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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/01/2025 TO: 22/01/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	2029 On 06-February-25			Bond Future	134.05	134.2286	134.0489	134.2286	8,799.00
22/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1649	2	2	2	0.00
22/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2029 On 08-May-25			Bond Future	135.36	135.5444	135.3645	135.5444	728.00
22/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
22/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2486	2	2	2	0.00
22/01/2025	2029 On 07-August-25			Bond Future	138.07	138.2527	138.0707	138.2527	0.00
22/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	661	1	1	1	0.00
22/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2029 On 06-November-25			Bond Future	139.36	139.5418	139.3609	139.5418	68.00
22/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
22/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	429	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
22/01/2025	2029 On 05-February-26			Bond Future	142.06	142.2464	142.0635	142.2464	0.00
22/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	1954	2	2	2	0.00
22/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2030 On 06-February-25			Bond Future	9.00	95.9301	96.2853	95.9301	109,245.00
22/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6179	6	6	6	0.00
22/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	68	0	0	0	800.00
22/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	856	1	1	1	800.00
22/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2595	2	3	2	0.00
22/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	5	0	0	0	800.00
22/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	184	0	0	0	0.00
22/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1323	2	1	2	0.00
22/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2030 On 08-May-25			Bond Future	9.06	97.8534	98.2164	97.8534	54,761.00
22/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3351	3	3	3	0.00
22/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1435	1	1	1	300.00
22/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	2218	2	2	2	0.00
22/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	592	0	1	0	300.00
22/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1350	1	1	1	800.00
22/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3536	3	4	3	0.00
22/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	547	0	1	0	800.00
22/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	918	1	1	1	1,320.00
22/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1982	2	2	2	680.00
22/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9641	9	10	9	0.00
22/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4557	4	5	4	1,640.00
22/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10983	11	11	11	0.00
22/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5805	5	6	5	2,280.00
22/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
22/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	49	0	0	0	0.00
22/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	2	0	0	0	1,640.00
22/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	107	0	0	0	0.00
22/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1343	2	1	2	0.00
22/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	578	1	1	1	0.00
22/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	928	1	1	1	0.00
22/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	206	0	0	0	800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	1976	2	2	2	0.00
22/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	867	1	1	1	0.00
22/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	490	1	0	1	300.00
22/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	1871	2	2	2	0.00
22/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	232	0	0	0	0.00
22/01/2025	2030 On 07-August-25			Bond Future	9.14	95.7750	96.1461	95.7750	41.00
22/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6728	6	7	6	0.00
22/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9810	9	10	9	0.00
22/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4818	4	5	4	1,054.00
22/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	790	1	1	1	300.00
22/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1566	1	2	1	300.00
22/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2928	3	3	3	0.00
22/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	614	1	1	1	300.00
22/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1290	1	1	1	0.00
22/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2282	3	2	3	0.00
22/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	20	0	0	0	1,054.00
22/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	257	0	0	0	0.00
22/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	112	0	0	0	0.00
22/01/2025	2030 On 06-November-25			Bond Future	9.22	97.6380	98.0174	97.6380	0.00
22/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2294	2	2	2	0.00
22/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1663	1	2	1	300.00
22/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3560	3	4	3	0.00
22/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	915	1	1	1	300.00
22/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1676	2	2	2	0.00
22/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	748	1	1	1	300.00
22/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	2618	3	3	3	0.00
22/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1244	1	1	1	0.00
22/01/2025	2030 On 05-February-26			Bond Future	9.33	95.4985	95.8862	95.4985	0.00
22/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2144	2	2	2	0.00
22/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1636	2	2	2	0.00
22/01/2025	2032 On 06-February-25			Bond Future	9.68	95.3122	95.7618	95.3122	101,160.00
22/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	9214	9	9	9	0.00
22/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	67	0	0	0	800.00
22/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1301	1	1	1	800.00

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22/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4350	4	4	4	0.00
22/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	3	0	0	0	800.00
22/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	161	0	0	0	0.00
22/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1345	2	1	2	0.00
22/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2032 On 08-May-25			Bond Future	9.76	93.0590	93.5182	93.0590	69,073.00
22/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5412	5	5	5	0.00
22/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	766	1	1	1	300.00
22/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1847	2	2	2	300.00
22/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	3035	3	3	3	0.00
22/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	797	1	1	1	800.00
22/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1903	2	2	2	800.00
22/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5651	5	6	5	0.00
22/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	177	0	0	0	800.00
22/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1147	1	1	1	0.00
22/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2403	3	2	3	0.00
22/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	626	1	1	1	300.00
22/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1185	1	1	1	0.00
22/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	2467	3	2	3	0.00
22/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	198	0	0	0	0.00
22/01/2025	2032 On 07-August-25			Bond Future	9.84	94.8955	95.3649	94.8955	0.00
22/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9392	9	9	9	0.00
22/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	2123	2	2	2	300.00
22/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	4173	4	4	4	0.00
22/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	1091	1	1	1	300.00
22/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	1871	2	2	2	0.00
22/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	854	1	1	1	300.00
22/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3146	3	3	3	0.00
22/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	158	0	0	0	0.00
22/01/2025	2032 On 06-November-25			Bond Future	9.95	92.5797	93.0592	92.5797	0.00
22/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3599	3	4	3	0.00
22/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1285	1	1	1	300.00
22/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	2245	2	2	2	300.00
22/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	5051	5	5	5	0.00
22/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1000	1	1	1	300.00

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22/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2447	3	2	3	0.00
22/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	3733	4	4	4	0.00
22/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1535	2	2	2	0.00
22/01/2025	2032 On 05-February-26			Bond Future	10.06	94.3500	94.8398	94.3500	0.00
22/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2999	3	3	3	0.00
22/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2589	3	3	3	0.00
22/01/2025	2033 On 06-February-25			Bond Future	128.23	128.4600	128.2306	128.4600	6,217.00
22/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3291	4	3	4	0.00
22/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2033 On 08-May-25			Bond Future	129.33	129.5595	129.3263	129.5595	5,288.00
22/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
22/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1294	1	1	1	0.00
22/01/2025	2033 On 07-August-25			Bond Future	131.91	132.1484	131.9119	132.1484	0.00
22/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3262	3	3	3	0.00
22/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2033 On 06-November-25			Bond Future	132.98	133.2172	132.9813	133.2172	0.00
22/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
22/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	159	0	0	0	0.00
22/01/2025	2033 On 05-February-26			Bond Future	135.56	135.7994	135.5604	135.7994	0.00
22/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2680	3	3	3	0.00
22/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2037 On 06-February-25			Bond Future	10.73	84.8939	85.4177	84.8939	153,010.00
22/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10957	10	11	10	0.00
22/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2037 On 08-May-25			Bond Future	10.83	86.5961	87.1308	86.5961	55,444.00
22/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	7966	7	8	7	0.00
22/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	1022	1	1	1	300.00
22/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	2469	2	2	2	300.00
22/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	4303	4	4	4	0.00
22/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	13130	13	13	13	7,500.00
22/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	9399	9	9	9	15,000.00
22/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12902	12	13	12	7,500.00
22/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	24	0	0	0	0.00
22/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	111	0	0	0	0.00

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22/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	21	0	0	0	0.00
22/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	708	1	1	1	300.00
22/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	1458	2	1	2	0.00
22/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	2953	3	3	3	0.00
22/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	187	0	0	0	0.00
22/01/2025	2037 On 07-August-25			Bond Future	10.93	84.0446	84.5909	84.0446	15.00
22/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	11080	11	11	11	0.00
22/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	7362	7	7	7	0.00
22/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1761	2	2	2	200.00
22/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	4257	4	4	4	0.00
22/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1550	1	2	1	2,341.00
22/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5864	5	6	5	0.00
22/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	3007	3	3	3	0.00
22/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	1118	1	1	1	2,541.00
22/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2780	3	3	3	300.00
22/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	5906	5	6	5	0.00
22/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1439	1	1	1	300.00
22/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	2388	3	2	3	0.00
22/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	971	1	1	1	300.00
22/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	3962	4	4	4	0.00
22/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2219	2	2	2	2,541.00
22/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4603	5	5	5	0.00
22/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	982	1	1	1	2,541.00
22/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3454	4	3	4	0.00
22/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1522	2	2	2	2,541.00
22/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	3775	4	4	4	0.00
22/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	665	1	1	1	2,541.00
22/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	262	0	0	0	0.00
22/01/2025	2037 On 06-November-25			Bond Future	11.04	85.6790	86.2368	85.6790	0.00
22/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	5190	5	5	5	0.00
22/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1813	2	2	2	300.00
22/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	3084	3	3	3	300.00
22/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	7238	7	7	7	0.00
22/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1255	1	1	1	300.00
22/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	3306	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
22/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	4923	5	5	5	0.00
22/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	1960	2	2	2	0.00
22/01/2025	2037 On 05-February-26			Bond Future	11.16	83.0594	83.6289	83.0594	0.00
22/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3943	4	4	4	0.00
22/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	7594	7	8	7	0.00
22/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	3117	3	3	3	1,970.00
22/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	1786	2	2	2	1,970.00
22/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	4570	5	5	5	0.00
22/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3728	4	4	4	0.00
22/01/2025	2038 On 06-February-25			Bond Future	137.93	137.9762	137.9288	137.9762	1,386.00
22/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	2699	3	3	3	0.00
22/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2038 On 08-May-25			Bond Future	140.73	140.7767	140.7293	140.7767	1,980.00
22/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	1049	1	1	1	0.00
22/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2038 On 07-August-25			Bond Future	141.42	141.4642	141.4229	141.4642	0.00
22/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	1863	2	2	2	0.00
22/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2038 On 06-November-25			Bond Future	144.21	144.2508	144.2102	144.2508	0.00
22/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	330	0	0	0	0.00
22/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2038 On 05-February-26			Bond Future	144.85	144.8841	144.8483	144.8841	0.00
22/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	1648	2	2	2	0.00
22/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2040 On 06-February-25			Bond Future	11.03	85.1104	85.5815	85.1104	52,985.00
22/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	11156	11	11	11	0.00
22/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	678	1	1	1	780.00
22/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	4201	4	4	4	0.00
22/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	7090	7	7	7	0.00
22/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	0	0	0	0	780.00
22/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	842	1	1	1	0.00
22/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	16	0	0	0	780.00
22/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2040 On 08-May-25			Bond Future	11.12	86.8169	87.2979	86.8169	24,306.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	8958	9	9	9	0.00
22/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	9568	9	10	9	15,000.00
22/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	12954	12	13	12	7,500.00
22/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	13293	13	13	13	7,500.00
22/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	35	0	0	0	0.00
22/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	40	0	0	0	0.00
22/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	129	0	0	0	0.00
22/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	160	0	0	0	0.00
22/01/2025	2040 On 07-August-25			Bond Future	11.23	84.0191	84.5106	84.0191	16.00
22/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	11789	11	12	11	0.00
22/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	301	0	0	0	0.00
22/01/2025	2040 On 06-November-25			Bond Future	11.34	85.6528	86.1547	85.6528	0.00
22/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	5203	5	5	5	0.00
22/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2221	2	2	2	0.00
22/01/2025	2040 On 05-February-26			Bond Future	11.46	82.7820	83.2946	82.7820	0.00
22/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	4273	4	4	4	0.00
22/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4099	4	4	4	0.00
22/01/2025	2044 On 06-February-25			Bond Future	11.13	81.0003	81.5844	81.0003	68,191.00
22/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	11125	11	11	11	0.00
22/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	14772	14	15	14	0.00
22/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	8318	8	8	8	422.00
22/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	5443	5	5	5	422.00
22/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	26	0	0	0	8,825.00
22/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	2486	2	2	2	0.00
22/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	820	1	1	1	8,825.00
22/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	3353	4	3	4	0.00
22/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	115	0	0	0	8,825.00
22/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	718	1	1	1	0.00
22/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	3	0	0	0	0.00
22/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
22/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2044 On 08-May-25			Bond Future	11.23	82.6243	83.2207	82.6243	11,049.00
22/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	9077	9	9	9	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	7438	7	7	7	0.00
22/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3767	3	4	3	0.00
22/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	1155	1	1	1	2,490.00
22/01/2025	2044 On 08-May-25		Call	Bond Future	0.92	0.0006	0.0009	0.0006	0.00
22/01/2025	2044 On 08-May-25		Put	Bond Future	16780.25	17.3763	16.7803	17.3763	0.00
22/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1078	1	1	1	2,490.00
22/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3216	4	3	4	0.00
22/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	311	0	0	0	2,490.00
22/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	181	0	0	0	0.00
22/01/2025	2044 On 07-August-25			Bond Future	11.33	79.8692	80.4782	79.8692	16.00
22/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	11786	11	12	11	0.00
22/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	346	0	0	0	0.00
22/01/2025	2044 On 06-November-25			Bond Future	11.43	81.4221	82.0438	81.4221	0.00
22/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	5181	5	5	5	0.00
22/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2426	3	2	3	0.00
22/01/2025	2044 On 05-February-26			Bond Future	11.55	78.5956	79.2301	78.5956	0.00
22/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	4386	4	4	4	0.00
22/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4308	5	4	5	0.00
22/01/2025	2046 On 06-February-25			Bond Future	120.04	120.4352	120.0386	120.4352	8,543.00
22/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	6029	6	6	6	0.00
22/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2046 On 08-May-25			Bond Future	120.27	120.6663	120.2663	120.6663	12,157.00
22/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
22/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	1704	1	2	1	0.00
22/01/2025	2046 On 07-August-25			Bond Future	122.67	123.0770	122.6705	123.0770	0.00
22/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	3980	4	4	4	0.00
22/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2046 On 06-November-25			Bond Future	122.84	123.2468	122.8385	123.2468	0.00
22/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
22/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	2572	2	3	2	0.00
22/01/2025	2046 On 05-February-26			Bond Future	125.22	125.6344	125.2197	125.6344	0.00
22/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	3570	4	4	4	0.00
22/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2050 On 06-February-25			Bond Future	119.23	119.2721	119.2322	119.2721	7,469.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3632	4	4	4	0.00
22/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2050 On 08-May-25			Bond Future	121.65	121.6930	121.6529	121.6930	9,715.00
22/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	493	1	0	1	0.00
22/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2050 On 07-August-25			Bond Future	121.72	121.7570	121.7233	121.7570	0.00
22/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	1833	2	2	2	0.00
22/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
22/01/2025	2050 On 06-November-25			Bond Future	124.12	124.1553	124.1221	124.1553	0.00
22/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
22/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	298	0	0	0	0.00
22/01/2025	2050 On 05-February-26			Bond Future	124.12	124.1506	124.1230	124.1506	0.00
22/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1303	1	1	1	0.00
22/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
22/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	AL37 On 06-February-25			Index Future	1077.29	1073.2410	1077.2870	1073.2410	0.00
22/01/2025	AL37 On 08-May-25			Index Future	1098.89	1094.7640	1098.8930	1094.7640	0.00
22/01/2025	AL37 On 07-August-25			Index Future	1120.60	1116.3890	1120.6030	1116.3890	0.00
22/01/2025	AL37 On 06-November-25			Index Future	1142.44	1138.1440	1142.4440	1138.1440	0.00
22/01/2025	AL37 On 05-February-26			Index Future	1164.36	1159.9750	1164.3620	1159.9750	0.00
22/01/2025	AL7T On 06-February-25			Index Future	1296.24	1289.7200	1296.2360	1289.7200	0.00
22/01/2025	AL7T On 08-May-25			Index Future	1322.23	1315.5840	1322.2330	1315.5840	0.00
22/01/2025	AL7T On 07-August-25			Index Future	1348.36	1341.5710	1348.3560	1341.5710	0.00
22/01/2025	AL7T On 06-November-25			Index Future	1374.64	1367.7140	1374.6360	1367.7140	0.00
22/01/2025	AL7T On 05-February-26			Index Future	1401.01	1393.9490	1401.0080	1393.9490	0.00
22/01/2025	ALBI On 06-February-25			Index Future	1114.80	1109.6940	1114.7950	1109.6940	98.00
22/01/2025	ALBI On 08-May-25			Index Future	1137.15	1131.9480	1137.1530	1131.9480	0.00
22/01/2025	ALBI On 07-August-25			Index Future	1159.62	1154.3070	1159.6190	1154.3070	0.00
22/01/2025	ALBI On 06-November-25			Index Future	1182.22	1176.8010	1182.2200	1176.8010	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
22/01/2025	ALBI On 05-February-26			Index Future	1204.90	1199.3740	1204.9020	1199.3740	0.00
22/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
22/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	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
22/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	ES33 On 06-February-25			Bond Future	10.99	83.5141	83.9878	83.5141	0.00
22/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	10256	10	10	10	0.00
22/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
22/01/2025	ES33 On 08-May-25			Bond Future	11.11	81.4098	81.8936	81.4098	0.00
22/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	7122	7	7	7	0.00
22/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
22/01/2025	ES33 On 07-August-25			Bond Future	11.23	83.0359	83.5304	83.0359	0.00
22/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9726	9	10	9	0.00
22/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
22/01/2025	ES33 On 06-November-25			Bond Future	11.38	80.8737	81.3788	80.8737	0.00
22/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2729	2	3	2	0.00
22/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
22/01/2025	ES33 On 05-February-26			Bond Future	11.55	82.4381	82.9540	82.4381	0.00
22/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
22/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	241	1	0	1	0.00
22/01/2025	ES42 On 06-February-25			Bond Future	11.49	79.8413	80.2912	79.8413	0.00
22/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	11898	11	12	11	0.00
22/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
22/01/2025	ES42 On 08-May-25			Bond Future	11.60	77.1948	77.6543	77.1948	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
22/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	9023	9	9	9	0.00
22/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
22/01/2025	ES42 On 07-August-25			Bond Future	11.71	78.7359	79.2056	78.7359	0.00
22/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10933	10	11	10	0.00
22/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
22/01/2025	ES42 On 06-November-25			Bond Future	11.83	76.0199	76.4998	76.0199	0.00
22/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3166	3	3	3	0.00
22/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
22/01/2025	ES42 On 05-February-26			Bond Future	11.96	77.4884	77.9784	77.4884	0.00
22/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
22/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	621	1	1	1	0.00
22/01/2025	GOVI On 06-February-25			GOVI	1097.66	1092.6400	1097.6600	1092.6400	316.00
22/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1256600	121	126	121	0.00
22/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
22/01/2025	GOVI On 08-May-25			GOVI	1119.67	1114.5520	1119.6740	1114.5520	327.00
22/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	976740	93	98	93	0.00
22/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
22/01/2025	GOVI On 07-August-25			GOVI	1141.80	1136.5680	1141.7950	1136.5680	0.00
22/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1307950	126	131	126	0.00
22/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
22/01/2025	GOVI On 06-November-25			GOVI	1164.05	1158.7160	1164.0490	1158.7160	0.00
22/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	520490	47	52	47	0.00
22/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
22/01/2025	GOVI On 05-February-26			GOVI	1186.38	1180.9420	1186.3820	1180.9420	0.00
22/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	363820	31	36	31	0.00
22/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
22/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/01/2025	IGOV On 06-February-25			Index Future	371.77	372.2330	371.7650	372.2330	19.00
22/01/2025	IGOV On 08-May-25			Index Future	379.31	379.7900	379.3130	379.7900	867.00
22/01/2025	IGOV On 07-August-25			Index Future	386.90	387.3820	386.8970	387.3820	0.00
22/01/2025	IGOV On 06-November-25			Index Future	394.53	395.0190	394.5260	395.0190	0.00
22/01/2025	IGOV On 05-February-26			Index Future	402.18	402.6830	402.1820	402.6830	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
22/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
22/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.38	8.3770	91.6230	8.3770	0.00
22/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
22/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
22/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
22/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
22/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
22/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
22/01/2025	R033 On 06-February-25			Bond Future	9.89	103.7573	104.2722	103.7573	12,012.00
22/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2481	2	2	2	0.00
22/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	79	0	0	0	0.00
22/01/2025	R033 On 08-May-25			Bond Future	9.97	100.7891	101.3149	100.7891	0.00
22/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2858	3	3	3	0.00
22/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	945	1	1	1	0.00
22/01/2025	R033 On 07-August-25			Bond Future	10.06	102.7781	103.3154	102.7781	0.00
22/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	3099	3	3	3	0.00
22/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1706	2	2	2	0.00
22/01/2025	R033 On 06-November-25			Bond Future	10.17	99.7324	100.2813	99.7324	0.00
22/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	3185	3	3	3	0.00
22/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2359	3	2	3	0.00
22/01/2025	R033 On 05-February-26			Bond Future	10.29	101.6389	102.1995	101.6389	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
22/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3769	3	4	3	0.00
22/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	2779	3	3	3	0.00
22/01/2025	R035 On 06-February-25			Bond Future	10.30	94.7103	95.1931	94.7103	68,752.00
22/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	11172	11	11	11	0.00
22/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4462	4	4	4	0.00
22/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	233	0	0	0	15,000.00
22/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	558	0	1	0	100.00
22/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5532	5	6	5	0.00
22/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	2093	2	2	2	0.00
22/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	793	1	1	1	1,000.00
22/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	817	1	1	1	0.00
22/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	120	0	0	0	1,100.00
22/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	588	1	1	1	0.00
22/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	1	0	0	0	1,100.00
22/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1430	2	1	2	0.00
22/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	5	0	0	0	7,500.00
22/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
22/01/2025	R035 On 08-May-25			Bond Future	10.39	92.0993	92.5924	92.0993	48,620.00
22/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7630	7	8	7	0.00
22/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	987	1	1	1	300.00
22/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	2400	2	2	2	300.00
22/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	4091	4	4	4	0.00
22/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14920	14	15	14	0.00
22/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	11977	11	12	11	0.00
22/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	6119	6	6	6	400.00
22/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	7250	7	7	7	0.00
22/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1935	2	2	2	150.00
22/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3836	3	4	3	0.00
22/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	717	1	1	1	150.00
22/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1640	2	2	2	0.00
22/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	191	0	0	0	150.00
22/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	30	0	0	0	400.00
22/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	294	0	0	0	0.00
22/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	5	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
22/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	648	1	1	1	300.00
22/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	2760	3	3	3	0.00
22/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1318	2	1	2	0.00
22/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	165	0	0	0	0.00
22/01/2025	R035 On 07-August-25			Bond Future	10.48	93.9173	94.4211	93.9173	0.00
22/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	11267	11	11	11	0.00
22/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1439	1	1	1	300.00
22/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2769	3	3	3	300.00
22/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	5573	5	6	5	0.00
22/01/2025	R035 On 07-August-25	11.30	Call	Bond Future	5409	5	5	5	0.00
22/01/2025	R035 On 07-August-25	11.30	Put	Bond Future	1006	1	1	1	8,500.00
22/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	962	1	1	1	300.00
22/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2221	2	2	2	0.00
22/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	3706	4	4	4	0.00
22/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	218	0	0	0	0.00
22/01/2025	R035 On 06-November-25			Bond Future	10.59	91.2378	91.7525	91.2378	0.00
22/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4990	5	5	5	0.00
22/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1734	2	2	2	300.00
22/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2959	3	3	3	300.00
22/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	6780	6	7	6	0.00
22/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	4115	4	4	4	250.00
22/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	7906	7	8	7	0.00
22/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	5923	6	6	6	0.00
22/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1401	2	1	2	250.00
22/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2180	2	2	2	0.00
22/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	898	1	1	1	250.00
22/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1152	1	1	1	300.00
22/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3007	3	3	3	0.00
22/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	4556	5	5	5	0.00
22/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1749	2	2	2	0.00
22/01/2025	R035 On 05-February-26			Bond Future	10.71	92.9830	93.5087	92.9830	0.00
22/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3801	4	4	4	0.00
22/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3387	4	3	4	0.00
22/01/2025	R038 On 06-February-25			Bond Future	10.81	103.7692	104.4541	103.7692	9,232.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	3040	2	3	2	0.00
22/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	86	0	0	0	0.00
22/01/2025	R038 On 08-May-25			Bond Future	10.90	100.3594	101.0587	100.3594	2,395.00
22/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3530	3	4	3	0.00
22/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1268	2	1	2	0.00
22/01/2025	R038 On 07-August-25			Bond Future	11.01	102.3398	103.0541	102.3398	0.00
22/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3887	3	4	3	0.00
22/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2354	3	2	3	0.00
22/01/2025	R038 On 06-November-25			Bond Future	11.12	98.8439	99.5732	98.8439	0.00
22/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	4068	4	4	4	0.00
22/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8764	8	9	8	0.00
22/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	3171	3	3	3	1,770.00
22/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1297	1	1	1	1,770.00
22/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4125	5	4	5	0.00
22/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3315	4	3	4	0.00
22/01/2025	R038 On 05-February-26			Bond Future	11.25	100.7328	101.4773	100.7328	0.00
22/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	5118	5	5	5	0.00
22/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	3926	4	4	4	0.00
22/01/2025	R053 On 06-February-25			Bond Future	11.05	108.5081	109.1635	108.5081	2,205.00
22/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	14783	14	15	14	0.00
22/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0	0	0	0	0.00
22/01/2025	R053 On 08-May-25			Bond Future	11.14	104.8161	105.4851	104.8161	20,451.00
22/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	12149	12	12	12	0.00
22/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	231	0	0	0	0.00
22/01/2025	R053 On 07-August-25			Bond Future	11.23	106.8843	107.5679	106.8843	0.00
22/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	15227	15	15	15	0.00
22/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	493	1	0	1	0.00
22/01/2025	R053 On 06-November-25			Bond Future	11.33	103.0984	103.7963	103.0984	0.00
22/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	6881	6	7	6	0.00
22/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3299	4	3	4	0.00
22/01/2025	R053 On 05-February-26			Bond Future	11.44	105.0684	105.7810	105.0684	0.00
22/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5703	5	6	5	0.00
22/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5256	6	5	6	0.00
22/01/2025	R186 On 06-February-25			Bond Future	8.26	105.1565	105.2650	105.1565	78,424.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1326	1	1	1	0.00
22/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0	0	0	0	0.00
22/01/2025	R186 On 08-May-25			Bond Future	8.29	107.2649	107.3762	107.2649	112,238.00
22/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	523	0	1	0	0.00
22/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	244	0	0	0	0.00
22/01/2025	R186 On 07-August-25			Bond Future	8.34	104.0725	104.1871	104.0725	0.00
22/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1797	2	2	2	0.00
22/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1280	1	1	1	1,983.00
22/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2465	2	2	2	0.00
22/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	53	0	0	0	1,983.00
22/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	160	0	0	0	0.00
22/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	97	0	0	0	0.00
22/01/2025	R186 On 06-November-25			Bond Future	8.45	106.0970	106.2150	106.0970	447.00
22/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	273	0	0	0	0.00
22/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	609	1	1	1	0.00
22/01/2025	R186 On 05-February-26			Bond Future	8.66	102.8189	102.9403	102.8189	0.00
22/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	334	0	0	0	0.00
22/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	526	1	1	1	0.00
22/01/2025	R202 On 06-February-25			Bond Future	267.27	267.9567	267.2699	267.9567	834.00
22/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	480	1	0	1	0.00
22/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
22/01/2025	R202 On 08-May-25			Bond Future	272.70	273.3954	272.6965	273.3954	679.00
22/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	387	1	0	1	0.00
22/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
22/01/2025	R202 On 07-August-25			Bond Future	272.93	273.6238	272.9255	273.6238	0.00
22/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	1325	2	1	2	0.00
22/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
22/01/2025	R202 On 06-November-25			Bond Future	278.30	279.0140	278.3049	279.0140	0.00
22/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	2665	3	3	3	0.00
22/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
22/01/2025	R202 On 05-February-26			Bond Future	278.38	279.0887	278.3796	279.0887	0.00
22/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	560	1	1	1	0.00
22/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
22/01/2025	R209 On 06-February-25			Bond Future	10.52	74.1303	74.6411	74.1303	7,502.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	9133	9	9	9	0.00
22/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0	0	0	0	0.00
22/01/2025	R209 On 08-May-25			Bond Future	10.61	72.4620	72.9834	72.4620	15,648.00
22/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	6386	6	6	6	0.00
22/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	182	0	0	0	0.00
22/01/2025	R209 On 07-August-25			Bond Future	10.70	73.8920	74.4246	73.8920	0.00
22/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	9394	9	9	9	0.00
22/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	247	0	0	0	0.00
22/01/2025	R209 On 06-November-25			Bond Future	10.80	72.1765	72.7203	72.1765	0.00
22/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	4175	4	4	4	0.00
22/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	1884	2	2	2	0.00
22/01/2025	R209 On 05-February-26			Bond Future	10.91	73.5568	74.1119	73.5568	0.00
22/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3396	3	3	3	0.00
22/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3296	4	3	4	0.00
22/01/2025	R210 On 06-February-25			Bond Future	243.00	243.0881	242.9986	243.0881	991.00
22/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3389	3	3	3	0.00
22/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
22/01/2025	R210 On 08-May-25			Bond Future	244.58	244.6669	244.5830	244.6669	300.00
22/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
22/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3447	3	3	3	0.00
22/01/2025	R210 On 07-August-25			Bond Future	249.47	249.5553	249.4725	249.5553	0.00
22/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1033	1	1	1	0.00
22/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
22/01/2025	R210 On 06-November-25			Bond Future	250.98	251.0539	250.9798	251.0539	0.00
22/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
22/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	1160	1	1	1	0.00
22/01/2025	R210 On 05-February-26			Bond Future	255.85	255.9188	255.8461	255.9188	0.00
22/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2746	3	3	3	0.00
22/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
22/01/2025	R213 On 06-February-25			Bond Future	9.38	91.9678	92.3611	91.9678	94,578.00
22/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7864	7	8	7	0.00
22/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0	0	0	0	0.00
22/01/2025	R213 On 08-May-25			Bond Future	9.45	90.2546	90.6563	90.2546	10,124.00
22/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4449	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
22/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	183	0	0	0	0.00
22/01/2025	R213 On 07-August-25			Bond Future	9.52	92.0363	92.4469	92.0363	17.00
22/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	8106	8	8	8	0.00
22/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	126	0	0	0	0.00
22/01/2025	R213 On 06-November-25			Bond Future	9.62	90.2728	90.6924	90.2728	0.00
22/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2935	3	3	3	0.00
22/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1312	1	1	1	0.00
22/01/2025	R213 On 05-February-26			Bond Future	9.74	92.0004	92.4291	92.0004	0.00
22/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2541	2	3	2	0.00
22/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	1982	2	2	2	0.00
22/01/2025	R214 On 06-February-25			Bond Future	10.94	69.2963	69.7027	69.2963	10,696.00
22/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	8862	8	9	8	0.00
22/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12773	12	13	12	0.00
22/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6740	6	7	6	521.00
22/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	4299	4	4	4	521.00
22/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	4	0	0	0	0.00
22/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
22/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	0	0	0	0	0.00
22/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
22/01/2025	R214 On 08-May-25			Bond Future	11.02	67.3826	67.7976	67.3826	11,156.00
22/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	7159	7	7	7	0.00
22/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	176	0	0	0	0.00
22/01/2025	R214 On 07-August-25			Bond Future	11.11	68.7127	69.1366	68.7127	0.00
22/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	9342	9	9	9	0.00
22/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	293	0	0	0	0.00
22/01/2025	R214 On 06-November-25			Bond Future	11.21	66.7489	67.1818	66.7489	0.00
22/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	4286	4	4	4	0.00
22/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2037	2	2	2	0.00
22/01/2025	R214 On 05-February-26			Bond Future	11.32	68.0257	68.4677	68.0257	0.00
22/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3456	3	3	3	0.00
22/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	3763	4	4	4	0.00
22/01/2025	R248 On 06-February-25			Bond Future	11.09	84.1053	84.6098	84.1053	217,662.00
22/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	9993	9	10	9	0.00
22/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	1	0	0	0	660.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	532	0	1	0	660.00
22/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	4063	4	4	4	0.00
22/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	27	0	0	0	660.00
22/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1155	2	1	2	0.00
22/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	5784	6	6	6	0.00
22/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
22/01/2025	R248 On 08-May-25			Bond Future	11.17	81.3451	81.8603	81.3451	252,478.00
22/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	9005	9	9	9	0.00
22/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	201	0	0	0	0.00
22/01/2025	R248 On 07-August-25			Bond Future	11.26	82.9508	83.4771	82.9508	0.00
22/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	11818	11	12	11	0.00
22/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	375	0	0	0	0.00
22/01/2025	R248 On 06-November-25			Bond Future	11.36	80.1212	80.6586	80.1212	0.00
22/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	5024	5	5	5	0.00
22/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	2608	3	3	3	0.00
22/01/2025	R248 On 05-February-26			Bond Future	11.48	81.6534	82.2020	81.6534	0.00
22/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	4302	4	4	4	0.00
22/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4408	5	4	5	0.00
22/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00