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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 16/01/2025 TO: 16/01/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	2029 On 06-February-25			Bond Future	134.31	134.3235	134.3071	134.3235	8,699.00
16/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1907	2	2	2	0.00
16/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2029 On 08-May-25			Bond Future	135.63	135.6439	135.6275	135.6439	728.00
16/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
16/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2222	2	2	2	0.00
16/01/2025	2029 On 07-August-25			Bond Future	138.35	138.3644	138.3482	138.3644	0.00
16/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	938	1	1	1	0.00
16/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2029 On 06-November-25			Bond Future	139.65	139.6617	139.6456	139.6617	69.00
16/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
16/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	144	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
16/01/2025	2029 On 05-February-26			Bond Future	142.36	142.3722	142.3563	142.3722	0.00
16/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2246	2	2	2	0.00
16/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2030 On 06-February-25			Bond Future	9.21	95.6514	95.5005	95.6514	159,290.00
16/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	5394	6	5	6	0.00
16/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	444	1	0	1	800.00
16/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	1855	2	2	2	0.00
16/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	25	0	0	0	800.00
16/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	556	0	1	0	0.00
16/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	50	0	0	0	800.00
16/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	2065	2	2	2	0.00
16/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2030 On 08-May-25			Bond Future	9.28	97.5709	97.4174	97.5709	34,767.00
16/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	2680	3	3	3	0.00
16/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	990	1	1	1	300.00
16/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	1653	2	2	2	0.00
16/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	351	0	0	0	300.00
16/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	320	0	0	0	800.00
16/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	921	1	1	1	800.00
16/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	2853	3	3	3	0.00
16/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1448	2	1	2	680.00
16/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	586	1	1	1	1,320.00
16/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	8844	9	9	9	0.00
16/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	3824	4	4	4	1,640.00
16/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10184	10	10	10	0.00
16/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5039	5	5	5	2,280.00
16/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	1	0	0	0	2,280.00
16/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	82	0	0	0	0.00
16/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	4	0	0	0	1,640.00
16/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	174	0	0	0	0.00
16/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	843	1	1	1	0.00
16/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1809	2	2	2	0.00
16/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	322	0	0	0	800.00
16/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1298	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
16/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2549	2	3	2	0.00
16/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	1221	1	1	1	0.00
16/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	724	1	1	1	300.00
16/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	2430	2	2	2	0.00
16/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	360	0	0	0	0.00
16/01/2025	2030 On 07-August-25			Bond Future	9.37	95.4942	95.3381	95.4942	16.00
16/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	5984	6	6	6	0.00
16/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9011	9	9	9	0.00
16/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4139	4	4	4	1,054.00
16/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	522	1	1	1	300.00
16/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1168	1	1	1	300.00
16/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2374	2	2	2	0.00
16/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	869	1	1	1	300.00
16/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1700	2	2	2	0.00
16/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2822	3	3	3	0.00
16/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	29	0	0	0	1,054.00
16/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	386	0	0	0	0.00
16/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	177	0	0	0	0.00
16/01/2025	2030 On 06-November-25			Bond Future	9.47	97.3560	97.1973	97.3560	0.00
16/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	1787	2	2	2	0.00
16/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1238	1	1	1	300.00
16/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	2942	3	3	3	0.00
16/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	624	1	1	1	300.00
16/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	2071	2	2	2	0.00
16/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	951	1	1	1	300.00
16/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	3148	3	3	3	0.00
16/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1557	1	2	1	0.00
16/01/2025	2030 On 05-February-26			Bond Future	9.59	95.2133	95.0521	95.2133	0.00
16/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	1676	2	2	2	0.00
16/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	2003	2	2	2	0.00
16/01/2025	2032 On 06-February-25			Bond Future	9.91	94.9345	94.6495	94.9345	113,152.00
16/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	8102	8	8	8	0.00
16/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	702	1	1	1	800.00
16/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	3288	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	26	0	0	0	800.00
16/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	675	1	1	1	0.00
16/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	2417	2	2	2	0.00
16/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	53	0	0	0	800.00
16/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2032 On 08-May-25			Bond Future	10.00	92.6756	92.3852	92.6756	62,925.00
16/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	4409	5	4	5	0.00
16/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	440	1	0	1	300.00
16/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1243	1	1	1	300.00
16/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	2235	2	2	2	0.00
16/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1287	1	1	1	800.00
16/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	4637	5	5	5	0.00
16/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	461	1	0	1	800.00
16/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1664	2	2	2	0.00
16/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	295	0	0	0	800.00
16/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	3200	3	3	3	0.00
16/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	959	1	1	1	300.00
16/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1713	2	2	2	0.00
16/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	3275	3	3	3	0.00
16/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	329	0	0	0	0.00
16/01/2025	2032 On 07-August-25			Bond Future	10.10	94.5116	94.2157	94.5116	0.00
16/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	8311	9	8	9	0.00
16/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	1537	2	2	2	300.00
16/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	3335	4	3	4	0.00
16/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	717	1	1	1	300.00
16/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	2435	2	2	2	0.00
16/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	1166	1	1	1	300.00
16/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3921	4	4	4	0.00
16/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	227	0	0	0	0.00
16/01/2025	2032 On 06-November-25			Bond Future	10.21	92.1925	91.8912	92.1925	0.00
16/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	2924	3	3	3	0.00
16/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	922	1	1	1	300.00
16/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	1730	2	2	2	300.00
16/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	4245	4	4	4	0.00
16/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1362	1	1	1	300.00

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16/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	3100	3	3	3	0.00
16/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	4537	4	5	4	0.00
16/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	2029	2	2	2	0.00
16/01/2025	2032 On 05-February-26			Bond Future	10.34	93.9577	93.6509	93.9577	0.00
16/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2333	2	2	2	0.00
16/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	3113	3	3	3	0.00
16/01/2025	2033 On 06-February-25			Bond Future	128.32	128.3367	128.3219	128.3367	6,217.00
16/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3382	3	3	3	0.00
16/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2033 On 08-May-25			Bond Future	129.42	129.4363	129.4215	129.4363	5,288.00
16/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
16/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1198	1	1	1	0.00
16/01/2025	2033 On 07-August-25			Bond Future	132.02	132.0324	132.0179	132.0324	0.00
16/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3368	3	3	3	0.00
16/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2033 On 06-November-25			Bond Future	133.09	133.1047	133.0902	133.1047	0.00
16/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
16/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	50	0	0	0	0.00
16/01/2025	2033 On 05-February-26			Bond Future	135.67	135.6880	135.6738	135.6880	0.00
16/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2794	3	3	3	0.00
16/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2037 On 06-February-25			Bond Future	11.00	84.0724	83.8475	84.0724	156,114.00
16/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	9387	10	9	10	0.00
16/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2037 On 08-May-25			Bond Future	11.10	85.7596	85.5306	85.7596	12,907.00
16/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	6519	7	7	7	0.00
16/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	567	1	1	1	300.00
16/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	1626	2	2	2	300.00
16/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	3155	3	3	3	0.00
16/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	11554	12	12	12	7,500.00
16/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	7896	8	8	8	15,000.00
16/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	11329	12	11	12	7,500.00
16/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	51	0	0	0	0.00
16/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	209	0	0	0	0.00

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16/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	45	0	0	0	0.00
16/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	1159	1	1	1	300.00
16/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	2215	2	2	2	0.00
16/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	4099	4	4	4	0.00
16/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	340	0	0	0	0.00
16/01/2025	2037 On 07-August-25			Bond Future	11.22	83.1981	82.9650	83.1981	15.00
16/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	9593	10	10	10	0.00
16/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	6050	6	6	6	0.00
16/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	3238	3	3	3	0.00
16/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1178	1	1	1	200.00
16/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1018	1	1	1	2,341.00
16/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	4670	5	5	5	0.00
16/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2173	2	2	2	0.00
16/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	703	1	1	1	2,541.00
16/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	1986	2	2	2	300.00
16/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	4708	5	5	5	0.00
16/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	936	1	1	1	300.00
16/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	3220	3	3	3	0.00
16/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1398	1	1	1	300.00
16/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	5085	5	5	5	0.00
16/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	3011	3	3	3	2,541.00
16/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	5814	6	6	6	0.00
16/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1413	1	1	1	2,541.00
16/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	4497	4	4	4	0.00
16/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	2129	2	2	2	2,541.00
16/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4870	5	5	5	0.00
16/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	979	1	1	1	2,541.00
16/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	401	0	0	0	0.00
16/01/2025	2037 On 06-November-25			Bond Future	11.34	84.8196	84.5824	84.8196	0.00
16/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4178	4	4	4	0.00
16/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1310	1	1	1	300.00
16/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2347	2	2	2	300.00
16/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	6040	6	6	6	0.00
16/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1711	2	2	2	300.00
16/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	4224	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	6074	6	6	6	0.00
16/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2602	3	3	3	0.00
16/01/2025	2037 On 05-February-26			Bond Future	11.47	82.1854	81.9441	82.1854	0.00
16/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3096	3	3	3	0.00
16/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	6388	7	6	7	0.00
16/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2391	2	2	2	1,970.00
16/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	2265	2	2	2	1,970.00
16/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	5529	5	6	5	0.00
16/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	4566	4	5	4	0.00
16/01/2025	2038 On 06-February-25			Bond Future	138.32	138.3431	138.3245	138.3431	2,622.00
16/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	3094	3	3	3	0.00
16/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2038 On 08-May-25			Bond Future	141.14	141.1539	141.1352	141.1539	768.00
16/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	1455	1	1	1	0.00
16/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2038 On 07-August-25			Bond Future	141.84	141.8592	141.8407	141.8592	0.00
16/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	2281	2	2	2	0.00
16/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2038 On 06-November-25			Bond Future	144.64	144.6600	144.6419	144.6600	0.00
16/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	762	1	1	1	0.00
16/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2038 On 05-February-26			Bond Future	145.29	145.3038	145.2858	145.3038	0.00
16/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	2086	2	2	2	0.00
16/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2040 On 06-February-25			Bond Future	11.28	84.0619	83.9461	84.0619	66,251.00
16/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	9521	10	10	10	0.00
16/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	239	0	0	0	780.00
16/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	2709	3	3	3	0.00
16/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	5465	6	5	6	0.00
16/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	11	0	0	0	780.00
16/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	159	0	0	0	780.00
16/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	2038	2	2	2	0.00
16/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2040 On 08-May-25			Bond Future	11.39	85.7489	85.6311	85.7489	9,570.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	7456	8	7	8	0.00
16/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	11330	11	11	11	7,500.00
16/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	11662	12	12	12	7,500.00
16/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	8040	8	8	8	15,000.00
16/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	70	0	0	0	0.00
16/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	268	0	0	0	0.00
16/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	82	0	0	0	0.00
16/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	325	0	0	0	0.00
16/01/2025	2040 On 07-August-25			Bond Future	11.51	82.9365	82.8168	82.9365	16.00
16/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	10245	10	10	10	0.00
16/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	451	0	0	0	0.00
16/01/2025	2040 On 06-November-25			Bond Future	11.63	84.5527	84.4312	84.5527	0.00
16/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4268	4	4	4	0.00
16/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	3010	3	3	3	0.00
16/01/2025	2040 On 05-February-26			Bond Future	11.76	81.6627	81.5393	81.6627	0.00
16/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3388	3	3	3	0.00
16/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4969	5	5	5	0.00
16/01/2025	2044 On 06-February-25			Bond Future	11.40	80.0221	79.8704	80.0221	70,854.00
16/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	9411	10	9	10	0.00
16/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	13058	13	13	13	0.00
16/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	6609	7	7	7	422.00
16/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	3797	4	4	4	422.00
16/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	7	0	0	0	8,825.00
16/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	312	0	0	0	8,825.00
16/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1298	1	1	1	0.00
16/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	641	1	1	1	8,825.00
16/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1925	2	2	2	0.00
16/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	5047	5	5	5	0.00
16/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	71	0	0	0	0.00
16/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
16/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	4	0	0	0	0.00
16/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2044 On 08-May-25			Bond Future	11.50	81.6280	81.4736	81.6280	8,225.00
16/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	7480	8	7	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	2044 On 08-May-25		Call	Bond Future	0.22	0.0003	0.0002	0.0003	0.00
16/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	5929	6	6	6	0.00
16/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	2648	3	3	3	0.00
16/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	647	1	1	1	2,490.00
16/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1706	2	2	2	2,490.00
16/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	4454	4	4	4	0.00
16/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	549	1	1	1	2,490.00
16/01/2025	2044 On 08-May-25		Put	Bond Future	18526.58	18.3723	18.5266	18.3723	0.00
16/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	332	0	0	0	0.00
16/01/2025	2044 On 07-August-25			Bond Future	11.61	78.8592	78.7022	78.8592	10.00
16/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	10184	10	10	10	0.00
16/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	520	1	1	1	0.00
16/01/2025	2044 On 06-November-25			Bond Future	11.72	80.3958	80.2363	80.3958	0.00
16/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4137	4	4	4	0.00
16/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	3190	3	3	3	0.00
16/01/2025	2044 On 05-February-26			Bond Future	11.85	77.5514	77.3893	77.5514	0.00
16/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3467	4	3	4	0.00
16/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	5231	5	5	5	0.00
16/01/2025	2046 On 06-February-25			Bond Future	120.48	120.4928	120.4791	120.4928	15,667.00
16/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	6469	6	6	6	0.00
16/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2046 On 08-May-25			Bond Future	120.71	120.7273	120.7137	120.7273	4,378.00
16/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
16/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	1256	1	1	1	0.00
16/01/2025	2046 On 07-August-25			Bond Future	123.13	123.1486	123.1349	123.1486	0.00
16/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	4445	4	4	4	0.00
16/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2046 On 06-November-25			Bond Future	123.31	123.3247	123.3113	123.3247	0.00
16/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
16/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	2099	2	2	2	0.00
16/01/2025	2046 On 05-February-26			Bond Future	125.70	125.7169	125.7036	125.7169	0.00
16/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	4054	4	4	4	0.00
16/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2050 On 06-February-25			Bond Future	119.72	119.7298	119.7161	119.7298	14,789.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	4116	4	4	4	0.00
16/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2050 On 08-May-25			Bond Future	122.15	122.1622	122.1487	122.1622	2,035.00
16/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	989	1	1	1	0.00
16/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2050 On 07-August-25			Bond Future	122.23	122.2446	122.2313	122.2446	0.00
16/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	2341	2	2	2	0.00
16/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2050 On 06-November-25			Bond Future	124.64	124.6582	124.6449	124.6582	0.00
16/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	225	0	0	0	0.00
16/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
16/01/2025	2050 On 05-February-26			Bond Future	124.65	124.6654	124.6524	124.6654	0.00
16/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1832	2	2	2	0.00
16/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
16/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	AL37 On 06-February-25			Index Future	1067.95	1069.8700	1067.9480	1069.8700	0.00
16/01/2025	AL37 On 08-May-25			Index Future	1089.38	1091.3420	1089.3840	1091.3420	0.00
16/01/2025	AL37 On 07-August-25			Index Future	1110.98	1112.9750	1110.9820	1112.9750	0.00
16/01/2025	AL37 On 06-November-25			Index Future	1132.68	1134.7090	1132.6800	1134.7090	0.00
16/01/2025	AL37 On 05-February-26			Index Future	1154.43	1156.4960	1154.4330	1156.4960	0.00
16/01/2025	AL7T On 06-February-25			Index Future	1277.83	1280.7890	1277.8330	1280.7890	0.00
16/01/2025	AL7T On 08-May-25			Index Future	1303.48	1306.4950	1303.4820	1306.4950	0.00
16/01/2025	AL7T On 07-August-25			Index Future	1329.32	1332.3920	1329.3240	1332.3920	0.00
16/01/2025	AL7T On 06-November-25			Index Future	1355.29	1358.4100	1355.2870	1358.4100	0.00
16/01/2025	AL7T On 05-February-26			Index Future	1381.32	1384.4930	1381.3150	1384.4930	0.00
16/01/2025	ALBI On 06-February-25			Index Future	1099.49	1101.5110	1099.4920	1101.5110	98.00
16/01/2025	ALBI On 08-May-25			Index Future	1121.56	1123.6180	1121.5620	1123.6180	0.00
16/01/2025	ALBI On 07-August-25			Index Future	1143.80	1145.8910	1143.7970	1145.8910	0.00
16/01/2025	ALBI On 06-November-25			Index Future	1166.14	1168.2670	1166.1370	1168.2670	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
16/01/2025	ALBI On 05-February-26			Index Future	1188.53	1190.6990	1188.5320	1190.6990	0.00
16/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
16/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
16/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C333 On 15-September-33			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
16/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	ES33 On 06-February-25			Bond Future	11.26	82.8489	82.7139	82.8489	0.00
16/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	8982	9	9	9	0.00
16/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
16/01/2025	ES33 On 08-May-25			Bond Future	11.39	80.7326	80.5950	80.7326	0.00
16/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5823	6	6	6	0.00
16/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
16/01/2025	ES33 On 07-August-25			Bond Future	11.53	82.3513	82.2113	82.3513	0.00
16/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8407	9	8	9	0.00
16/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
16/01/2025	ES33 On 06-November-25			Bond Future	11.69	80.1792	80.0368	80.1792	0.00
16/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1387	2	1	2	0.00
16/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
16/01/2025	ES33 On 05-February-26			Bond Future	11.87	81.7321	81.5871	81.7321	0.00
16/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
16/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1608	1	2	1	0.00
16/01/2025	ES42 On 06-February-25			Bond Future	11.75	78.8771	78.7646	78.8771	0.00
16/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	10371	10	10	10	0.00
16/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
16/01/2025	ES42 On 08-May-25			Bond Future	11.86	76.2125	76.0979	76.2125	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
16/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7467	8	7	8	0.00
16/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
16/01/2025	ES42 On 07-August-25			Bond Future	11.98	77.7399	77.6232	77.7399	0.00
16/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9351	9	9	9	0.00
16/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
16/01/2025	ES42 On 06-November-25			Bond Future	12.11	75.0078	74.8892	75.0078	0.00
16/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1555	2	2	2	0.00
16/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
16/01/2025	ES42 On 05-February-26			Bond Future	12.25	76.4583	76.3376	76.4583	0.00
16/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
16/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2262	2	2	2	0.00
16/01/2025	GOVI On 06-February-25			GOVI	1082.74	1084.7900	1082.7360	1084.7900	643.00
16/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1107360	113	111	113	0.00
16/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
16/01/2025	GOVI On 08-May-25			GOVI	1104.47	1106.5620	1104.4690	1106.5620	0.00
16/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	824690	85	82	85	0.00
16/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
16/01/2025	GOVI On 07-August-25			GOVI	1126.37	1128.4960	1126.3660	1128.4960	0.00
16/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1153660	117	115	117	0.00
16/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
16/01/2025	GOVI On 06-November-25			GOVI	1148.37	1150.5320	1148.3650	1150.5320	0.00
16/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	363650	39	36	39	0.00
16/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
16/01/2025	GOVI On 05-February-26			GOVI	1170.42	1172.6240	1170.4190	1172.6240	0.00
16/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	204190	23	20	23	0.00
16/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
16/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/01/2025	IGOV On 06-February-25			Index Future	372.86	372.7580	372.8560	372.7580	206.00
16/01/2025	IGOV On 08-May-25			Index Future	380.43	380.3310	380.4320	380.3310	680.00
16/01/2025	IGOV On 07-August-25			Index Future	388.07	387.9600	388.0650	387.9600	0.00
16/01/2025	IGOV On 06-November-25			Index Future	395.73	395.6250	395.7320	395.6250	0.00
16/01/2025	IGOV On 05-February-26			Index Future	403.42	403.3080	403.4190	403.3080	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
16/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
16/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
16/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
16/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
16/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
16/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
16/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
16/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
16/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
16/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
16/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
16/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
16/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
16/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.38	8.3770	91.6230	8.3770	0.00
16/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
16/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
16/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
16/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
16/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
16/01/2025	R033 On 06-February-25			Bond Future	10.12	103.2695	102.9997	103.2695	12,012.00
16/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	1513	2	2	2	0.00
16/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	384	0	0	0	0.00
16/01/2025	R033 On 08-May-25			Bond Future	10.21	100.2934	100.0185	100.2934	0.00
16/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2035	2	2	2	0.00
16/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1418	1	1	1	0.00
16/01/2025	R033 On 07-August-25			Bond Future	10.31	102.2803	102.0002	102.2803	0.00
16/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2341	2	2	2	0.00
16/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	2264	2	2	2	0.00
16/01/2025	R033 On 06-November-25			Bond Future	10.43	99.2295	98.9444	99.2295	0.00
16/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2534	3	3	3	0.00
16/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	3045	3	3	3	0.00
16/01/2025	R033 On 05-February-26			Bond Future	10.57	101.1287	100.8385	101.1287	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
16/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3014	3	3	3	0.00
16/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3385	3	3	3	0.00
16/01/2025	R035 On 06-February-25			Bond Future	10.56	93.8808	93.7149	93.8808	91,502.00
16/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	9694	10	10	10	0.00
16/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	3056	3	3	3	0.00
16/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	66	0	0	0	15,000.00
16/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	191	0	0	0	100.00
16/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	298	0	0	0	1,000.00
16/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	4079	4	4	4	0.00
16/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1075	1	1	1	0.00
16/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	580	1	1	1	1,100.00
16/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	1571	1	2	1	0.00
16/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	26	0	0	0	1,100.00
16/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1928	2	2	2	0.00
16/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	2741	3	3	3	0.00
16/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	77	0	0	0	7,500.00
16/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
16/01/2025	R035 On 08-May-25			Bond Future	10.66	91.2549	91.0859	91.2549	22,585.00
16/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	6291	6	6	6	0.00
16/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	585	1	1	1	300.00
16/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	1648	2	2	2	300.00
16/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	3060	3	3	3	0.00
16/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	13420	14	13	14	0.00
16/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	4879	5	5	5	400.00
16/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	10503	11	11	11	0.00
16/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	5932	6	6	6	0.00
16/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	2840	3	3	3	0.00
16/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1283	1	1	1	150.00
16/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	1228	1	1	1	150.00
16/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	2494	2	2	2	0.00
16/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	380	0	0	0	150.00
16/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	63	0	0	0	400.00
16/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	560	1	1	1	0.00
16/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	12	0	0	0	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	1123	1	1	1	300.00
16/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	3864	4	4	4	0.00
16/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	2072	2	2	2	0.00
16/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	333	0	0	0	0.00
16/01/2025	R035 On 07-August-25			Bond Future	10.76	93.0631	92.8911	93.0631	0.00
16/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	9851	10	10	10	0.00
16/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	949	1	1	1	300.00
16/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2004	2	2	2	300.00
16/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	4453	5	4	5	0.00
16/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	1372	1	1	1	300.00
16/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2986	3	3	3	0.00
16/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	4746	5	5	5	0.00
16/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	332	0	0	0	0.00
16/01/2025	R035 On 06-November-25			Bond Future	10.88	90.3711	90.1960	90.3711	0.00
16/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4086	4	4	4	0.00
16/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1279	1	1	1	300.00
16/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2304	2	2	2	300.00
16/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	5711	6	6	6	0.00
16/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	3309	3	3	3	250.00
16/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	6753	7	7	7	0.00
16/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	4927	5	5	5	0.00
16/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1962	2	2	2	250.00
16/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2930	3	3	3	0.00
16/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	1301	1	1	1	250.00
16/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1639	2	2	2	300.00
16/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3908	4	4	4	0.00
16/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	5657	6	6	6	0.00
16/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	2401	2	2	2	0.00
16/01/2025	R035 On 05-February-26			Bond Future	11.01	92.1019	91.9239	92.1019	0.00
16/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	2995	3	3	3	0.00
16/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	4166	4	4	4	0.00
16/01/2025	R038 On 06-February-25			Bond Future	11.07	102.9124	102.6462	102.9124	8,871.00
16/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	1656	2	2	2	0.00
16/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	509	0	1	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
16/01/2025	R038 On 08-May-25			Bond Future	11.18	99.4875	99.2161	99.4875	2,395.00
16/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	2494	3	2	3	0.00
16/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	2075	2	2	2	0.00
16/01/2025	R038 On 07-August-25			Bond Future	11.29	101.4582	101.1819	101.4582	0.00
16/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	2869	3	3	3	0.00
16/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	3208	3	3	3	0.00
16/01/2025	R038 On 06-November-25			Bond Future	11.42	97.9496	97.6683	97.9496	0.00
16/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3225	3	3	3	0.00
16/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	7430	8	7	8	0.00
16/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2458	3	2	3	1,770.00
16/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1868	2	2	2	1,770.00
16/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	5317	5	5	5	0.00
16/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	4376	4	4	4	0.00
16/01/2025	R038 On 05-February-26			Bond Future	11.56	99.8237	99.5374	99.8237	0.00
16/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4079	4	4	4	0.00
16/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4827	5	5	5	0.00
16/01/2025	R053 On 06-February-25			Bond Future	11.32	106.9295	106.8512	106.9295	2,213.00
16/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	12471	13	12	13	0.00
16/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0	0	0	0	0.00
16/01/2025	R053 On 08-May-25			Bond Future	11.41	103.2078	103.1282	103.2078	10,000.00
16/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	9992	10	10	10	0.00
16/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	431	0	0	0	0.00
16/01/2025	R053 On 07-August-25			Bond Future	11.51	105.2521	105.1714	105.2521	0.00
16/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	13086	13	13	13	0.00
16/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	748	1	1	1	0.00
16/01/2025	R053 On 06-November-25			Bond Future	11.62	101.4390	101.3571	101.4390	0.00
16/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	5474	6	5	6	0.00
16/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	4331	4	4	4	0.00
16/01/2025	R053 On 05-February-26			Bond Future	11.74	103.3796	103.2966	103.3796	0.00
16/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	4505	5	5	5	0.00
16/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	6542	7	7	7	0.00
16/01/2025	R186 On 06-February-25			Bond Future	8.37	105.1746	105.0768	105.1746	178,316.00
16/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1138	1	1	1	0.00
16/01/2025	R186 On 06-February-25	9.03	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
16/01/2025	R186 On 08-May-25			Bond Future	8.41	107.2855	107.1859	107.2855	19,834.00
16/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	394	0	0	0	0.00
16/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	306	0	0	0	0.00
16/01/2025	R186 On 07-August-25			Bond Future	8.49	104.1015	104.0003	104.1015	0.00
16/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1631	2	2	2	0.00
16/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2289	2	2	2	0.00
16/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1131	1	1	1	1,983.00
16/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	64	0	0	0	1,983.00
16/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	198	0	0	0	0.00
16/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	118	0	0	0	0.00
16/01/2025	R186 On 06-November-25			Bond Future	8.62	106.1314	106.0286	106.1314	447.00
16/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	210	0	0	0	0.00
16/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	733	1	1	1	0.00
16/01/2025	R186 On 05-February-26			Bond Future	8.89	102.8564	102.7520	102.8564	0.00
16/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	261	0	0	0	0.00
16/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	641	1	1	1	0.00
16/01/2025	R202 On 06-February-25			Bond Future	268.65	267.8879	268.6538	267.8879	844.00
16/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	1864	1	2	1	0.00
16/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
16/01/2025	R202 On 08-May-25			Bond Future	274.11	273.3307	274.1126	273.3307	617.00
16/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	1803	1	2	1	0.00
16/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
16/01/2025	R202 On 07-August-25			Bond Future	274.38	273.5779	274.3763	273.5779	0.00
16/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	2776	2	3	2	0.00
16/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
16/01/2025	R202 On 06-November-25			Bond Future	279.80	278.9798	279.7951	278.9798	0.00
16/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	4155	3	4	3	0.00
16/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
16/01/2025	R202 On 05-February-26			Bond Future	279.89	279.0591	279.8909	279.0591	0.00
16/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	2071	1	2	1	0.00
16/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
16/01/2025	R209 On 06-February-25			Bond Future	10.79	73.4140	73.2650	73.4140	10,256.00
16/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	7757	8	8	8	0.00
16/01/2025	R209 On 06-February-25	12.44	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
16/01/2025	R209 On 08-May-25			Bond Future	10.88	71.7327	71.5809	71.7327	6,367.00
16/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	5168	5	5	5	0.00
16/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	367	0	0	0	0.00
16/01/2025	R209 On 07-August-25			Bond Future	10.98	73.1538	72.9993	73.1538	0.00
16/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	8099	8	8	8	0.00
16/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	378	0	0	0	0.00
16/01/2025	R209 On 06-November-25			Bond Future	11.09	71.4273	71.2700	71.4273	0.00
16/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3324	3	3	3	0.00
16/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2483	2	2	2	0.00
16/01/2025	R209 On 05-February-26			Bond Future	11.22	72.7949	72.6349	72.7949	0.00
16/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	2659	3	3	3	0.00
16/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	4036	4	4	4	0.00
16/01/2025	R210 On 06-February-25			Bond Future	243.37	243.3595	243.3655	243.3595	991.00
16/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3756	4	4	4	0.00
16/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
16/01/2025	R210 On 08-May-25			Bond Future	244.96	244.9483	244.9552	244.9483	300.00
16/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
16/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3075	3	3	3	0.00
16/01/2025	R210 On 07-August-25			Bond Future	249.87	249.8610	249.8688	249.8610	0.00
16/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1429	1	1	1	0.00
16/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
16/01/2025	R210 On 06-November-25			Bond Future	251.38	251.3762	251.3849	251.3762	0.00
16/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
16/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	755	1	1	1	0.00
16/01/2025	R210 On 05-February-26			Bond Future	256.26	256.2538	256.2636	256.2538	0.00
16/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	3164	3	3	3	0.00
16/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
16/01/2025	R213 On 06-February-25			Bond Future	9.60	91.6377	91.4297	91.6377	100,748.00
16/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	6933	7	7	7	0.00
16/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0	0	0	0	0.00
16/01/2025	R213 On 08-May-25			Bond Future	9.68	89.9196	89.7076	89.9196	0.00
16/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	3643	4	4	4	0.00
16/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	325	0	0	0	0.00
16/01/2025	R213 On 07-August-25			Bond Future	9.77	91.7015	91.4857	91.7015	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
16/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7196	7	7	7	0.00
16/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	177	0	0	0	0.00
16/01/2025	R213 On 06-November-25			Bond Future	9.88	89.9355	89.7158	89.9355	0.00
16/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2367	2	2	2	0.00
16/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1721	2	2	2	0.00
16/01/2025	R213 On 05-February-26			Bond Future	10.01	91.6589	91.4353	91.6589	0.00
16/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	1978	2	2	2	0.00
16/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2413	2	2	2	0.00
16/01/2025	R214 On 06-February-25			Bond Future	11.19	68.4231	68.3197	68.4231	18,350.00
16/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	7479	8	7	8	0.00
16/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	5361	5	5	5	521.00
16/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	11390	11	11	11	0.00
16/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	2984	3	3	3	521.00
16/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
16/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	4	0	0	0	0.00
16/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	72	0	0	0	0.00
16/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
16/01/2025	R214 On 08-May-25			Bond Future	11.28	66.4931	66.3879	66.4931	3,232.00
16/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	5886	6	6	6	0.00
16/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	312	0	0	0	0.00
16/01/2025	R214 On 07-August-25			Bond Future	11.38	67.8107	67.7036	67.8107	0.00
16/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8091	8	8	8	0.00
16/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	474	0	0	0	0.00
16/01/2025	R214 On 06-November-25			Bond Future	11.49	65.8323	65.7233	65.8323	0.00
16/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3439	4	3	4	0.00
16/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2648	3	3	3	0.00
16/01/2025	R214 On 05-February-26			Bond Future	11.61	67.0931	66.9823	67.0931	0.00
16/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	2735	3	3	3	0.00
16/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4528	4	5	4	0.00
16/01/2025	R248 On 06-February-25			Bond Future	11.35	82.9905	82.8296	82.9905	261,827.00
16/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	8214	8	8	8	0.00
16/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0	0	0	0	660.00
16/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	170	0	0	0	660.00
16/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	2495	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	240	0	0	0	660.00
16/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	2574	2	3	2	0.00
16/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	7563	7	8	7	0.00
16/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	1	0	0	0	0.00
16/01/2025	R248 On 08-May-25			Bond Future	11.44	80.2095	80.0456	80.2095	209,066.00
16/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	7360	8	7	8	0.00
16/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	371	0	0	0	0.00
16/01/2025	R248 On 07-August-25			Bond Future	11.54	81.7988	81.6320	81.7988	0.00
16/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	10165	10	10	10	0.00
16/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	567	1	1	1	0.00
16/01/2025	R248 On 06-November-25			Bond Future	11.65	78.9503	78.7805	78.9503	0.00
16/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4059	4	4	4	0.00
16/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3520	3	4	3	0.00
16/01/2025	R248 On 05-February-26			Bond Future	11.78	80.4619	80.2892	80.4619	0.00
16/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3387	3	3	3	0.00
16/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	5405	5	5	5	0.00
16/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
16/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00