	94.6010	0.00
03/12/2025	ES33 On 05-February-26	11.49	Call	Bond Future	12162	11	12	11	0.00
03/12/2025	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
03/12/2025	ES33 On 07-May-26			Bond Future	8.98	92.5411	93.3113	92.5411	0.00
03/12/2025	ES33 On 07-May-26	11.69	Call	Bond Future	12431	12	12	12	0.00
03/12/2025	ES33 On 07-May-26	11.69	Put	Bond Future	0	0	0	0	0.00
03/12/2025	ES33 On 06-August-26			Bond Future	9.06	94.2408	95.0256	94.2408	0.00
03/12/2025	ES33 On 06-August-26	12.02	Call	Bond Future	13157	12	13	12	0.00
03/12/2025	ES33 On 06-August-26	12.02	Put	Bond Future	0	0	0	0	0.00
03/12/2025	ES33 On 05-November-26			Bond Future	9.14	92.1118	92.9113	92.1118	0.00
03/12/2025	ES33 On 05-November-26	10.83	Call	Bond Future	7583	7	8	7	0.00
03/12/2025	ES33 On 05-November-26	10.83	Put	Bond Future	0	0	0	0	0.00
03/12/2025	ES33 On 04-February-27			Bond Future	9.25	93.7129	94.5273	93.7129	0.00
03/12/2025	ES33 On 04-February-27	9.70	Call	Bond Future	2031	1	2	1	0.00
03/12/2025	ES33 On 04-February-27	9.70	Put	Bond Future	0	0	0	0	0.00
03/12/2025	ES42 On 05-February-26			Bond Future	9.51	93.1200	94.2668	93.1200	0.00
03/12/2025	ES42 On 05-February-26	11.85	Call	Bond Future	15667	15	16	15	0.00
03/12/2025	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
03/12/2025	ES42 On 07-May-26			Bond Future	9.57	90.5623	91.7299	90.5623	0.00
03/12/2025	ES42 On 07-May-26	12.20	Call	Bond Future	17088	16	17	16	0.00
03/12/2025	ES42 On 07-May-26	12.20	Put	Bond Future	0	0	0	0	0.00
03/12/2025	ES42 On 06-August-26			Bond Future	9.64	92.2251	93.4146	92.2251	0.00
03/12/2025	ES42 On 06-August-26	12.65	Call	Bond Future	18940	18	19	18	0.00
03/12/2025	ES42 On 06-August-26	12.65	Put	Bond Future	0	0	0	0	0.00
03/12/2025	ES42 On 05-November-26			Bond Future	9.71	89.5889	90.8002	89.5889	0.00
03/12/2025	ES42 On 05-November-26	11.66	Call	Bond Future	12835	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
03/12/2025	ES42 On 05-November-26	11.66	Put	Bond Future	0	0	0	0	0.00
03/12/2025	ES42 On 04-February-27			Bond Future	9.79	91.1442	92.3776	91.1442	0.00
03/12/2025	ES42 On 04-February-27	10.29	Call	Bond Future	3518	2	4	2	0.00
03/12/2025	ES42 On 04-February-27	10.29	Put	Bond Future	0	0	0	0	0.00
03/12/2025	GOVI On 05-February-26			GOVI	1340.92	1330.2180	1340.9160	1330.2180	626.00
03/12/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	1909160	180	191	180	0.00
03/12/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
03/12/2025	GOVI On 07-May-26			GOVI	1365.17	1354.2750	1365.1650	1354.2750	42.00
03/12/2025	GOVI On 07-May-26	1,177.00	Call	GOVI	1881650	177	188	177	0.00
03/12/2025	GOVI On 07-May-26	1,177.00	Put	GOVI	0	0	0	0	0.00
03/12/2025	GOVI On 06-August-26			GOVI	1389.67	1378.5780	1389.6660	1378.5780	0.00
03/12/2025	GOVI On 06-August-26	1,189.00	Call	GOVI	2006660	190	201	190	0.00
03/12/2025	GOVI On 06-August-26	1,189.00	Put	GOVI	0	0	0	0	0.00
03/12/2025	GOVI On 05-November-26			GOVI	1414.19	1402.8980	1414.1850	1402.8980	0.00
03/12/2025	GOVI On 05-November-26	1,277.00	Call	GOVI	1371850	126	137	126	0.00
03/12/2025	GOVI On 05-November-26	1,277.00	Put	GOVI	0	0	0	0	0.00
03/12/2025	GOVI On 04-February-27			GOVI	1438.54	1427.0590	1438.5440	1427.0590	0.00
03/12/2025	GOVI On 04-February-27	1,369.00	Call	GOVI	695440	58	70	58	0.00
03/12/2025	GOVI On 04-February-27	1,369.00	Put	GOVI	0	0	0	0	0.00
03/12/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/12/2025	I258 On 05-February-26			Bond Future	124.99	124.2615	124.9877	124.2615	0.00
03/12/2025	I258 On 05-February-26	111.65	Call	Bond Future	13338	13	13	13	0.00
03/12/2025	I258 On 05-February-26	111.65	Put	Bond Future	0	0	0	0	0.00
03/12/2025	I258 On 07-May-26			Bond Future	127.28	126.5389	127.2784	126.5389	0.00
03/12/2025	I258 On 07-May-26	113.73	Call	Bond Future	13563	13	14	13	0.00
03/12/2025	I258 On 07-May-26	113.73	Put	Bond Future	14	0	0	0	0.00
03/12/2025	I258 On 06-August-26			Bond Future	126.76	126.0079	126.7612	126.0079	0.00
03/12/2025	I258 On 06-August-26	112.95	Call	Bond Future	13891	13	14	13	0.00
03/12/2025	I258 On 06-August-26	112.95	Put	Bond Future	80	0	0	0	0.00
03/12/2025	I258 On 05-November-26			Bond Future	129.00	128.2316	128.9994	128.2316	0.00
03/12/2025	I258 On 05-November-26	114.95	Call	Bond Future	14238	14	14	14	0.00
03/12/2025	I258 On 05-November-26	114.95	Put	Bond Future	189	0	0	0	0.00
03/12/2025	I258 On 04-February-27			Bond Future	128.35	127.5688	128.3507	127.5688	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2025	I258 On 04-February-27	118.90	Call	Bond Future	10393	10	10	10	0.00
03/12/2025	I258 On 04-February-27	118.90	Put	Bond Future	943	1	1	1	0.00
03/12/2025	IGOV On 05-February-26			Index Future	429.99	426.7570	429.9890	426.7570	252.00
03/12/2025	IGOV On 07-May-26			Index Future	437.87	434.5790	437.8690	434.5790	8.00
03/12/2025	IGOV On 06-August-26			Index Future	445.83	442.4790	445.8300	442.4790	0.00
03/12/2025	IGOV On 05-November-26			Index Future	453.80	450.3850	453.7970	450.3850	0.00
03/12/2025	IGOV On 04-February-27			Index Future	461.71	458.2400	461.7130	458.2400	0.00
03/12/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
03/12/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
03/12/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
03/12/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
03/12/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
03/12/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
03/12/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
03/12/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
03/12/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
03/12/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
03/12/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
03/12/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
03/12/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
03/12/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/12/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
03/12/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
03/12/2025	R033 On 05-February-26			Bond Future	8.10	113.1466	113.8004	113.1466	14,930.00
03/12/2025	R033 On 05-February-26	10.49	Call	Bond Future	12605	12	13	12	0.00
03/12/2025	R033 On 05-February-26	10.49	Put	Bond Future	14	0	0	0	0.00
03/12/2025	R033 On 07-May-26			Bond Future	8.13	110.1503	110.8158	110.1503	0.00
03/12/2025	R033 On 07-May-26	10.38	Call	Bond Future	11713	11	12	11	0.00
03/12/2025	R033 On 07-May-26	10.38	Put	Bond Future	186	0	0	0	0.00
03/12/2025	R033 On 06-August-26			Bond Future	8.18	112.1470	112.8252	112.1470	0.00
03/12/2025	R033 On 06-August-26	10.25	Call	Bond Future	10976	10	11	10	0.00
03/12/2025	R033 On 06-August-26	10.25	Put	Bond Future	605	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2025	R033 On 05-November-26			Bond Future	8.23	109.0605	109.7513	109.0605	0.00
03/12/2025	R033 On 05-November-26	9.33	Call	Bond Future	6889	6	7	6	0.00
03/12/2025	R033 On 05-November-26	9.33	Put	Bond Future	1414	2	1	2	0.00
03/12/2025	R033 On 04-February-27			Bond Future	8.30	110.9314	111.6352	110.9314	0.00
03/12/2025	R033 On 04-February-27	8.65	Call	Bond Future	4325	4	4	4	0.00
03/12/2025	R033 On 04-February-27	8.65	Put	Bond Future	2621	3	3	3	0.00
03/12/2025	R035 On 05-February-26			Bond Future	8.36	106.3833	107.2134	106.3833	81,685.00
03/12/2025	R035 On 05-February-26	10.79	Call	Bond Future	14119	13	14	13	0.00
03/12/2025	R035 On 05-February-26	10.44	Call	Bond Future	12251	11	12	11	2,000.00
03/12/2025	R035 On 05-February-26	10.94	Call	Bond Future	14905	14	15	14	2,000.00
03/12/2025	R035 On 05-February-26	12.44	Call	Bond Future	22273	21	22	21	0.00
03/12/2025	R035 On 05-February-26	11.00	Call	Bond Future	15216	14	15	14	0.00
03/12/2025	R035 On 05-February-26	11.17	Call	Bond Future	16091	15	16	15	0.00
03/12/2025	R035 On 05-February-26	10.67	Call	Bond Future	13484	13	13	13	0.00
03/12/2025	R035 On 05-February-26	10.17	Call	Bond Future	10775	10	11	10	250.00
03/12/2025	R035 On 05-February-26	9.25	Call	Bond Future	5552	5	6	5	0.00
03/12/2025	R035 On 05-February-26	8.85	Call	Bond Future	3284	3	3	3	0.00
03/12/2025	R035 On 05-February-26	8.64	Call	Bond Future	2181	2	2	2	350.00
03/12/2025	R035 On 05-February-26	9.14	Call	Bond Future	4919	4	5	4	0.00
03/12/2025	R035 On 05-February-26	9.64	Call	Bond Future	7795	7	8	7	0.00
03/12/2025	R035 On 05-February-26	9.64	Put	Bond Future	18	0	0	0	350.00
03/12/2025	R035 On 05-February-26	9.14	Put	Bond Future	85	0	0	0	350.00
03/12/2025	R035 On 05-February-26	8.64	Put	Bond Future	410	1	0	1	0.00
03/12/2025	R035 On 05-February-26	9.25	Put	Bond Future	60	0	0	0	16,000.00
03/12/2025	R035 On 05-February-26	8.85	Put	Bond Future	211	0	0	0	0.00
03/12/2025	R035 On 05-February-26	10.67	Put	Bond Future	1	0	0	0	250.00
03/12/2025	R035 On 05-February-26	10.17	Put	Bond Future	4	0	0	0	0.00
03/12/2025	R035 On 05-February-26	11.17	Put	Bond Future	0	0	0	0	250.00
03/12/2025	R035 On 05-February-26	11.00	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R035 On 05-February-26	12.44	Put	Bond Future	0	0	0	0	2,000.00
03/12/2025	R035 On 05-February-26	10.94	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R035 On 05-February-26	10.44	Put	Bond Future	2	0	0	0	0.00
03/12/2025	R035 On 05-February-26	10.79	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R035 On 07-May-26			Bond Future	8.40	103.8057	104.6505	103.8057	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
03/12/2025	R035 On 07-May-26	10.86	Call	Bond Future	14014	13	14	13	0.00
03/12/2025	R035 On 07-May-26	10.66	Call	Bond Future	12985	12	13	12	0.00
03/12/2025	R035 On 07-May-26	10.16	Call	Bond Future	10351	10	10	10	0.00
03/12/2025	R035 On 07-May-26	9.66	Call	Bond Future	7663	7	8	7	200.00
03/12/2025	R035 On 07-May-26	10.71	Call	Bond Future	13245	12	13	12	0.00
03/12/2025	R035 On 07-May-26	10.21	Call	Bond Future	10618	10	11	10	0.00
03/12/2025	R035 On 07-May-26	9.71	Call	Bond Future	7934	7	8	7	350.00
03/12/2025	R035 On 07-May-26	10.64	Call	Bond Future	12882	12	13	12	0.00
03/12/2025	R035 On 07-May-26	10.14	Call	Bond Future	10245	9	10	9	0.00
03/12/2025	R035 On 07-May-26	9.64	Call	Bond Future	7555	7	8	7	250.00
03/12/2025	R035 On 07-May-26	8.29	Call	Bond Future	1122	1	1	1	1,000.00
03/12/2025	R035 On 07-May-26	8.79	Call	Bond Future	3109	3	3	3	1,000.00
03/12/2025	R035 On 07-May-26	9.20	Call	Bond Future	5194	4	5	4	0.00
03/12/2025	R035 On 07-May-26	9.20	Put	Bond Future	348	0	0	0	1,000.00
03/12/2025	R035 On 07-May-26	8.29	Put	Bond Future	1815	2	2	2	0.00
03/12/2025	R035 On 07-May-26	8.79	Put	Bond Future	710	1	1	1	0.00
03/12/2025	R035 On 07-May-26	10.14	Put	Bond Future	76	0	0	0	250.00
03/12/2025	R035 On 07-May-26	9.64	Put	Bond Future	169	0	0	0	0.00
03/12/2025	R035 On 07-May-26	10.64	Put	Bond Future	37	0	0	0	250.00
03/12/2025	R035 On 07-May-26	10.21	Put	Bond Future	69	0	0	0	350.00
03/12/2025	R035 On 07-May-26	9.71	Put	Bond Future	152	0	0	0	0.00
03/12/2025	R035 On 07-May-26	10.71	Put	Bond Future	33	0	0	0	350.00
03/12/2025	R035 On 07-May-26	10.16	Put	Bond Future	74	0	0	0	200.00
03/12/2025	R035 On 07-May-26	9.66	Put	Bond Future	164	0	0	0	0.00
03/12/2025	R035 On 07-May-26	10.66	Put	Bond Future	36	0	0	0	200.00
03/12/2025	R035 On 07-May-26	10.86	Put	Bond Future	24	0	0	0	0.00
03/12/2025	R035 On 06-August-26			Bond Future	8.45	105.6876	106.5484	105.6876	56.00
03/12/2025	R035 On 06-August-26	11.06	Call	Bond Future	14532	14	15	14	0.00
03/12/2025	R035 On 06-August-26	10.22	Call	Bond Future	10337	10	10	10	0.00
03/12/2025	R035 On 06-August-26	9.72	Call	Bond Future	7788	7	8	7	0.00
03/12/2025	R035 On 06-August-26	10.13	Call	Bond Future	9878	9	10	9	0.00
03/12/2025	R035 On 06-August-26	9.63	Call	Bond Future	7330	7	7	7	0.00
03/12/2025	R035 On 06-August-26	8.29	Call	Bond Future	1411	1	1	1	1,000.00
03/12/2025	R035 On 06-August-26	8.79	Call	Bond Future	3272	3	3	3	1,000.00
03/12/2025	R035 On 06-August-26	9.39	Call	Bond Future	6119	5	6	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
03/12/2025	R035 On 06-August-26	9.71	Call	Bond Future	7737	7	8	7	0.00
03/12/2025	R035 On 06-August-26	9.21	Call	Bond Future	5229	5	5	5	0.00
03/12/2025	R035 On 06-August-26	8.71	Call	Bond Future	2930	2	3	2	350.00
03/12/2025	R035 On 06-August-26	9.22	Call	Bond Future	5278	5	5	5	250.00
03/12/2025	R035 On 06-August-26	9.13	Call	Bond Future	4841	4	5	4	200.00
03/12/2025	R035 On 06-August-26	9.21	Put	Bond Future	697	1	1	1	350.00
03/12/2025	R035 On 06-August-26	8.71	Put	Bond Future	1333	2	1	2	0.00
03/12/2025	R035 On 06-August-26	9.71	Put	Bond Future	381	0	0	0	350.00
03/12/2025	R035 On 06-August-26	9.39	Put	Bond Future	558	1	1	1	1,000.00
03/12/2025	R035 On 06-August-26	8.79	Put	Bond Future	1198	2	1	2	0.00
03/12/2025	R035 On 06-August-26	8.29	Put	Bond Future	2367	3	2	3	0.00
03/12/2025	R035 On 06-August-26	9.63	Put	Bond Future	418	1	0	1	200.00
03/12/2025	R035 On 06-August-26	9.13	Put	Bond Future	771	1	1	1	0.00
03/12/2025	R035 On 06-August-26	10.13	Put	Bond Future	232	0	0	0	200.00
03/12/2025	R035 On 06-August-26	9.72	Put	Bond Future	377	0	0	0	250.00
03/12/2025	R035 On 06-August-26	9.22	Put	Bond Future	689	1	1	1	0.00
03/12/2025	R035 On 06-August-26	10.22	Put	Bond Future	209	0	0	0	250.00
03/12/2025	R035 On 06-August-26	11.06	Put	Bond Future	65	0	0	0	0.00
03/12/2025	R035 On 05-November-26			Bond Future	8.50	103.0293	103.9059	103.0293	0.00
03/12/2025	R035 On 05-November-26	10.03	Call	Bond Future	9059	8	9	8	0.00
03/12/2025	R035 On 05-November-26	9.80	Call	Bond Future	7948	7	8	7	0.00
03/12/2025	R035 On 05-November-26	9.30	Call	Bond Future	5579	5	6	5	0.00
03/12/2025	R035 On 05-November-26	8.80	Call	Bond Future	3398	3	3	3	200.00
03/12/2025	R035 On 05-November-26	9.30	Put	Bond Future	968	1	1	1	200.00
03/12/2025	R035 On 05-November-26	8.80	Put	Bond Future	1645	2	2	2	0.00
03/12/2025	R035 On 05-November-26	9.80	Put	Bond Future	583	1	1	1	200.00
03/12/2025	R035 On 05-November-26	10.03	Put	Bond Future	462	1	0	1	0.00
03/12/2025	R035 On 04-February-27			Bond Future	8.57	104.7980	105.6907	104.7980	0.00
03/12/2025	R035 On 04-February-27	9.02	Call	Bond Future	4266	4	4	4	0.00
03/12/2025	R035 On 04-February-27	9.02	Put	Bond Future	1720	2	2	2	0.00
03/12/2025	R038 On 05-February-26			Bond Future	8.88	117.4838	118.6131	117.4838	3,763.00
03/12/2025	R038 On 05-February-26	11.44	Call	Bond Future	18328	17	18	17	0.00
03/12/2025	R038 On 05-February-26	11.44	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R038 On 07-May-26			Bond Future	8.93	114.1248	115.2743	114.1248	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
03/12/2025	R038 On 07-May-26	11.40	Call	Bond Future	17455	16	17	16	0.00
03/12/2025	R038 On 07-May-26	11.40	Put	Bond Future	30	0	0	0	0.00
03/12/2025	R038 On 06-August-26			Bond Future	8.99	116.1936	117.3645	116.1936	0.00
03/12/2025	R038 On 06-August-26	11.77	Call	Bond Future	19086	18	19	18	0.00
03/12/2025	R038 On 06-August-26	11.77	Put	Bond Future	78	0	0	0	0.00
03/12/2025	R038 On 05-November-26			Bond Future	9.06	112.7363	113.9286	112.7363	0.00
03/12/2025	R038 On 05-November-26	10.72	Call	Bond Future	12217	11	12	11	0.00
03/12/2025	R038 On 05-November-26	10.72	Put	Bond Future	494	1	0	1	0.00
03/12/2025	R038 On 04-February-27			Bond Future	9.14	114.6699	115.8838	114.6699	0.00
03/12/2025	R038 On 04-February-27	9.60	Call	Bond Future	5642	5	6	5	0.00
03/12/2025	R038 On 04-February-27	9.60	Put	Bond Future	2284	3	2	3	0.00
03/12/2025	R053 On 05-February-26			Bond Future	9.14	127.3348	129.0614	127.3348	30,206.00
03/12/2025	R053 On 05-February-26	11.49	Call	Bond Future	23729	22	24	22	0.00
03/12/2025	R053 On 05-February-26	11.49	Put	Bond Future	2	0	0	0	0.00
03/12/2025	R053 On 07-May-26			Bond Future	9.18	123.7769	125.5345	123.7769	14,035.00
03/12/2025	R053 On 07-May-26	11.69	Call	Bond Future	24814	23	25	23	0.00
03/12/2025	R053 On 07-May-26	11.69	Put	Bond Future	54	0	0	0	0.00
03/12/2025	R053 On 06-August-26			Bond Future	9.23	126.0206	127.8107	126.0206	0.00
03/12/2025	R053 On 06-August-26	12.28	Call	Bond Future	28781	27	29	27	0.00
03/12/2025	R053 On 06-August-26	12.28	Put	Bond Future	82	0	0	0	0.00
03/12/2025	R053 On 05-November-26			Bond Future	9.29	122.3565	124.1789	122.3565	0.00
03/12/2025	R053 On 05-November-26	11.21	Call	Bond Future	20044	18	20	18	0.00
03/12/2025	R053 On 05-November-26	11.21	Put	Bond Future	641	1	1	1	0.00
03/12/2025	R053 On 04-February-27			Bond Future	9.35	124.4552	126.3103	124.4552	0.00
03/12/2025	R053 On 04-February-27	9.99	Call	Bond Future	9731	8	10	8	0.00
03/12/2025	R053 On 04-February-27	9.99	Put	Bond Future	2694	3	3	3	0.00
03/12/2025	R186 On 05-February-26			Bond Future	8.43	103.1324	103.1324	103.1324	0.00
03/12/2025	R186 On 05-February-26	8.43	Call	Bond Future	66	0	0	0	0.00
03/12/2025	R186 On 05-February-26	8.43	Put	Bond Future	66	0	0	0	0.00
03/12/2025	R186 On 07-May-26			Bond Future	8.69	105.1300	105.1300	105.1300	0.00
03/12/2025	R186 On 07-May-26	8.69	Call	Bond Future	103	0	0	0	0.00
03/12/2025	R186 On 07-May-26	8.69	Put	Bond Future	103	0	0	0	0.00
03/12/2025	R186 On 06-August-26			Bond Future	8.57	102.1093	102.1093	102.1093	0.00
03/12/2025	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
03/12/2025	R186 On 06-August-26	8.57	Put	Bond Future	88	0	0	0	0.00
03/12/2025	R186 On 05-November-26			Bond Future	8.12	104.2987	104.2987	104.2987	0.00
03/12/2025	R186 On 05-November-26	8.12	Call	Bond Future	51	0	0	0	0.00
03/12/2025	R186 On 05-November-26	8.12	Put	Bond Future	51	0	0	0	0.00
03/12/2025	R202 On 05-February-26			Bond Future	291.39	291.3996	291.3873	291.3996	565.00
03/12/2025	R202 On 05-February-26	277.82	Call	Bond Future	13567	14	14	14	0.00
03/12/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R202 On 07-May-26			Bond Future	296.73	296.7405	296.7276	296.7405	460.00
03/12/2025	R202 On 07-May-26	277.55	Call	Bond Future	19178	19	19	19	0.00
03/12/2025	R202 On 07-May-26	277.55	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R202 On 06-August-26			Bond Future	296.76	296.7724	296.7606	296.7724	0.00
03/12/2025	R202 On 06-August-26	278.86	Call	Bond Future	17901	18	18	18	0.00
03/12/2025	R202 On 06-August-26	278.86	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R202 On 05-November-26			Bond Future	302.00	302.0127	302.0027	302.0127	0.00
03/12/2025	R202 On 05-November-26	280.46	Call	Bond Future	21543	22	22	22	0.00
03/12/2025	R202 On 05-November-26	280.46	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R202 On 04-February-27			Bond Future	301.76	301.7720	301.7643	301.7720	0.00
03/12/2025	R202 On 04-February-27	294.73	Call	Bond Future	7034	7	7	7	0.00
03/12/2025	R202 On 04-February-27	294.73	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R209 On 05-February-26			Bond Future	8.60	85.7223	86.5865	85.7223	36,993.00
03/12/2025	R209 On 05-February-26	10.93	Call	Bond Future	12575	12	13	12	0.00
03/12/2025	R209 On 05-February-26	10.93	Put	Bond Future	1	0	0	0	0.00
03/12/2025	R209 On 07-May-26			Bond Future	8.65	84.1216	85.0013	84.1216	6,358.00
03/12/2025	R209 On 07-May-26	11.07	Call	Bond Future	12860	12	13	12	0.00
03/12/2025	R209 On 07-May-26	11.07	Put	Bond Future	29	0	0	0	0.00
03/12/2025	R209 On 06-August-26			Bond Future	8.69	85.6467	86.5427	85.6467	2,732.00
03/12/2025	R209 On 06-August-26	11.39	Call	Bond Future	13939	13	14	13	0.00
03/12/2025	R209 On 06-August-26	11.39	Put	Bond Future	63	0	0	0	0.00
03/12/2025	R209 On 05-November-26			Bond Future	8.75	83.9889	84.9012	83.9889	0.00
03/12/2025	R209 On 05-November-26	10.32	Call	Bond Future	8782	8	9	8	0.00
03/12/2025	R209 On 05-November-26	10.32	Put	Bond Future	468	1	0	1	0.00
03/12/2025	R209 On 04-February-27			Bond Future	8.82	85.4306	86.3595	85.4306	0.00
03/12/2025	R209 On 04-February-27	9.28	Call	Bond Future	4066	3	4	3	0.00
03/12/2025	R209 On 04-February-27	9.28	Put	Bond Future	1561	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2025	R210 On 05-February-26			Bond Future	259.10	259.0333	259.1044	259.0333	289.00
03/12/2025	R210 On 05-February-26	253.10	Call	Bond Future	6004	6	6	6	0.00
03/12/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R210 On 07-May-26			Bond Future	260.38	260.3033	260.3751	260.3033	918.00
03/12/2025	R210 On 07-May-26	255.40	Call	Bond Future	4975	5	5	5	0.00
03/12/2025	R210 On 07-May-26	255.40	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R210 On 06-August-26			Bond Future	265.16	265.0852	265.1597	265.0852	0.00
03/12/2025	R210 On 06-August-26	259.84	Call	Bond Future	5320	5	5	5	0.00
03/12/2025	R210 On 06-August-26	259.84	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R210 On 05-November-26			Bond Future	266.31	266.2340	266.3115	266.2340	0.00
03/12/2025	R210 On 05-November-26	253.33	Call	Bond Future	12981	13	13	13	0.00
03/12/2025	R210 On 05-November-26	253.33	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R210 On 04-February-27			Bond Future	270.95	270.8707	270.9521	270.8707	0.00
03/12/2025	R210 On 04-February-27	266.03	Call	Bond Future	4922	5	5	5	0.00
03/12/2025	R210 On 04-February-27	266.03	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R213 On 05-February-26			Bond Future	7.71	99.7973	100.2027	99.7973	16,500.00
03/12/2025	R213 On 05-February-26	9.89	Call	Bond Future	8333	8	8	8	0.00
03/12/2025	R213 On 05-February-26	9.89	Put	Bond Future	1	0	0	0	0.00
03/12/2025	R213 On 07-May-26			Bond Future	7.74	98.0516	98.4640	98.0516	64,746.00
03/12/2025	R213 On 07-May-26	9.80	Call	Bond Future	7646	7	8	7	0.00
03/12/2025	R213 On 07-May-26	9.80	Put	Bond Future	27	0	0	0	0.00
03/12/2025	R213 On 06-August-26			Bond Future	7.76	99.8294	100.2498	99.8294	0.00
03/12/2025	R213 On 06-August-26	9.69	Call	Bond Future	6931	7	7	7	0.00
03/12/2025	R213 On 06-August-26	9.69	Put	Bond Future	97	0	0	0	0.00
03/12/2025	R213 On 05-November-26			Bond Future	7.81	98.0200	98.4485	98.0200	0.00
03/12/2025	R213 On 05-November-26	8.75	Call	Bond Future	3730	3	4	3	0.00
03/12/2025	R213 On 05-November-26	8.75	Put	Bond Future	471	1	0	1	0.00
03/12/2025	R213 On 04-February-27			Bond Future	7.87	99.7035	100.1403	99.7035	0.00
03/12/2025	R213 On 04-February-27	8.14	Call	Bond Future	2006	2	2	2	0.00
03/12/2025	R213 On 04-February-27	8.14	Put	Bond Future	1123	1	1	1	0.00
03/12/2025	R214 On 05-February-26			Bond Future	9.11	80.7467	81.7682	80.7467	10,264.00
03/12/2025	R214 On 05-February-26	11.26	Call	Bond Future	12994	12	13	12	0.00
03/12/2025	R214 On 05-February-26	11.26	Put	Bond Future	1	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2025	R214 On 07-May-26			Bond Future	9.16	78.9101	79.9499	78.9101	31,017.00
03/12/2025	R214 On 07-May-26	11.53	Call	Bond Future	14048	13	14	13	0.00
03/12/2025	R214 On 07-May-26	11.53	Put	Bond Future	42	0	0	0	0.00
03/12/2025	R214 On 06-August-26			Bond Future	9.21	80.3408	81.3999	80.3408	0.00
03/12/2025	R214 On 06-August-26	11.97	Call	Bond Future	15849	15	16	15	0.00
03/12/2025	R214 On 06-August-26	11.97	Put	Bond Future	75	0	0	0	0.00
03/12/2025	R214 On 05-November-26			Bond Future	9.27	78.4451	79.5232	78.4451	0.00
03/12/2025	R214 On 05-November-26	10.97	Call	Bond Future	10696	10	11	10	0.00
03/12/2025	R214 On 05-November-26	10.97	Put	Bond Future	524	1	1	1	0.00
03/12/2025	R214 On 04-February-27			Bond Future	9.35	79.7919	80.8894	79.7919	0.00
03/12/2025	R214 On 04-February-27	9.90	Call	Bond Future	5228	5	5	5	0.00
03/12/2025	R214 On 04-February-27	9.90	Put	Bond Future	1730	2	2	2	0.00
03/12/2025	R248 On 05-February-26			Bond Future	9.28	97.7077	99.0373	97.7077	243,828.00
03/12/2025	R248 On 05-February-26	11.46	Call	Bond Future	16732	15	17	15	0.00
03/12/2025	R248 On 05-February-26	10.00	Call	Bond Future	6286	5	6	5	0.00
03/12/2025	R248 On 05-February-26	10.48	Call	Bond Future	9912	9	10	9	0.00
03/12/2025	R248 On 05-February-26	9.50	Call	Bond Future	2629	2	3	2	0.00
03/12/2025	R248 On 05-February-26	9.65	Call	Bond Future	3666	3	4	3	12,500.00
03/12/2025	R248 On 05-February-26	8.90	Call	Bond Future	226	0	0	0	1,940.00
03/12/2025	R248 On 05-February-26	9.40	Call	Bond Future	2007	1	2	1	1,940.00
03/12/2025	R248 On 05-February-26	9.90	Call	Bond Future	5524	4	6	4	0.00
03/12/2025	R248 On 05-February-26	9.90	Put	Bond Future	181	0	0	0	1,940.00
03/12/2025	R248 On 05-February-26	9.40	Put	Bond Future	898	1	1	1	0.00
03/12/2025	R248 On 05-February-26	8.90	Put	Bond Future	3682	5	4	5	0.00
03/12/2025	R248 On 05-February-26	9.65	Put	Bond Future	400	1	0	1	0.00
03/12/2025	R248 On 05-February-26	10.00	Put	Bond Future	133	0	0	0	0.00
03/12/2025	R248 On 05-February-26	9.50	Put	Bond Future	648	1	1	1	0.00
03/12/2025	R248 On 05-February-26	10.48	Put	Bond Future	33	0	0	0	0.00
03/12/2025	R248 On 05-February-26	11.46	Put	Bond Future	3	0	0	0	0.00
03/12/2025	R248 On 07-May-26			Bond Future	9.33	95.0365	96.3900	95.0365	46,543.00
03/12/2025	R248 On 07-May-26	11.72	Call	Bond Future	17963	17	18	17	0.00
03/12/2025	R248 On 07-May-26	11.72	Put	Bond Future	54	0	0	0	0.00
03/12/2025	R248 On 06-August-26			Bond Future	9.38	96.7595	98.1380	96.7595	0.00
03/12/2025	R248 On 06-August-26	12.37	Call	Bond Future	21359	20	21	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
03/12/2025	R248 On 06-August-26	12.37	Put	Bond Future	70	0	0	0	0.00
03/12/2025	R248 On 05-November-26			Bond Future	9.44	94.0088	95.4122	94.0088	0.00
03/12/2025	R248 On 05-November-26	11.31	Call	Bond Future	14756	14	15	14	0.00
03/12/2025	R248 On 05-November-26	11.31	Put	Bond Future	569	1	1	1	0.00
03/12/2025	R248 On 04-February-27			Bond Future	9.51	95.6223	97.0508	95.6223	0.00
03/12/2025	R248 On 04-February-27	10.11	Call	Bond Future	6978	6	7	6	0.00
03/12/2025	R248 On 04-February-27	10.11	Put	Bond Future	2067	3	2	3	0.00
03/12/2025	R2R9 On 05-February-26			Bond Future	9.05	108.7165	109.8231	108.7165	0.00
03/12/2025	R2R9 On 05-February-26	102.99	Call	Bond Future	96833	96	97	96	0.00
03/12/2025	R2R9 On 05-February-26	102.99	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R2R9 On 07-May-26			Bond Future	9.11	105.7041	106.8305	105.7041	0.00
03/12/2025	R2R9 On 07-May-26	99.91	Call	Bond Future	95981	95	96	95	0.00
03/12/2025	R2R9 On 07-May-26	99.91	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R2R9 On 06-August-26			Bond Future	9.17	107.6202	108.7676	107.6202	0.00
03/12/2025	R2R9 On 06-August-26	101.74	Call	Bond Future	95648	95	96	95	0.00
03/12/2025	R2R9 On 06-August-26	101.74	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R2R9 On 05-November-26			Bond Future	9.24	104.5177	105.6859	104.5177	0.00
03/12/2025	R2R9 On 05-November-26	98.56	Call	Bond Future	94716	94	95	94	0.00
03/12/2025	R2R9 On 05-November-26	98.56	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R2R9 On 04-February-27			Bond Future	9.33	106.3105	107.4999	106.3105	0.00
03/12/2025	R2R9 On 04-February-27	9.89	Call	Bond Future	5917	5	6	5	0.00
03/12/2025	R2R9 On 04-February-27	9.89	Put	Bond Future	1869	2	2	2	0.00
03/12/2025	R4R2 On 05-February-26			Bond Future	9.19	110.2576	111.4838	110.2576	1,125.00
03/12/2025	R4R2 On 05-February-26	103.43	Call	Bond Future	98209	97	98	97	0.00
03/12/2025	R4R2 On 05-February-26	103.43	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R4R2 On 07-May-26			Bond Future	9.25	107.1470	108.3952	107.1470	0.00
03/12/2025	R4R2 On 07-May-26	100.23	Call	Bond Future	97306	96	97	96	0.00
03/12/2025	R4R2 On 07-May-26	100.23	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R4R2 On 06-August-26			Bond Future	9.31	109.0893	110.3607	109.0893	0.00
03/12/2025	R4R2 On 06-August-26	102.06	Call	Bond Future	96943	96	97	96	0.00
03/12/2025	R4R2 On 06-August-26	102.06	Put	Bond Future	0	0	0	0	0.00
03/12/2025	R4R2 On 05-November-26			Bond Future	9.37	105.8864	107.1807	105.8864	0.00
03/12/2025	R4R2 On 05-November-26	98.76	Call	Bond Future	95958	95	96	95	0.00
03/12/2025	R4R2 On 05-November-26	98.76	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/12/2025	R4R2 On 04-February-27			Bond Future	9.45	107.7025	109.0202	107.7025	0.00
03/12/2025	R4R2 On 04-February-27	10.13	Call	Bond Future	7198	6	7	6	0.00
03/12/2025	R4R2 On 04-February-27	10.13	Put	Bond Future	1786	2	2	2	0.00
03/12/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
03/12/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00