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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/01/2025 TO: 23/01/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	2029 On 06-February-25			Bond Future	134.16	134.0489	134.1636	134.0489	4,809.00
23/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1764	2	2	2	0.00
23/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2029 On 08-May-25			Bond Future	135.48	135.3645	135.4818	135.3645	4,588.00
23/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
23/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2368	2	2	2	0.00
23/01/2025	2029 On 07-August-25			Bond Future	138.19	138.0707	138.1909	138.0707	0.00
23/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	781	1	1	1	0.00
23/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2029 On 06-November-25			Bond Future	139.48	139.3609	139.4840	139.3609	68.00
23/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
23/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	306	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
23/01/2025	2029 On 05-February-26			Bond Future	142.19	142.0635	142.1895	142.0635	0.00
23/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2080	2	2	2	0.00
23/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2030 On 06-February-25			Bond Future	9.04	96.2853	96.1325	96.2853	109,245.00
23/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6026	6	6	6	0.00
23/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	45	0	0	0	800.00
23/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	735	1	1	1	800.00
23/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2443	3	2	3	0.00
23/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	6	0	0	0	800.00
23/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	215	0	0	0	0.00
23/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1452	1	1	1	0.00
23/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2030 On 08-May-25			Bond Future	9.11	98.2164	98.0606	98.2164	54,761.00
23/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3215	3	3	3	0.00
23/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1341	1	1	1	300.00
23/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	2101	2	2	2	0.00
23/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	537	1	1	1	300.00
23/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1259	1	1	1	800.00
23/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3399	4	3	4	0.00
23/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	496	1	0	1	800.00
23/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	846	1	1	1	1,320.00
23/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1871	2	2	2	680.00
23/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9486	10	9	10	0.00
23/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4411	5	4	5	1,640.00
23/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10827	11	11	11	0.00
23/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5654	6	6	6	2,280.00
23/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	1	0	0	0	2,280.00
23/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	53	0	0	0	0.00
23/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	2	0	0	0	1,640.00
23/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	117	0	0	0	0.00
23/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1425	1	1	1	0.00
23/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	623	1	1	1	0.00
23/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	992	1	1	1	0.00
23/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	224	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
23/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2081	2	2	2	0.00
23/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	928	1	1	1	0.00
23/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	529	0	1	0	300.00
23/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	1973	2	2	2	0.00
23/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	252	0	0	0	0.00
23/01/2025	2030 On 07-August-25			Bond Future	9.19	96.1461	95.9877	96.1461	46.00
23/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6578	7	7	7	0.00
23/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9653	10	10	10	0.00
23/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4678	5	5	5	1,054.00
23/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	733	1	1	1	300.00
23/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1479	2	1	2	300.00
23/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2808	3	3	3	0.00
23/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	653	1	1	1	300.00
23/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1361	1	1	1	0.00
23/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2384	2	2	2	0.00
23/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	21	0	0	0	1,054.00
23/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	275	0	0	0	0.00
23/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	121	0	0	0	0.00
23/01/2025	2030 On 06-November-25			Bond Future	9.27	98.0174	97.8562	98.0174	0.00
23/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2195	2	2	2	0.00
23/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1580	2	2	2	300.00
23/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3439	4	3	4	0.00
23/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	858	1	1	1	300.00
23/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1754	2	2	2	0.00
23/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	789	1	1	1	300.00
23/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	2722	3	3	3	0.00
23/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1306	1	1	1	0.00
23/01/2025	2030 On 05-February-26			Bond Future	9.38	95.8862	95.7223	95.8862	0.00
23/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2052	2	2	2	0.00
23/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1708	2	2	2	0.00
23/01/2025	2032 On 06-February-25			Bond Future	9.75	95.7618	95.4501	95.7618	75,966.00
23/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	8902	9	9	9	0.00
23/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	31	0	0	0	800.00
23/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1047	1	1	1	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
23/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4040	4	4	4	0.00
23/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	4	0	0	0	800.00
23/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	220	0	0	0	0.00
23/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1622	1	2	1	0.00
23/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2032 On 08-May-25			Bond Future	9.83	93.5182	93.2005	93.5182	81,496.00
23/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5123	5	5	5	0.00
23/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	661	1	1	1	300.00
23/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1662	2	2	2	300.00
23/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	2797	3	3	3	0.00
23/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	689	1	1	1	800.00
23/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1714	2	2	2	800.00
23/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5360	6	5	6	0.00
23/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	203	0	0	0	800.00
23/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1277	1	1	1	0.00
23/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2612	2	3	2	0.00
23/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	706	1	1	1	300.00
23/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1317	1	1	1	0.00
23/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	2680	2	3	2	0.00
23/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	228	0	0	0	0.00
23/01/2025	2032 On 07-August-25			Bond Future	9.92	95.3649	95.0412	95.3649	0.00
23/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9086	9	9	9	0.00
23/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	1950	2	2	2	300.00
23/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	3931	4	4	4	0.00
23/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	979	1	1	1	300.00
23/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	2022	2	2	2	0.00
23/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	936	1	1	1	300.00
23/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3357	3	3	3	0.00
23/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	176	0	0	0	0.00
23/01/2025	2032 On 06-November-25			Bond Future	10.02	93.0592	92.7295	93.0592	0.00
23/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3385	4	3	4	0.00
23/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1171	1	1	1	300.00
23/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	2081	2	2	2	300.00
23/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	4802	5	5	5	0.00
23/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1081	1	1	1	300.00

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23/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2612	2	3	2	0.00
23/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	3948	4	4	4	0.00
23/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1652	2	2	2	0.00
23/01/2025	2032 On 05-February-26			Bond Future	10.14	94.8398	94.5042	94.8398	0.00
23/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2818	3	3	3	0.00
23/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2744	3	3	3	0.00
23/01/2025	2033 On 06-February-25			Bond Future	128.03	128.2306	128.0312	128.2306	5,660.00
23/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3091	3	3	3	0.00
23/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2033 On 08-May-25			Bond Future	129.12	129.3263	129.1231	129.3263	9,389.00
23/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
23/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1497	1	1	1	0.00
23/01/2025	2033 On 07-August-25			Bond Future	131.71	131.9119	131.7052	131.9119	0.00
23/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3055	3	3	3	0.00
23/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2033 On 06-November-25			Bond Future	132.77	132.9813	132.7710	132.9813	0.00
23/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
23/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	369	0	0	0	0.00
23/01/2025	2033 On 05-February-26			Bond Future	135.35	135.5604	135.3465	135.5604	0.00
23/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2467	3	2	3	0.00
23/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2037 On 06-February-25			Bond Future	10.81	85.4177	84.9171	85.4177	153,010.00
23/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10456	11	10	11	0.00
23/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2037 On 08-May-25			Bond Future	10.91	87.1308	86.6204	87.1308	55,444.00
23/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	7491	8	7	8	0.00
23/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	848	1	1	1	300.00
23/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	2168	2	2	2	300.00
23/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	3910	4	4	4	0.00
23/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	12624	13	13	13	7,500.00
23/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	8910	9	9	9	15,000.00
23/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12397	13	12	13	7,500.00
23/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	30	0	0	0	0.00
23/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	133	0	0	0	0.00

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23/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	26	0	0	0	0.00
23/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	825	1	1	1	300.00
23/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	1667	1	2	1	0.00
23/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	3290	3	3	3	0.00
23/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	223	0	0	0	0.00
23/01/2025	2037 On 07-August-25			Bond Future	11.02	84.5909	84.0707	84.5909	15.00
23/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	10596	11	11	11	0.00
23/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	6927	7	7	7	0.00
23/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1551	2	2	2	200.00
23/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	3907	4	4	4	0.00
23/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1357	2	1	2	2,341.00
23/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5462	6	5	6	0.00
23/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2716	3	3	3	0.00
23/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	964	1	1	1	2,541.00
23/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2501	3	3	3	300.00
23/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	5503	6	6	6	0.00
23/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1255	1	1	1	300.00
23/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	2630	2	3	2	0.00
23/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1088	1	1	1	300.00
23/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	4299	4	4	4	0.00
23/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2447	2	2	2	2,541.00
23/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4969	5	5	5	0.00
23/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1100	1	1	1	2,541.00
23/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3764	3	4	3	0.00
23/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1693	2	2	2	2,541.00
23/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4102	4	4	4	0.00
23/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	750	1	1	1	2,541.00
23/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	297	0	0	0	0.00
23/01/2025	2037 On 06-November-25			Bond Future	11.13	86.2368	85.7067	86.2368	0.00
23/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4836	5	5	5	0.00
23/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1623	2	2	2	300.00
23/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2816	3	3	3	300.00
23/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	6829	7	7	7	0.00
23/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1376	1	1	1	300.00
23/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	3568	3	4	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
23/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	5263	5	5	5	0.00
23/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2136	2	2	2	0.00
23/01/2025	2037 On 05-February-26			Bond Future	11.26	83.6289	83.0890	83.6289	0.00
23/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3657	4	4	4	0.00
23/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	7196	8	7	8	0.00
23/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2869	3	3	3	1,970.00
23/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	1928	2	2	2	1,970.00
23/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	4862	5	5	5	0.00
23/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3982	4	4	4	0.00
23/01/2025	2038 On 06-February-25			Bond Future	137.47	137.9288	137.4695	137.9288	1,386.00
23/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	2239	3	2	3	0.00
23/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2038 On 08-May-25			Bond Future	140.26	140.7293	140.2608	140.7293	1,980.00
23/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	581	1	1	1	0.00
23/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2038 On 07-August-25			Bond Future	140.95	141.4229	140.9457	141.4229	0.00
23/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	1386	2	1	2	0.00
23/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2038 On 06-November-25			Bond Future	143.72	144.2102	143.7241	144.2102	0.00
23/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
23/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	156	0	0	0	0.00
23/01/2025	2038 On 05-February-26			Bond Future	144.35	144.8483	144.3534	144.8483	0.00
23/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	1153	2	1	2	0.00
23/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2040 On 06-February-25			Bond Future	11.16	85.5815	84.7519	85.5815	52,764.00
23/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	10327	11	10	11	0.00
23/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	337	1	0	1	780.00
23/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	3392	4	3	4	0.00
23/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	6261	7	6	7	0.00
23/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	1	0	0	0	780.00
23/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1330	1	1	1	0.00
23/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	36	0	0	0	780.00
23/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2040 On 08-May-25			Bond Future	11.26	87.2979	86.4517	87.2979	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
23/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	8165	9	8	9	0.00
23/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	8766	10	9	10	15,000.00
23/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	12123	13	12	13	7,500.00
23/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	12460	13	12	13	7,500.00
23/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	48	0	0	0	0.00
23/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	54	0	0	0	0.00
23/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	173	0	0	0	0.00
23/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	213	0	0	0	0.00
23/01/2025	2040 On 07-August-25			Bond Future	11.37	84.5106	83.6481	84.5106	237.00
23/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	10992	12	11	12	0.00
23/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	367	0	0	0	0.00
23/01/2025	2040 On 06-November-25			Bond Future	11.48	86.1547	85.2757	86.1547	0.00
23/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4640	5	5	5	0.00
23/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2538	2	3	2	0.00
23/01/2025	2040 On 05-February-26			Bond Future	11.61	83.2946	82.3990	83.2946	0.00
23/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3806	4	4	4	0.00
23/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4528	4	5	4	0.00
23/01/2025	2044 On 06-February-25			Bond Future	11.25	81.5844	80.7951	81.5844	33,125.00
23/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	10336	11	10	11	0.00
23/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	13983	15	14	15	0.00
23/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	7529	8	8	8	422.00
23/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	4658	5	5	5	422.00
23/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	6	0	0	0	8,825.00
23/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1803	2	2	2	0.00
23/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	445	1	0	1	8,825.00
23/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	4122	3	4	3	0.00
23/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	221	0	0	0	8,825.00
23/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1132	1	1	1	0.00
23/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	7	0	0	0	0.00
23/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
23/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2044 On 08-May-25			Bond Future	11.35	83.2207	82.4156	83.2207	46,115.00
23/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	8325	9	8	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
23/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	6720	7	7	7	0.00
23/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3213	4	3	4	0.00
23/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	887	1	1	1	2,490.00
23/01/2025	2044 On 08-May-25		Call	Bond Future	0.45	0.0009	0.0005	0.0009	0.00
23/01/2025	2044 On 08-May-25		Put	Bond Future	17584.85	16.7803	17.5849	16.7803	0.00
23/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1329	1	1	1	2,490.00
23/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3752	3	4	3	0.00
23/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	399	0	0	0	2,490.00
23/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	235	0	0	0	0.00
23/01/2025	2044 On 07-August-25			Bond Future	11.46	80.4782	79.6575	80.4782	16.00
23/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	11033	12	11	12	0.00
23/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	413	0	0	0	0.00
23/01/2025	2044 On 06-November-25			Bond Future	11.57	82.0438	81.2074	82.0438	0.00
23/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4654	5	5	5	0.00
23/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2735	2	3	2	0.00
23/01/2025	2044 On 05-February-26			Bond Future	11.69	79.2301	78.3780	79.2301	0.00
23/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3941	4	4	4	0.00
23/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4716	4	5	4	0.00
23/01/2025	2046 On 06-February-25			Bond Future	120.92	120.0386	120.9167	120.0386	8,543.00
23/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	6907	6	7	6	0.00
23/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2046 On 08-May-25			Bond Future	121.16	120.2663	121.1627	120.2663	19,907.00
23/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
23/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	807	2	1	2	0.00
23/01/2025	2046 On 07-August-25			Bond Future	123.59	122.6705	123.5852	122.6705	0.00
23/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	4895	4	5	4	0.00
23/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2046 On 06-November-25			Bond Future	123.77	122.8385	123.7719	122.8385	0.00
23/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
23/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	1638	3	2	3	0.00
23/01/2025	2046 On 05-February-26			Bond Future	126.17	125.2197	126.1716	125.2197	0.00
23/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	4522	4	5	4	0.00
23/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2050 On 06-February-25			Bond Future	119.02	119.2322	119.0193	119.2322	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
23/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3419	4	3	4	0.00
23/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2050 On 08-May-25			Bond Future	121.44	121.6529	121.4360	121.6529	15,734.00
23/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	276	0	0	0	0.00
23/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2050 On 07-August-25			Bond Future	121.50	121.7233	121.5026	121.7233	0.00
23/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	1613	2	2	2	0.00
23/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
23/01/2025	2050 On 06-November-25			Bond Future	123.90	124.1221	123.8976	124.1221	0.00
23/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
23/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	522	0	1	0	0.00
23/01/2025	2050 On 05-February-26			Bond Future	123.89	124.1230	123.8946	124.1230	0.00
23/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1075	1	1	1	0.00
23/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
23/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	AL37 On 06-February-25			Index Future	1075.08	1077.2870	1075.0840	1077.2870	0.00
23/01/2025	AL37 On 08-May-25			Index Future	1096.65	1098.8930	1096.6480	1098.8930	0.00
23/01/2025	AL37 On 07-August-25			Index Future	1118.32	1120.6030	1118.3180	1120.6030	0.00
23/01/2025	AL37 On 06-November-25			Index Future	1140.12	1142.4440	1140.1180	1142.4440	0.00
23/01/2025	AL37 On 05-February-26			Index Future	1162.00	1164.3620	1161.9960	1164.3620	0.00
23/01/2025	AL7T On 06-February-25			Index Future	1290.14	1296.2360	1290.1430	1296.2360	0.00
23/01/2025	AL7T On 08-May-25			Index Future	1316.02	1322.2330	1316.0210	1322.2330	0.00
23/01/2025	AL7T On 07-August-25			Index Future	1342.03	1348.3560	1342.0250	1348.3560	0.00
23/01/2025	AL7T On 06-November-25			Index Future	1368.19	1374.6360	1368.1870	1374.6360	0.00
23/01/2025	AL7T On 05-February-26			Index Future	1394.44	1401.0080	1394.4400	1401.0080	0.00
23/01/2025	ALBI On 06-February-25			Index Future	1108.90	1114.7950	1108.8980	1114.7950	83.00
23/01/2025	ALBI On 08-May-25			Index Future	1131.14	1137.1530	1131.1390	1137.1530	15.00
23/01/2025	ALBI On 07-August-25			Index Future	1153.49	1159.6190	1153.4910	1159.6190	0.00
23/01/2025	ALBI On 06-November-25			Index Future	1175.98	1182.2200	1175.9770	1182.2200	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
23/01/2025	ALBI On 05-February-26			Index Future	1198.54	1204.9020	1198.5430	1204.9020	0.00
23/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
23/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	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
23/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	ES33 On 06-February-25			Bond Future	11.09	83.9878	83.5161	83.9878	0.00
23/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9785	10	10	10	0.00
23/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
23/01/2025	ES33 On 08-May-25			Bond Future	11.21	81.8936	81.4125	81.8936	0.00
23/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6641	7	7	7	0.00
23/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
23/01/2025	ES33 On 07-August-25			Bond Future	11.34	83.5304	83.0400	83.5304	0.00
23/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9235	10	9	10	0.00
23/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
23/01/2025	ES33 On 06-November-25			Bond Future	11.49	81.3788	80.8791	81.3788	0.00
23/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2229	3	2	3	0.00
23/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
23/01/2025	ES33 On 05-February-26			Bond Future	11.66	82.9540	82.4449	82.9540	0.00
23/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
23/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	751	0	1	0	0.00
23/01/2025	ES42 On 06-February-25			Bond Future	11.62	80.2912	79.5352	80.2912	0.00
23/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	11142	12	11	12	0.00
23/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
23/01/2025	ES42 On 08-May-25			Bond Future	11.73	77.6543	76.8830	77.6543	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
23/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8252	9	8	9	0.00
23/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
23/01/2025	ES42 On 07-August-25			Bond Future	11.84	79.2056	78.4192	79.2056	0.00
23/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10147	11	10	11	0.00
23/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
23/01/2025	ES42 On 06-November-25			Bond Future	11.97	76.4998	75.6982	76.4998	0.00
23/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2364	3	2	3	0.00
23/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
23/01/2025	ES42 On 05-February-26			Bond Future	12.10	77.9784	77.1616	77.9784	0.00
23/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
23/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1438	1	1	1	0.00
23/01/2025	GOVI On 06-February-25			GOVI	1091.99	1097.6600	1091.9920	1097.6600	309.00
23/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1199920	126	120	126	0.00
23/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
23/01/2025	GOVI On 08-May-25			GOVI	1113.90	1119.6740	1113.8950	1119.6740	327.00
23/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	918950	98	92	98	0.00
23/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
23/01/2025	GOVI On 07-August-25			GOVI	1135.91	1141.7950	1135.9060	1141.7950	0.00
23/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1249060	131	125	131	0.00
23/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
23/01/2025	GOVI On 06-November-25			GOVI	1158.05	1164.0490	1158.0490	1164.0490	0.00
23/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	460490	52	46	52	0.00
23/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
23/01/2025	GOVI On 05-February-26			GOVI	1180.27	1186.3820	1180.2700	1186.3820	0.00
23/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	302700	36	30	36	0.00
23/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
23/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/01/2025	IGOV On 06-February-25			Index Future	371.80	371.7650	371.7970	371.7650	19.00
23/01/2025	IGOV On 08-May-25			Index Future	379.35	379.3130	379.3460	379.3130	867.00
23/01/2025	IGOV On 07-August-25			Index Future	386.93	386.8970	386.9320	386.8970	0.00
23/01/2025	IGOV On 06-November-25			Index Future	394.56	394.5260	394.5640	394.5260	0.00
23/01/2025	IGOV On 05-February-26			Index Future	402.22	402.1820	402.2220	402.1820	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
23/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.38	8.3770	91.6230	8.3770	0.00
23/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
23/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
23/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
23/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
23/01/2025	R033 On 06-February-25			Bond Future	9.95	104.2722	103.9163	104.2722	12,012.00
23/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2151	2	2	2	0.00
23/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	106	0	0	0	0.00
23/01/2025	R033 On 08-May-25			Bond Future	10.04	101.3149	100.9520	101.3149	0.00
23/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2609	3	3	3	0.00
23/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1059	1	1	1	0.00
23/01/2025	R033 On 07-August-25			Bond Future	10.13	103.3154	102.9458	103.3154	0.00
23/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2874	3	3	3	0.00
23/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1851	2	2	2	0.00
23/01/2025	R033 On 06-November-25			Bond Future	10.24	100.2813	99.9049	100.2813	0.00
23/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2973	3	3	3	0.00
23/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2523	2	3	2	0.00
23/01/2025	R033 On 05-February-26			Bond Future	10.37	102.1995	101.8162	102.1995	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
23/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3552	4	4	4	0.00
23/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	2945	3	3	3	0.00
23/01/2025	R035 On 06-February-25			Bond Future	10.39	95.1931	94.6758	95.1931	58,726.00
23/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	10655	11	11	11	0.00
23/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	3949	4	4	4	0.00
23/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	119	0	0	0	15,000.00
23/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	338	1	0	1	100.00
23/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5015	6	5	6	0.00
23/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1645	2	2	2	0.00
23/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	516	1	1	1	1,000.00
23/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1115	1	1	1	0.00
23/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	189	0	0	0	1,100.00
23/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	829	1	1	1	0.00
23/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	2	0	0	0	1,100.00
23/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1833	1	2	1	0.00
23/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	9	0	0	0	7,500.00
23/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
23/01/2025	R035 On 08-May-25			Bond Future	10.48	92.5924	92.0648	92.5924	58,525.00
23/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7139	8	7	8	0.00
23/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	807	1	1	1	300.00
23/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	2085	2	2	2	300.00
23/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	3684	4	4	4	0.00
23/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14394	15	14	15	0.00
23/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	11456	12	11	12	0.00
23/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	5652	6	6	6	400.00
23/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	6764	7	7	7	0.00
23/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1656	2	2	2	150.00
23/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3440	4	3	4	0.00
23/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	849	1	1	1	150.00
23/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1888	2	2	2	0.00
23/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	232	0	0	0	150.00
23/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	37	0	0	0	400.00
23/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	355	0	0	0	0.00
23/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	7	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
23/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	768	1	1	1	300.00
23/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	3107	3	3	3	0.00
23/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1530	1	2	1	0.00
23/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	201	0	0	0	0.00
23/01/2025	R035 On 07-August-25			Bond Future	10.58	94.4211	93.8835	94.4211	0.00
23/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	10762	11	11	11	0.00
23/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1247	1	1	1	300.00
23/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2478	3	2	3	300.00
23/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	5161	6	5	6	0.00
23/01/2025	R035 On 07-August-25	11.30	Call	Bond Future	5003	5	5	5	0.00
23/01/2025	R035 On 07-August-25	11.30	Put	Bond Future	1137	1	1	1	8,500.00
23/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	1088	1	1	1	300.00
23/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2467	2	2	2	0.00
23/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	4051	4	4	4	0.00
23/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	251	0	0	0	0.00
23/01/2025	R035 On 06-November-25			Bond Future	10.69	91.7525	91.2047	91.7525	0.00
23/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4621	5	5	5	0.00
23/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1537	2	2	2	300.00
23/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2681	3	3	3	300.00
23/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	6358	7	6	7	0.00
23/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	3780	4	4	4	250.00
23/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	7460	8	7	8	0.00
23/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	5524	6	6	6	0.00
23/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1549	1	2	1	250.00
23/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2393	2	2	2	0.00
23/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	1000	1	1	1	250.00
23/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1278	1	1	1	300.00
23/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3276	3	3	3	0.00
23/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	4907	5	5	5	0.00
23/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1927	2	2	2	0.00
23/01/2025	R035 On 05-February-26			Bond Future	10.82	93.5087	92.9508	93.5087	0.00
23/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3504	4	4	4	0.00
23/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3647	3	4	3	0.00
23/01/2025	R038 On 06-February-25			Bond Future	10.90	104.4541	103.8344	104.4541	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
23/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	2473	3	2	3	0.00
23/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	138	0	0	0	0.00
23/01/2025	R038 On 08-May-25			Bond Future	11.00	101.0587	100.4268	101.0587	2,395.00
23/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3111	4	3	4	0.00
23/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1481	1	1	1	0.00
23/01/2025	R038 On 07-August-25			Bond Future	11.11	103.0541	102.4101	103.0541	0.00
23/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3508	4	4	4	0.00
23/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2618	2	3	2	0.00
23/01/2025	R038 On 06-November-25			Bond Future	11.22	99.5732	98.9170	99.5732	0.00
23/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3710	4	4	4	0.00
23/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8246	9	8	9	0.00
23/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2862	3	3	3	1,770.00
23/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1437	1	1	1	1,770.00
23/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4472	4	4	4	0.00
23/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3612	3	4	3	0.00
23/01/2025	R038 On 05-February-26			Bond Future	11.36	101.4773	100.8089	101.4773	0.00
23/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4742	5	5	5	0.00
23/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4219	4	4	4	0.00
23/01/2025	R053 On 06-February-25			Bond Future	11.16	109.1635	108.1861	109.1635	2,205.00
23/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	13806	15	14	15	0.00
23/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0	0	0	0	0.00
23/01/2025	R053 On 08-May-25			Bond Future	11.25	105.4851	104.4884	105.4851	22,656.00
23/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	11215	12	11	12	0.00
23/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	294	0	0	0	0.00
23/01/2025	R053 On 07-August-25			Bond Future	11.35	107.5679	106.5518	107.5679	0.00
23/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	14299	15	14	15	0.00
23/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	581	0	1	0	0.00
23/01/2025	R053 On 06-November-25			Bond Future	11.45	103.7963	102.7609	103.7963	0.00
23/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	6228	7	6	7	0.00
23/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3682	3	4	3	0.00
23/01/2025	R053 On 05-February-26			Bond Future	11.56	105.7810	104.7260	105.7810	0.00
23/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5143	6	5	6	0.00
23/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5751	5	6	5	0.00
23/01/2025	R186 On 06-February-25			Bond Future	8.29	105.2650	105.2035	105.2650	67,383.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1265	1	1	1	0.00
23/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0	0	0	0	0.00
23/01/2025	R186 On 08-May-25			Bond Future	8.33	107.3762	107.3136	107.3762	138,635.00
23/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	483	1	0	1	0.00
23/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	267	0	0	0	0.00
23/01/2025	R186 On 07-August-25			Bond Future	8.39	104.1871	104.1237	104.1871	0.00
23/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1742	2	2	2	0.00
23/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1229	1	1	1	1,983.00
23/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2406	2	2	2	0.00
23/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	57	0	0	0	1,983.00
23/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	173	0	0	0	0.00
23/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	105	0	0	0	0.00
23/01/2025	R186 On 06-November-25			Bond Future	8.51	106.2150	106.1507	106.2150	447.00
23/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	249	0	0	0	0.00
23/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	649	1	1	1	0.00
23/01/2025	R186 On 05-February-26			Bond Future	8.74	102.9403	102.8752	102.9403	0.00
23/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	306	0	0	0	0.00
23/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	563	1	1	1	0.00
23/01/2025	R202 On 06-February-25			Bond Future	267.24	267.2699	267.2396	267.2699	781.00
23/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	450	0	0	0	0.00
23/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
23/01/2025	R202 On 08-May-25			Bond Future	272.67	272.6965	272.6660	272.6965	1,079.00
23/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	356	0	0	0	0.00
23/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
23/01/2025	R202 On 07-August-25			Bond Future	272.90	272.9255	272.8954	272.9255	0.00
23/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	1295	1	1	1	0.00
23/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
23/01/2025	R202 On 06-November-25			Bond Future	278.28	278.3049	278.2752	278.3049	0.00
23/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	2635	3	3	3	0.00
23/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
23/01/2025	R202 On 05-February-26			Bond Future	278.35	278.3796	278.3509	278.3796	0.00
23/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	531	1	1	1	0.00
23/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
23/01/2025	R209 On 06-February-25			Bond Future	10.62	74.6411	74.1240	74.6411	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
23/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	8616	9	9	9	0.00
23/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0	0	0	0	0.00
23/01/2025	R209 On 08-May-25			Bond Future	10.71	72.9834	72.4561	72.9834	15,648.00
23/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	5903	6	6	6	0.00
23/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	226	0	0	0	0.00
23/01/2025	R209 On 07-August-25			Bond Future	10.80	74.4246	73.8871	74.4246	0.00
23/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	8897	9	9	9	0.00
23/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	288	0	0	0	0.00
23/01/2025	R209 On 06-November-25			Bond Future	10.91	72.7203	72.1726	72.7203	0.00
23/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3825	4	4	4	0.00
23/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2082	2	2	2	0.00
23/01/2025	R209 On 05-February-26			Bond Future	11.02	74.1119	73.5540	74.1119	0.00
23/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3104	3	3	3	0.00
23/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3562	3	4	3	0.00
23/01/2025	R210 On 06-February-25			Bond Future	242.86	242.9986	242.8606	242.9986	803.00
23/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3251	3	3	3	0.00
23/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
23/01/2025	R210 On 08-May-25			Bond Future	244.44	244.5830	244.4428	244.5830	1,180.00
23/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
23/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3587	3	4	3	0.00
23/01/2025	R210 On 07-August-25			Bond Future	249.33	249.4725	249.3304	249.4725	0.00
23/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	890	1	1	1	0.00
23/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
23/01/2025	R210 On 06-November-25			Bond Future	250.84	250.9798	250.8360	250.9798	0.00
23/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
23/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	1304	1	1	1	0.00
23/01/2025	R210 On 05-February-26			Bond Future	255.70	255.8461	255.7005	255.8461	0.00
23/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2600	3	3	3	0.00
23/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
23/01/2025	R213 On 06-February-25			Bond Future	9.45	92.3611	92.0878	92.3611	92,475.00
23/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7591	8	8	8	0.00
23/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0	0	0	0	0.00
23/01/2025	R213 On 08-May-25			Bond Future	9.51	90.6563	90.3777	90.6563	97,865.00
23/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4199	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
23/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	211	0	0	0	0.00
23/01/2025	R213 On 07-August-25			Bond Future	9.59	92.4469	92.1632	92.4469	17.00
23/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7837	8	8	8	0.00
23/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	141	0	0	0	0.00
23/01/2025	R213 On 06-November-25			Bond Future	9.69	90.6924	90.4034	90.6924	0.00
23/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2750	3	3	3	0.00
23/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1417	1	1	1	0.00
23/01/2025	R213 On 05-February-26			Bond Future	9.82	92.4291	92.1350	92.4291	0.00
23/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2379	3	2	3	0.00
23/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2114	2	2	2	0.00
23/01/2025	R214 On 06-February-25			Bond Future	11.06	69.7027	69.0139	69.7027	10,696.00
23/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	8173	9	8	9	0.00
23/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12085	13	12	13	0.00
23/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6051	7	6	7	521.00
23/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	3616	4	4	4	521.00
23/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	10	0	0	0	0.00
23/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
23/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	0	0	0	0	0.00
23/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
23/01/2025	R214 On 08-May-25			Bond Future	11.15	67.7976	67.0951	67.7976	12,114.00
23/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	6511	7	7	7	0.00
23/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	230	0	0	0	0.00
23/01/2025	R214 On 07-August-25			Bond Future	11.24	69.1366	68.4205	69.1366	0.00
23/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8688	9	9	9	0.00
23/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	355	0	0	0	0.00
23/01/2025	R214 On 06-November-25			Bond Future	11.35	67.1818	66.4519	67.1818	0.00
23/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3828	4	4	4	0.00
23/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2309	2	2	2	0.00
23/01/2025	R214 On 05-February-26			Bond Future	11.46	68.4677	67.7241	68.4677	0.00
23/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3082	3	3	3	0.00
23/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4133	4	4	4	0.00
23/01/2025	R248 On 06-February-25			Bond Future	11.21	84.6098	83.7904	84.6098	216,974.00
23/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	9174	10	9	10	0.00
23/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0	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
23/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	258	1	0	1	660.00
23/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	3272	4	3	4	0.00
23/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	56	0	0	0	660.00
23/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1701	1	2	1	0.00
23/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	6603	6	7	6	0.00
23/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
23/01/2025	R248 On 08-May-25			Bond Future	11.30	81.8603	81.0245	81.8603	256,067.00
23/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	8230	9	8	9	0.00
23/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	262	0	0	0	0.00
23/01/2025	R248 On 07-August-25			Bond Future	11.39	83.4771	82.6251	83.4771	0.00
23/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	11040	12	11	12	0.00
23/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	448	0	0	0	0.00
23/01/2025	R248 On 06-November-25			Bond Future	11.50	80.6586	79.7904	80.6586	0.00
23/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4490	5	4	5	0.00
23/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	2942	3	3	3	0.00
23/01/2025	R248 On 05-February-26			Bond Future	11.61	82.2020	81.3174	82.2020	0.00
23/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3849	4	4	4	0.00
23/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4839	4	5	4	0.00
23/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00