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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/01/2025 TO: 17/01/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	2029 On 06-February-25			Bond Future	134.31	134.3071	134.3136	134.3071	8,799.00
17/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1914	2	2	2	0.00
17/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2029 On 08-May-25			Bond Future	135.63	135.6275	135.6307	135.6275	728.00
17/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
17/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2219	2	2	2	0.00
17/01/2025	2029 On 07-August-25			Bond Future	138.34	138.3482	138.3397	138.3482	0.00
17/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	930	1	1	1	0.00
17/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2029 On 06-November-25			Bond Future	139.63	139.6456	139.6291	139.6456	69.00
17/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
17/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	161	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
17/01/2025	2029 On 05-February-26			Bond Future	142.33	142.3563	142.3344	142.3563	0.00
17/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2224	2	2	2	0.00
17/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2030 On 06-February-25			Bond Future	9.24	95.5005	95.3850	95.5005	159,290.00
17/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	5279	5	5	5	0.00
17/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	401	0	0	0	800.00
17/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	1753	2	2	2	0.00
17/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	22	0	0	0	800.00
17/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	628	1	1	1	0.00
17/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	63	0	0	0	800.00
17/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	2177	2	2	2	0.00
17/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2030 On 08-May-25			Bond Future	9.32	97.4174	97.2971	97.4174	34,767.00
17/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	2622	3	3	3	0.00
17/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	982	1	1	1	300.00
17/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	1624	2	2	2	0.00
17/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	360	0	0	0	300.00
17/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	330	0	0	0	800.00
17/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	916	1	1	1	800.00
17/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	2791	3	3	3	0.00
17/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1425	1	1	1	680.00
17/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	591	1	1	1	1,320.00
17/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	8726	9	9	9	0.00
17/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	3743	4	4	4	1,640.00
17/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10065	10	10	10	0.00
17/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	4941	5	5	5	2,280.00
17/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	2	0	0	0	2,280.00
17/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	104	0	0	0	0.00
17/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	6	0	0	0	1,640.00
17/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	212	0	0	0	0.00
17/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	941	1	1	1	0.00
17/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1934	2	2	2	0.00
17/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	380	0	0	0	800.00
17/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1413	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
17/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2679	3	3	3	0.00
17/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	1333	1	1	1	0.00
17/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	815	1	1	1	300.00
17/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	2559	2	3	2	0.00
17/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	422	0	0	0	0.00
17/01/2025	2030 On 07-August-25			Bond Future	9.41	95.3381	95.2070	95.3381	16.00
17/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	5865	6	6	6	0.00
17/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	8888	9	9	9	0.00
17/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4033	4	4	4	1,054.00
17/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	526	1	1	1	300.00
17/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1128	1	1	1	300.00
17/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2292	2	2	2	0.00
17/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	918	1	1	1	300.00
17/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1790	2	2	2	0.00
17/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2957	3	3	3	0.00
17/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	37	0	0	0	1,054.00
17/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	410	0	0	0	0.00
17/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	189	0	0	0	0.00
17/01/2025	2030 On 06-November-25			Bond Future	9.51	97.1973	97.0582	97.1973	0.00
17/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	1771	2	2	2	0.00
17/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1235	1	1	1	300.00
17/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	2899	3	3	3	0.00
17/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	635	1	1	1	300.00
17/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	2207	2	2	2	0.00
17/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	1047	1	1	1	300.00
17/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	3298	3	3	3	0.00
17/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1679	2	2	2	0.00
17/01/2025	2030 On 05-February-26			Bond Future	9.64	95.0521	94.9068	95.0521	0.00
17/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	1655	2	2	2	0.00
17/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	2127	2	2	2	0.00
17/01/2025	2032 On 06-February-25			Bond Future	9.93	94.6495	94.5554	94.6495	113,132.00
17/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	8008	8	8	8	0.00
17/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	603	1	1	1	800.00
17/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	3186	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	12	0	0	0	800.00
17/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	670	1	1	1	0.00
17/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	2497	2	2	2	0.00
17/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	45	0	0	0	800.00
17/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2032 On 08-May-25			Bond Future	10.02	92.3852	92.2868	92.3852	62,925.00
17/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	4359	4	4	4	0.00
17/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	458	0	0	0	300.00
17/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1250	1	1	1	300.00
17/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	2224	2	2	2	0.00
17/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1294	1	1	1	800.00
17/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	4584	5	5	5	0.00
17/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	479	0	0	0	800.00
17/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1769	2	2	2	0.00
17/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	341	0	0	0	800.00
17/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	3316	3	3	3	0.00
17/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	1046	1	1	1	300.00
17/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1819	2	2	2	0.00
17/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	3391	3	3	3	0.00
17/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	377	0	0	0	0.00
17/01/2025	2032 On 07-August-25			Bond Future	10.12	94.2157	94.1073	94.2157	0.00
17/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	8235	8	8	8	0.00
17/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	1543	2	2	2	300.00
17/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	3312	3	3	3	0.00
17/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	733	1	1	1	300.00
17/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	2549	2	3	2	0.00
17/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	1251	1	1	1	300.00
17/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	4045	4	4	4	0.00
17/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	259	0	0	0	0.00
17/01/2025	2032 On 06-November-25			Bond Future	10.24	91.8912	91.7754	91.8912	0.00
17/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	2842	3	3	3	0.00
17/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	907	1	1	1	300.00
17/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	1680	2	2	2	300.00
17/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	4150	4	4	4	0.00
17/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1383	1	1	1	300.00

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17/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	3166	3	3	3	0.00
17/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	4639	5	5	5	0.00
17/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	2063	2	2	2	0.00
17/01/2025	2032 On 05-February-26			Bond Future	10.37	93.6509	93.5296	93.6509	0.00
17/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2361	2	2	2	0.00
17/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	3262	3	3	3	0.00
17/01/2025	2033 On 06-February-25			Bond Future	128.49	128.3219	128.4894	128.3219	6,217.00
17/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3549	3	4	3	0.00
17/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2033 On 08-May-25			Bond Future	129.59	129.4215	129.5891	129.4215	5,288.00
17/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
17/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1031	1	1	1	0.00
17/01/2025	2033 On 07-August-25			Bond Future	132.18	132.0179	132.1776	132.0179	0.00
17/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3528	3	4	3	0.00
17/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2033 On 06-November-25			Bond Future	133.25	133.0902	133.2456	133.0902	0.00
17/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	106	0	0	0	0.00
17/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2033 On 05-February-26			Bond Future	135.83	135.6738	135.8275	135.6738	0.00
17/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2947	3	3	3	0.00
17/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2037 On 06-February-25			Bond Future	11.00	83.8475	83.8514	83.8475	156,114.00
17/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	9391	9	9	9	0.00
17/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2037 On 08-May-25			Bond Future	11.10	85.5306	85.5324	85.5306	16,284.00
17/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	6544	7	7	7	0.00
17/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	599	1	1	1	300.00
17/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	1669	2	2	2	300.00
17/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	3195	3	3	3	0.00
17/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	11561	12	12	12	7,500.00
17/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	7916	8	8	8	15,000.00
17/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	11337	11	11	11	7,500.00
17/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	57	0	0	0	0.00
17/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	227	0	0	0	0.00

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17/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	51	0	0	0	0.00
17/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	1198	1	1	1	300.00
17/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	2256	2	2	2	0.00
17/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	4129	4	4	4	0.00
17/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	364	0	0	0	0.00
17/01/2025	2037 On 07-August-25			Bond Future	11.22	82.9650	82.9593	82.9650	15.00
17/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	9605	10	10	10	0.00
17/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	6071	6	6	6	0.00
17/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	3265	3	3	3	0.00
17/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1203	1	1	1	200.00
17/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1042	1	1	1	2,341.00
17/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	4694	5	5	5	0.00
17/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2201	2	2	2	0.00
17/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	723	1	1	1	2,541.00
17/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2013	2	2	2	300.00
17/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	4733	5	5	5	0.00
17/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	959	1	1	1	300.00
17/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	3254	3	3	3	0.00
17/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1429	1	1	1	300.00
17/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	5113	5	5	5	0.00
17/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	3044	3	3	3	2,541.00
17/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	5839	6	6	6	0.00
17/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1443	1	1	1	2,541.00
17/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	4528	4	5	4	0.00
17/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	2161	2	2	2	2,541.00
17/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4899	5	5	5	0.00
17/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	1006	1	1	1	2,541.00
17/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	419	0	0	0	0.00
17/01/2025	2037 On 06-November-25			Bond Future	11.34	84.5824	84.5719	84.5824	0.00
17/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4166	4	4	4	0.00
17/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1298	1	1	1	300.00
17/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2335	2	2	2	300.00
17/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	6029	6	6	6	0.00
17/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1711	2	2	2	300.00
17/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	4222	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
17/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	6073	6	6	6	0.00
17/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2601	3	3	3	0.00
17/01/2025	2037 On 05-February-26			Bond Future	11.47	81.9441	81.9305	81.9441	0.00
17/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3125	3	3	3	0.00
17/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	6412	6	6	6	0.00
17/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2417	2	2	2	1,970.00
17/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	2303	2	2	2	1,970.00
17/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	5568	6	6	6	0.00
17/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	4608	5	5	5	0.00
17/01/2025	2038 On 06-February-25			Bond Future	138.30	138.3245	138.3049	138.3245	2,622.00
17/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	3075	3	3	3	0.00
17/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2038 On 08-May-25			Bond Future	141.11	141.1352	141.1116	141.1352	768.00
17/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	1432	1	1	1	0.00
17/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2038 On 07-August-25			Bond Future	141.80	141.8407	141.8046	141.8407	0.00
17/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	2245	2	2	2	0.00
17/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2038 On 06-November-25			Bond Future	144.60	144.6419	144.5968	144.6419	0.00
17/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	717	1	1	1	0.00
17/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2038 On 05-February-26			Bond Future	145.23	145.2858	145.2348	145.2858	0.00
17/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	2035	2	2	2	0.00
17/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2040 On 06-February-25			Bond Future	11.28	83.9461	83.9506	83.9461	66,209.00
17/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	9525	10	10	10	0.00
17/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	249	0	0	0	780.00
17/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	2719	3	3	3	0.00
17/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	5470	5	5	5	0.00
17/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	12	0	0	0	780.00
17/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	164	0	0	0	780.00
17/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	2043	2	2	2	0.00
17/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2040 On 08-May-25			Bond Future	11.39	85.6311	85.6335	85.6311	10,314.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	7448	7	7	7	0.00
17/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	11338	11	11	11	7,500.00
17/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	11672	12	12	12	7,500.00
17/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	8034	8	8	8	15,000.00
17/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	78	0	0	0	0.00
17/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	259	0	0	0	0.00
17/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	88	0	0	0	0.00
17/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	314	0	0	0	0.00
17/01/2025	2040 On 07-August-25			Bond Future	11.51	82.8168	82.8118	82.8168	16.00
17/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	10260	10	10	10	0.00
17/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	470	0	0	0	0.00
17/01/2025	2040 On 06-November-25			Bond Future	11.63	84.4312	84.4214	84.4312	0.00
17/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4166	4	4	4	0.00
17/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2918	3	3	3	0.00
17/01/2025	2040 On 05-February-26			Bond Future	11.76	81.5393	81.5263	81.5393	0.00
17/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3419	3	3	3	0.00
17/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	5013	5	5	5	0.00
17/01/2025	2044 On 06-February-25			Bond Future	11.40	79.8704	79.8749	79.8704	70,765.00
17/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	9416	9	9	9	0.00
17/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	13063	13	13	13	0.00
17/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	6612	7	7	7	422.00
17/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	3793	4	4	4	422.00
17/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	6	0	0	0	8,825.00
17/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	298	0	0	0	8,825.00
17/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1279	1	1	1	0.00
17/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	617	1	1	1	8,825.00
17/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1906	2	2	2	0.00
17/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	5042	5	5	5	0.00
17/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	63	0	0	0	0.00
17/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
17/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	4	0	0	0	0.00
17/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2044 On 08-May-25			Bond Future	11.50	81.4736	81.4761	81.4736	8,717.00
17/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	7505	7	8	7	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
17/01/2025	2044 On 08-May-25		Call	Bond Future	0.31	0.0002	0.0003	0.0002	0.00
17/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	5960	6	6	6	0.00
17/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	2693	3	3	3	0.00
17/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	682	1	1	1	2,490.00
17/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1748	2	2	2	2,490.00
17/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	4487	4	4	4	0.00
17/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	578	1	1	1	2,490.00
17/01/2025	2044 On 08-May-25		Put	Bond Future	18524.20	18.5266	18.5242	18.5266	0.00
17/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	354	0	0	0	0.00
17/01/2025	2044 On 07-August-25			Bond Future	11.61	78.7022	78.6977	78.7022	10.00
17/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	10198	10	10	10	0.00
17/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	538	1	1	1	0.00
17/01/2025	2044 On 06-November-25			Bond Future	11.73	80.2363	80.2272	80.2363	0.00
17/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4117	4	4	4	0.00
17/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	3179	3	3	3	0.00
17/01/2025	2044 On 05-February-26			Bond Future	11.85	77.3893	77.3771	77.3893	0.00
17/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3494	3	3	3	0.00
17/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	5270	5	5	5	0.00
17/01/2025	2046 On 06-February-25			Bond Future	120.28	120.4791	120.2839	120.4791	15,667.00
17/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	6274	6	6	6	0.00
17/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2046 On 08-May-25			Bond Future	120.51	120.7137	120.5115	120.7137	4,378.00
17/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
17/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	1458	1	1	1	0.00
17/01/2025	2046 On 07-August-25			Bond Future	122.92	123.1349	122.9184	123.1349	0.00
17/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	4228	4	4	4	0.00
17/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2046 On 06-November-25			Bond Future	123.08	123.3113	123.0835	123.3113	0.00
17/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
17/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	2327	2	2	2	0.00
17/01/2025	2046 On 05-February-26			Bond Future	125.47	125.7036	125.4671	125.7036	0.00
17/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	3817	4	4	4	0.00
17/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2050 On 06-February-25			Bond Future	119.50	119.7161	119.4989	119.7161	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
17/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3899	4	4	4	0.00
17/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2050 On 08-May-25			Bond Future	121.92	122.1487	121.9239	122.1487	2,035.00
17/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	764	1	1	1	0.00
17/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2050 On 07-August-25			Bond Future	121.99	122.2313	121.9915	122.2313	0.00
17/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	2101	2	2	2	0.00
17/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
17/01/2025	2050 On 06-November-25			Bond Future	124.39	124.6449	124.3935	124.6449	0.00
17/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
17/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	27	0	0	0	0.00
17/01/2025	2050 On 05-February-26			Bond Future	124.39	124.6524	124.3920	124.6524	0.00
17/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1572	2	2	2	0.00
17/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
17/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	AL37 On 06-February-25			Index Future	1066.80	1067.9480	1066.8020	1067.9480	0.00
17/01/2025	AL37 On 08-May-25			Index Future	1088.19	1089.3840	1088.1870	1089.3840	0.00
17/01/2025	AL37 On 07-August-25			Index Future	1109.67	1110.9820	1109.6660	1110.9820	0.00
17/01/2025	AL37 On 06-November-25			Index Future	1131.28	1132.6800	1131.2750	1132.6800	0.00
17/01/2025	AL37 On 05-February-26			Index Future	1152.96	1154.4330	1152.9590	1154.4330	0.00
17/01/2025	AL7T On 06-February-25			Index Future	1277.25	1277.8330	1277.2500	1277.8330	0.00
17/01/2025	AL7T On 08-May-25			Index Future	1302.85	1303.4820	1302.8540	1303.4820	0.00
17/01/2025	AL7T On 07-August-25			Index Future	1328.57	1329.3240	1328.5700	1329.3240	0.00
17/01/2025	AL7T On 06-November-25			Index Future	1354.44	1355.2870	1354.4420	1355.2870	0.00
17/01/2025	AL7T On 05-February-26			Index Future	1380.40	1381.3150	1380.4030	1381.3150	0.00
17/01/2025	ALBI On 06-February-25			Index Future	1099.24	1099.4920	1099.2400	1099.4920	98.00
17/01/2025	ALBI On 08-May-25			Index Future	1121.28	1121.5620	1121.2760	1121.5620	0.00
17/01/2025	ALBI On 07-August-25			Index Future	1143.41	1143.7970	1143.4080	1143.7970	0.00
17/01/2025	ALBI On 06-November-25			Index Future	1165.67	1166.1370	1165.6740	1166.1370	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
17/01/2025	ALBI On 05-February-26			Index Future	1188.02	1188.5320	1188.0170	1188.5320	0.00
17/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
17/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	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
17/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	ES33 On 06-February-25			Bond Future	11.26	82.7139	82.6949	82.7139	0.00
17/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	8963	9	9	9	0.00
17/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
17/01/2025	ES33 On 08-May-25			Bond Future	11.39	80.5950	80.5736	80.5950	0.00
17/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	5802	6	6	6	0.00
17/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
17/01/2025	ES33 On 07-August-25			Bond Future	11.53	82.2113	82.1824	82.2113	0.00
17/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8378	8	8	8	0.00
17/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
17/01/2025	ES33 On 06-November-25			Bond Future	11.69	80.0368	80.0027	80.0368	0.00
17/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1352	1	1	1	0.00
17/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
17/01/2025	ES33 On 05-February-26			Bond Future	11.88	81.5871	81.5496	81.5871	0.00
17/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
17/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1646	2	2	2	0.00
17/01/2025	ES42 On 06-February-25			Bond Future	11.75	78.7646	78.7399	78.7646	0.00
17/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	10346	10	10	10	0.00
17/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
17/01/2025	ES42 On 08-May-25			Bond Future	11.86	76.0979	76.0707	76.0979	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
17/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7440	7	7	7	0.00
17/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
17/01/2025	ES42 On 07-August-25			Bond Future	11.98	77.6232	77.5888	77.6232	0.00
17/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9317	9	9	9	0.00
17/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
17/01/2025	ES42 On 06-November-25			Bond Future	12.12	74.8892	74.8497	74.8892	0.00
17/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1516	2	2	2	0.00
17/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
17/01/2025	ES42 On 05-February-26			Bond Future	12.26	76.3376	76.2948	76.3376	0.00
17/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
17/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2305	2	2	2	0.00
17/01/2025	GOVI On 06-February-25			GOVI	1082.46	1082.7360	1082.4630	1082.7360	316.00
17/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1104630	111	110	111	0.00
17/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
17/01/2025	GOVI On 08-May-25			GOVI	1104.16	1104.4690	1104.1630	1104.4690	327.00
17/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	821630	82	82	82	0.00
17/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
17/01/2025	GOVI On 07-August-25			GOVI	1125.96	1126.3660	1125.9570	1126.3660	0.00
17/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1149570	115	115	115	0.00
17/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
17/01/2025	GOVI On 06-November-25			GOVI	1147.88	1148.3650	1147.8830	1148.3650	0.00
17/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	358830	36	36	36	0.00
17/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
17/01/2025	GOVI On 05-February-26			GOVI	1169.89	1170.4190	1169.8860	1170.4190	0.00
17/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	198860	20	20	20	0.00
17/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
17/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/01/2025	IGOV On 06-February-25			Index Future	372.60	372.8560	372.6020	372.8560	206.00
17/01/2025	IGOV On 08-May-25			Index Future	380.16	380.4320	380.1630	380.4320	680.00
17/01/2025	IGOV On 07-August-25			Index Future	387.76	388.0650	387.7570	388.0650	0.00
17/01/2025	IGOV On 06-November-25			Index Future	395.40	395.7320	395.3960	395.7320	0.00
17/01/2025	IGOV On 05-February-26			Index Future	403.06	403.4190	403.0620	403.4190	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
17/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.38	8.3770	91.6230	8.3770	0.00
17/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
17/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
17/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
17/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
17/01/2025	R033 On 06-February-25			Bond Future	10.15	102.9997	102.8653	102.9997	12,012.00
17/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	1423	2	1	2	0.00
17/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	428	0	0	0	0.00
17/01/2025	R033 On 08-May-25			Bond Future	10.24	100.0185	99.8789	100.0185	0.00
17/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2013	2	2	2	0.00
17/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1536	1	2	1	0.00
17/01/2025	R033 On 07-August-25			Bond Future	10.34	102.0002	101.8491	102.0002	0.00
17/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2313	2	2	2	0.00
17/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	2386	2	2	2	0.00
17/01/2025	R033 On 06-November-25			Bond Future	10.46	98.9444	98.7845	98.9444	0.00
17/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2433	3	2	3	0.00
17/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	3104	3	3	3	0.00
17/01/2025	R033 On 05-February-26			Bond Future	10.60	100.8385	100.6722	100.8385	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
17/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	2985	3	3	3	0.00
17/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3523	3	4	3	0.00
17/01/2025	R035 On 06-February-25			Bond Future	10.56	93.7149	93.7186	93.7149	91,432.00
17/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	9698	10	10	10	0.00
17/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	3063	3	3	3	0.00
17/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	71	0	0	0	15,000.00
17/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	200	0	0	0	100.00
17/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	309	0	0	0	1,000.00
17/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	4084	4	4	4	0.00
17/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1087	1	1	1	0.00
17/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	589	1	1	1	1,100.00
17/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	1578	2	2	2	0.00
17/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	28	0	0	0	1,100.00
17/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1934	2	2	2	0.00
17/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	2742	3	3	3	0.00
17/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	81	0	0	0	7,500.00
17/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
17/01/2025	R035 On 08-May-25			Bond Future	10.66	91.0859	91.0874	91.0859	22,585.00
17/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	6285	6	6	6	0.00
17/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	583	1	1	1	300.00
17/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	1631	2	2	2	300.00
17/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	3042	3	3	3	0.00
17/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	13424	13	13	13	0.00
17/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	4867	5	5	5	400.00
17/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	10510	11	11	11	0.00
17/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	5924	6	6	6	0.00
17/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	2822	3	3	3	0.00
17/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1269	1	1	1	150.00
17/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	1208	1	1	1	150.00
17/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	2479	2	2	2	0.00
17/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	370	0	0	0	150.00
17/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	69	0	0	0	400.00
17/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	547	1	1	1	0.00
17/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	14	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
17/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	1104	1	1	1	300.00
17/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	3861	4	4	4	0.00
17/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	2054	2	2	2	0.00
17/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	324	0	0	0	0.00
17/01/2025	R035 On 07-August-25			Bond Future	10.76	92.8911	92.8847	92.8911	0.00
17/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	9862	10	10	10	0.00
17/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	975	1	1	1	300.00
17/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2033	2	2	2	300.00
17/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	4480	4	4	4	0.00
17/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	1406	1	1	1	300.00
17/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	3022	3	3	3	0.00
17/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	4778	5	5	5	0.00
17/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	349	0	0	0	0.00
17/01/2025	R035 On 06-November-25			Bond Future	10.88	90.1960	90.1844	90.1960	0.00
17/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4012	4	4	4	0.00
17/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1245	1	1	1	300.00
17/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2245	2	2	2	300.00
17/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	5641	6	6	6	0.00
17/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	3238	3	3	3	250.00
17/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	6690	7	7	7	0.00
17/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	4854	5	5	5	0.00
17/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1900	2	2	2	250.00
17/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2871	3	3	3	0.00
17/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	1250	1	1	1	250.00
17/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1581	2	2	2	300.00
17/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3860	4	4	4	0.00
17/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	5635	6	6	6	0.00
17/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	2339	2	2	2	0.00
17/01/2025	R035 On 05-February-26			Bond Future	11.02	91.9239	91.9088	91.9239	0.00
17/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3021	3	3	3	0.00
17/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	4207	4	4	4	0.00
17/01/2025	R038 On 06-February-25			Bond Future	11.07	102.6462	102.6515	102.6462	9,232.00
17/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	1670	2	2	2	0.00
17/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	518	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
17/01/2025	R038 On 08-May-25			Bond Future	11.18	99.2161	99.2189	99.2161	2,395.00
17/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	2466	2	2	2	0.00
17/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	2044	2	2	2	0.00
17/01/2025	R038 On 07-August-25			Bond Future	11.29	101.1819	101.1760	101.1819	0.00
17/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	2900	3	3	3	0.00
17/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	3245	3	3	3	0.00
17/01/2025	R038 On 06-November-25			Bond Future	11.42	97.6683	97.6567	97.6683	0.00
17/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3123	3	3	3	0.00
17/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	7334	7	7	7	0.00
17/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2368	2	2	2	1,770.00
17/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1785	2	2	2	1,770.00
17/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	5239	5	5	5	0.00
17/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	4286	4	4	4	0.00
17/01/2025	R038 On 05-February-26			Bond Future	11.56	99.5374	99.5222	99.5374	0.00
17/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4111	4	4	4	0.00
17/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4874	5	5	5	0.00
17/01/2025	R053 On 06-February-25			Bond Future	11.31	106.8512	106.9445	106.8512	2,213.00
17/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	12564	12	13	12	0.00
17/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0	0	0	0	0.00
17/01/2025	R053 On 08-May-25			Bond Future	11.40	103.1282	103.2206	103.1282	10,443.00
17/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	10101	10	10	10	0.00
17/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	447	0	0	0	0.00
17/01/2025	R053 On 07-August-25			Bond Future	11.50	105.1714	105.2566	105.1714	0.00
17/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	13180	13	13	13	0.00
17/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	758	1	1	1	0.00
17/01/2025	R053 On 06-November-25			Bond Future	11.61	101.3571	101.4382	101.3571	0.00
17/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	5504	5	6	5	0.00
17/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	4280	4	4	4	0.00
17/01/2025	R053 On 05-February-26			Bond Future	11.73	103.2966	103.3756	103.2966	0.00
17/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	4526	5	5	5	0.00
17/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	6484	7	6	7	0.00
17/01/2025	R186 On 06-February-25			Bond Future	8.36	105.0768	105.0837	105.0768	178,316.00
17/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1147	1	1	1	0.00
17/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	2	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
17/01/2025	R186 On 08-May-25			Bond Future	8.41	107.1859	107.1902	107.1859	19,834.00
17/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	423	0	0	0	0.00
17/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	331	0	0	0	0.00
17/01/2025	R186 On 07-August-25			Bond Future	8.49	104.0003	103.9955	104.0003	0.00
17/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1638	2	2	2	0.00
17/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2292	2	2	2	0.00
17/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1138	1	1	1	1,983.00
17/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	71	0	0	0	1,983.00
17/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	209	0	0	0	0.00
17/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	129	0	0	0	0.00
17/01/2025	R186 On 06-November-25			Bond Future	8.63	106.0286	106.0178	106.0286	447.00
17/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	209	0	0	0	0.00
17/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	742	1	1	1	0.00
17/01/2025	R186 On 05-February-26			Bond Future	8.91	102.7520	102.7374	102.7520	0.00
17/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	257	0	0	0	0.00
17/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	652	1	1	1	0.00
17/01/2025	R202 On 06-February-25			Bond Future	268.22	268.6538	268.2170	268.6538	844.00
17/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	1427	2	1	2	0.00
17/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
17/01/2025	R202 On 08-May-25			Bond Future	273.66	274.1126	273.6600	274.1126	617.00
17/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	1350	2	1	2	0.00
17/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
17/01/2025	R202 On 07-August-25			Bond Future	273.89	274.3763	273.8916	274.3763	0.00
17/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	2292	3	2	3	0.00
17/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
17/01/2025	R202 On 06-November-25			Bond Future	279.28	279.7951	279.2849	279.7951	0.00
17/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	3645	4	4	4	0.00
17/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
17/01/2025	R202 On 05-February-26			Bond Future	279.36	279.8909	279.3615	279.8909	0.00
17/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	1542	2	2	2	0.00
17/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
17/01/2025	R209 On 06-February-25			Bond Future	10.80	73.2650	73.2427	73.2650	10,256.00
17/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	7735	8	8	8	0.00
17/01/2025	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
17/01/2025	R209 On 08-May-25			Bond Future	10.89	71.5809	71.5562	71.5809	6,367.00
17/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	5137	5	5	5	0.00
17/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	361	0	0	0	0.00
17/01/2025	R209 On 07-August-25			Bond Future	10.99	72.9993	72.9679	72.9993	0.00
17/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	8087	8	8	8	0.00
17/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	398	0	0	0	0.00
17/01/2025	R209 On 06-November-25			Bond Future	11.10	71.2700	71.2339	71.2700	0.00
17/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3301	3	3	3	0.00
17/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2496	2	2	2	0.00
17/01/2025	R209 On 05-February-26			Bond Future	11.23	72.6349	72.5956	72.6349	0.00
17/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	2672	3	3	3	0.00
17/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	4089	4	4	4	0.00
17/01/2025	R210 On 06-February-25			Bond Future	243.18	243.3655	243.1839	243.3655	991.00
17/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3574	4	4	4	0.00
17/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
17/01/2025	R210 On 08-May-25			Bond Future	244.76	244.9552	244.7637	244.9552	300.00
17/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
17/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3266	3	3	3	0.00
17/01/2025	R210 On 07-August-25			Bond Future	249.65	249.8688	249.6522	249.8688	0.00
17/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1212	1	1	1	0.00
17/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
17/01/2025	R210 On 06-November-25			Bond Future	251.15	251.3849	251.1501	251.3849	0.00
17/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
17/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	990	1	1	1	0.00
17/01/2025	R210 On 05-February-26			Bond Future	256.02	256.2636	256.0151	256.2636	0.00
17/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2915	3	3	3	0.00
17/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
17/01/2025	R213 On 06-February-25			Bond Future	9.62	91.4297	91.3466	91.4297	100,748.00
17/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	6850	7	7	7	0.00
17/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0	0	0	0	0.00
17/01/2025	R213 On 08-May-25			Bond Future	9.70	89.7076	89.6206	89.7076	0.00
17/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	3575	4	4	4	0.00
17/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	344	0	0	0	0.00
17/01/2025	R213 On 07-August-25			Bond Future	9.79	91.4857	91.3891	91.4857	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
17/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7129	7	7	7	0.00
17/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	207	0	0	0	0.00
17/01/2025	R213 On 06-November-25			Bond Future	9.90	89.7158	89.6123	89.7158	0.00
17/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2308	2	2	2	0.00
17/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1766	2	2	2	0.00
17/01/2025	R213 On 05-February-26			Bond Future	10.04	91.4353	91.3266	91.4353	0.00
17/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	1990	2	2	2	0.00
17/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2534	2	3	2	0.00
17/01/2025	R214 On 06-February-25			Bond Future	11.20	68.3197	68.2964	68.3197	18,350.00
17/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	7456	7	7	7	0.00
17/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	5337	5	5	5	521.00
17/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	11367	11	11	11	0.00
17/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	2955	3	3	3	521.00
17/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
17/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	4	0	0	0	0.00
17/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	67	0	0	0	0.00
17/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
17/01/2025	R214 On 08-May-25			Bond Future	11.29	66.3879	66.3624	66.3879	3,232.00
17/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	5885	6	6	6	0.00
17/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	337	0	0	0	0.00
17/01/2025	R214 On 07-August-25			Bond Future	11.38	67.7036	67.6718	67.7036	0.00
17/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8043	8	8	8	0.00
17/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	458	0	0	0	0.00
17/01/2025	R214 On 06-November-25			Bond Future	11.49	65.7233	65.6872	65.7233	0.00
17/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3414	3	3	3	0.00
17/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2659	3	3	3	0.00
17/01/2025	R214 On 05-February-26			Bond Future	11.61	66.9823	66.9432	66.9823	0.00
17/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	2748	3	3	3	0.00
17/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4580	5	5	5	0.00
17/01/2025	R248 On 06-February-25			Bond Future	11.35	82.8296	82.8682	82.8296	261,827.00
17/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	8253	8	8	8	0.00
17/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0	0	0	0	660.00
17/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	183	0	0	0	660.00
17/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	2533	2	3	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
17/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	239	0	0	0	660.00
17/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	2548	3	3	3	0.00
17/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	7525	8	8	8	0.00
17/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	1	0	0	0	0.00
17/01/2025	R248 On 08-May-25			Bond Future	11.44	80.0456	80.0829	80.0456	209,066.00
17/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	7416	7	7	7	0.00
17/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	390	0	0	0	0.00
17/01/2025	R248 On 07-August-25			Bond Future	11.54	81.6320	81.6630	81.6320	0.00
17/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	10209	10	10	10	0.00
17/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	580	1	1	1	0.00
17/01/2025	R248 On 06-November-25			Bond Future	11.65	78.7805	78.8077	78.7805	0.00
17/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	3969	4	4	4	0.00
17/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3404	4	3	4	0.00
17/01/2025	R248 On 05-February-26			Bond Future	11.77	80.2892	80.3141	80.2892	0.00
17/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3409	3	3	3	0.00
17/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	5402	5	5	5	0.00
17/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00