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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/01/2025 TO: 24/01/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	2029 On 06-February-25			Bond Future	134.04	134.1636	134.0406	134.1636	4,809.00
24/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1641	2	2	2	0.00
24/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2029 On 08-May-25			Bond Future	135.35	135.4818	135.3500	135.4818	4,588.00
24/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
24/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2500	2	3	2	0.00
24/01/2025	2029 On 07-August-25			Bond Future	138.06	138.1909	138.0645	138.1909	0.00
24/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	655	1	1	1	0.00
24/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2029 On 06-November-25			Bond Future	139.36	139.4840	139.3591	139.4840	68.00
24/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
24/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	431	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
24/01/2025	2029 On 05-February-26			Bond Future	142.10	142.1895	142.0952	142.1895	0.00
24/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	1985	2	2	2	0.00
24/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2030 On 06-February-25			Bond Future	9.02	96.1325	96.2297	96.1325	109,245.00
24/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6124	6	6	6	0.00
24/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	64	0	0	0	800.00
24/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	813	1	1	1	800.00
24/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2539	2	3	2	0.00
24/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	4	0	0	0	800.00
24/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	195	0	0	0	0.00
24/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1374	1	1	1	0.00
24/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2030 On 08-May-25			Bond Future	9.08	98.0606	98.1554	98.0606	54,761.00
24/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3313	3	3	3	0.00
24/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1415	1	1	1	300.00
24/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	2193	2	2	2	0.00
24/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	572	1	1	1	300.00
24/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1331	1	1	1	800.00
24/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3497	3	3	3	0.00
24/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	526	0	1	0	800.00
24/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	900	1	1	1	1,320.00
24/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1959	2	2	2	680.00
24/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9580	9	10	9	0.00
24/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4510	4	5	4	1,640.00
24/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10922	11	11	11	0.00
24/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5752	6	6	6	2,280.00
24/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
24/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	56	0	0	0	0.00
24/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	2	0	0	0	1,640.00
24/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	122	0	0	0	0.00
24/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1385	1	1	1	0.00
24/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	616	1	1	1	0.00
24/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	970	1	1	1	0.00
24/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	227	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
24/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2016	2	2	2	0.00
24/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	908	1	1	1	0.00
24/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	526	1	1	1	300.00
24/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	1913	2	2	2	0.00
24/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	255	0	0	0	0.00
24/01/2025	2030 On 07-August-25			Bond Future	9.16	95.9877	96.0901	95.9877	46.00
24/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6686	7	7	7	0.00
24/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9753	10	10	10	0.00
24/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4788	5	5	5	1,054.00
24/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	768	1	1	1	300.00
24/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1559	1	2	1	300.00
24/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2913	3	3	3	0.00
24/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	656	1	1	1	300.00
24/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1338	1	1	1	0.00
24/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2316	2	2	2	0.00
24/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	19	0	0	0	1,054.00
24/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	282	0	0	0	0.00
24/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	127	0	0	0	0.00
24/01/2025	2030 On 06-November-25			Bond Future	9.24	97.8562	97.9631	97.8562	0.00
24/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2300	2	2	2	0.00
24/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1671	2	2	2	300.00
24/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3554	3	4	3	0.00
24/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	907	1	1	1	300.00
24/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1738	2	2	2	0.00
24/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	797	1	1	1	300.00
24/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	2665	3	3	3	0.00
24/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1304	1	1	1	0.00
24/01/2025	2030 On 05-February-26			Bond Future	9.34	95.7223	95.8547	95.7223	0.00
24/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2164	2	2	2	0.00
24/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1688	2	2	2	0.00
24/01/2025	2032 On 06-February-25			Bond Future	9.71	95.4501	95.6224	95.4501	75,529.00
24/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	9075	9	9	9	0.00
24/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	65	0	0	0	800.00
24/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1201	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
24/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4212	4	4	4	0.00
24/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	3	0	0	0	800.00
24/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	201	0	0	0	0.00
24/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1483	2	1	2	0.00
24/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2032 On 08-May-25			Bond Future	9.79	93.2005	93.3719	93.2005	101,909.00
24/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5294	5	5	5	0.00
24/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	723	1	1	1	300.00
24/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1787	2	2	2	300.00
24/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	2952	3	3	3	0.00
24/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	754	1	1	1	800.00
24/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1841	2	2	2	800.00
24/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5531	5	6	5	0.00
24/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	203	0	0	0	800.00
24/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1232	1	1	1	0.00
24/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2506	3	3	3	0.00
24/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	689	1	1	1	300.00
24/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1271	1	1	1	0.00
24/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	2571	3	3	3	0.00
24/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	227	0	0	0	0.00
24/01/2025	2032 On 07-August-25			Bond Future	9.88	95.0412	95.2217	95.0412	0.00
24/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9252	9	9	9	0.00
24/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	2037	2	2	2	300.00
24/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	4057	4	4	4	0.00
24/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	1034	1	1	1	300.00
24/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	1929	2	2	2	0.00
24/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	882	1	1	1	300.00
24/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3232	3	3	3	0.00
24/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	161	0	0	0	0.00
24/01/2025	2032 On 06-November-25			Bond Future	9.98	92.7295	92.9160	92.7295	0.00
24/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3541	3	4	3	0.00
24/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1240	1	1	1	300.00
24/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	2199	2	2	2	300.00
24/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	4976	5	5	5	0.00
24/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1068	1	1	1	300.00

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24/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2544	3	3	3	0.00
24/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	3831	4	4	4	0.00
24/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1621	2	2	2	0.00
24/01/2025	2032 On 05-February-26			Bond Future	10.09	94.5042	94.7167	94.5042	0.00
24/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2918	3	3	3	0.00
24/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2632	3	3	3	0.00
24/01/2025	2033 On 06-February-25			Bond Future	128.01	128.0312	128.0145	128.0312	5,660.00
24/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3074	3	3	3	0.00
24/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2033 On 08-May-25			Bond Future	129.10	129.1231	129.1001	129.1231	9,389.00
24/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
24/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1520	1	2	1	0.00
24/01/2025	2033 On 07-August-25			Bond Future	131.69	131.7052	131.6895	131.7052	0.00
24/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3039	3	3	3	0.00
24/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2033 On 06-November-25			Bond Future	132.76	132.7710	132.7587	132.7710	0.00
24/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
24/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	381	0	0	0	0.00
24/01/2025	2033 On 05-February-26			Bond Future	135.37	135.3465	135.3653	135.3465	0.00
24/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2485	2	2	2	0.00
24/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2037 On 06-February-25			Bond Future	10.80	84.9171	85.0105	84.9171	153,010.00
24/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10550	10	11	10	0.00
24/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2037 On 08-May-25			Bond Future	10.90	86.6204	86.7116	86.6204	55,790.00
24/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	7571	7	8	7	0.00
24/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	870	1	1	1	300.00
24/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	2209	2	2	2	300.00
24/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	3970	4	4	4	0.00
24/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	12714	13	13	13	7,500.00
24/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	8994	9	9	9	15,000.00
24/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12486	12	12	12	7,500.00
24/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	27	0	0	0	0.00
24/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	125	0	0	0	0.00

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24/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	24	0	0	0	0.00
24/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	793	1	1	1	300.00
24/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	1618	2	2	2	0.00
24/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	3221	3	3	3	0.00
24/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	211	0	0	0	0.00
24/01/2025	2037 On 07-August-25			Bond Future	11.01	84.0707	84.1689	84.0707	15.00
24/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	10709	11	11	11	0.00
24/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	7052	7	7	7	0.00
24/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1636	2	2	2	200.00
24/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	4036	4	4	4	0.00
24/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1431	1	1	1	2,341.00
24/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5592	5	6	5	0.00
24/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2831	3	3	3	0.00
24/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	1025	1	1	1	2,541.00
24/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2613	3	3	3	300.00
24/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	5632	6	6	6	0.00
24/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1325	1	1	1	300.00
24/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	2644	3	3	3	0.00
24/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1119	1	1	1	300.00
24/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	4270	4	4	4	0.00
24/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2465	2	2	2	2,541.00
24/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4932	5	5	5	0.00
24/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1131	1	1	1	2,541.00
24/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3751	4	4	4	0.00
24/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1723	2	2	2	2,541.00
24/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4079	4	4	4	0.00
24/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	777	1	1	1	2,541.00
24/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	313	0	0	0	0.00
24/01/2025	2037 On 06-November-25			Bond Future	11.12	85.7067	85.8091	85.7067	0.00
24/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4880	5	5	5	0.00
24/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1636	2	2	2	300.00
24/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2842	3	3	3	300.00
24/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	6888	7	7	7	0.00
24/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1332	1	1	1	300.00
24/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	3492	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
24/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	5174	5	5	5	0.00
24/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2078	2	2	2	0.00
24/01/2025	2037 On 05-February-26			Bond Future	11.24	83.0890	83.2138	83.0890	0.00
24/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3785	4	4	4	0.00
24/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	7351	7	7	7	0.00
24/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2975	3	3	3	1,970.00
24/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	1958	2	2	2	1,970.00
24/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	4843	5	5	5	0.00
24/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3985	4	4	4	0.00
24/01/2025	2038 On 06-February-25			Bond Future	137.38	137.4695	137.3777	137.4695	1,386.00
24/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	2148	2	2	2	0.00
24/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2038 On 08-May-25			Bond Future	140.16	140.2608	140.1608	140.2608	1,980.00
24/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	481	1	0	1	0.00
24/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2038 On 07-August-25			Bond Future	140.85	140.9457	140.8524	140.9457	0.00
24/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	1292	1	1	1	0.00
24/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2038 On 06-November-25			Bond Future	143.63	143.7241	143.6328	143.7241	0.00
24/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
24/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	247	0	0	0	0.00
24/01/2025	2038 On 05-February-26			Bond Future	144.30	144.3534	144.2951	144.3534	0.00
24/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	1095	1	1	1	0.00
24/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2040 On 06-February-25			Bond Future	11.10	84.7519	85.0769	84.7519	52,764.00
24/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	10652	10	11	10	0.00
24/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	425	0	0	0	780.00
24/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	3701	3	4	3	0.00
24/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	6585	6	7	6	0.00
24/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	0	0	0	0	780.00
24/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1093	1	1	1	0.00
24/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	20	0	0	0	780.00
24/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2040 On 08-May-25			Bond Future	11.21	86.4517	86.7794	86.4517	24,533.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	8493	8	8	8	0.00
24/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	9094	9	9	9	15,000.00
24/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	12446	12	12	12	7,500.00
24/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	12782	12	13	12	7,500.00
24/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	42	0	0	0	0.00
24/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	50	0	0	0	0.00
24/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	174	0	0	0	0.00
24/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	213	0	0	0	0.00
24/01/2025	2040 On 07-August-25			Bond Future	11.32	83.6481	83.9874	83.6481	237.00
24/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	11332	11	11	11	0.00
24/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	367	0	0	0	0.00
24/01/2025	2040 On 06-November-25			Bond Future	11.43	85.2757	85.6238	85.2757	0.00
24/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4936	5	5	5	0.00
24/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2486	3	2	3	0.00
24/01/2025	2040 On 05-February-26			Bond Future	11.55	82.3990	82.7742	82.3990	0.00
24/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	4091	4	4	4	0.00
24/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4437	5	4	5	0.00
24/01/2025	2044 On 06-February-25			Bond Future	11.23	80.7951	80.9648	80.7951	33,125.00
24/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	10506	10	11	10	0.00
24/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	14152	14	14	14	0.00
24/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	7699	8	8	8	422.00
24/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	4827	5	5	5	422.00
24/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	8	0	0	0	8,825.00
24/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1945	2	2	2	0.00
24/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	515	0	1	0	8,825.00
24/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	3955	4	4	4	0.00
24/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	193	0	0	0	8,825.00
24/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1033	1	1	1	0.00
24/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	6	0	0	0	0.00
24/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
24/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2044 On 08-May-25			Bond Future	11.33	82.4156	82.5850	82.4156	46,115.00
24/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	8509	8	9	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	6907	7	7	7	0.00
24/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3395	3	3	3	0.00
24/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	992	1	1	1	2,490.00
24/01/2025	2044 On 08-May-25		Call	Bond Future	0.52	0.0005	0.0005	0.0005	0.00
24/01/2025	2044 On 08-May-25		Put	Bond Future	17415.53	17.5849	17.4155	17.5849	0.00
24/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1342	1	1	1	2,490.00
24/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3688	4	4	4	0.00
24/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	416	0	0	0	2,490.00
24/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	248	0	0	0	0.00
24/01/2025	2044 On 07-August-25			Bond Future	11.43	79.6575	79.8352	79.6575	16.00
24/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	11195	11	11	11	0.00
24/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	398	0	0	0	0.00
24/01/2025	2044 On 06-November-25			Bond Future	11.54	81.2074	81.3907	81.2074	0.00
24/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4852	5	5	5	0.00
24/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2750	3	3	3	0.00
24/01/2025	2044 On 05-February-26			Bond Future	11.65	78.3780	78.5842	78.3780	0.00
24/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	4065	4	4	4	0.00
24/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4633	5	5	5	0.00
24/01/2025	2046 On 06-February-25			Bond Future	120.01	120.9167	120.0096	120.9167	8,543.00
24/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	6000	7	6	7	0.00
24/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2046 On 08-May-25			Bond Future	120.23	121.1627	120.2314	121.1627	19,907.00
24/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
24/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	1739	1	2	1	0.00
24/01/2025	2046 On 07-August-25			Bond Future	122.64	123.5852	122.6425	123.5852	0.00
24/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	3953	5	4	5	0.00
24/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2046 On 06-November-25			Bond Future	122.81	123.7719	122.8145	123.7719	0.00
24/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
24/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	2596	2	3	2	0.00
24/01/2025	2046 On 05-February-26			Bond Future	125.22	126.1716	125.2248	126.1716	0.00
24/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	3575	5	4	5	0.00
24/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2050 On 06-February-25			Bond Future	118.90	119.0193	118.9044	119.0193	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
24/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3304	3	3	3	0.00
24/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2050 On 08-May-25			Bond Future	121.31	121.4360	121.3133	121.4360	15,734.00
24/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	153	0	0	0	0.00
24/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2050 On 07-August-25			Bond Future	121.38	121.5026	121.3850	121.5026	0.00
24/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	1495	2	1	2	0.00
24/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
24/01/2025	2050 On 06-November-25			Bond Future	123.78	123.8976	123.7807	123.8976	0.00
24/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
24/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	639	1	1	1	0.00
24/01/2025	2050 On 05-February-26			Bond Future	123.81	123.8946	123.8059	123.8946	0.00
24/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	986	1	1	1	0.00
24/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
24/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	AL37 On 06-February-25			Index Future	1076.48	1075.0840	1076.4790	1075.0840	0.00
24/01/2025	AL37 On 08-May-25			Index Future	1098.02	1096.6480	1098.0200	1096.6480	0.00
24/01/2025	AL37 On 07-August-25			Index Future	1119.78	1118.3180	1119.7820	1118.3180	0.00
24/01/2025	AL37 On 06-November-25			Index Future	1141.64	1140.1180	1141.6390	1140.1180	0.00
24/01/2025	AL37 On 05-February-26			Index Future	1163.81	1161.9960	1163.8140	1161.9960	0.00
24/01/2025	AL7T On 06-February-25			Index Future	1292.50	1290.1430	1292.4990	1290.1430	0.00
24/01/2025	AL7T On 08-May-25			Index Future	1318.36	1316.0210	1318.3630	1316.0210	0.00
24/01/2025	AL7T On 07-August-25			Index Future	1344.49	1342.0250	1344.4920	1342.0250	0.00
24/01/2025	AL7T On 06-November-25			Index Future	1370.74	1368.1870	1370.7360	1368.1870	0.00
24/01/2025	AL7T On 05-February-26			Index Future	1397.36	1394.4400	1397.3600	1394.4400	0.00
24/01/2025	ALBI On 06-February-25			Index Future	1110.87	1108.8980	1110.8660	1108.8980	82.00
24/01/2025	ALBI On 08-May-25			Index Future	1133.10	1131.1390	1133.0950	1131.1390	16.00
24/01/2025	ALBI On 07-August-25			Index Future	1155.55	1153.4910	1155.5520	1153.4910	0.00
24/01/2025	ALBI On 06-November-25			Index Future	1178.11	1175.9770	1178.1080	1175.9770	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
24/01/2025	ALBI On 05-February-26			Index Future	1200.99	1198.5430	1200.9910	1198.5430	0.00
24/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
24/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	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
24/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	ES33 On 06-February-25			Bond Future	11.06	83.5161	83.6403	83.5161	0.00
24/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9909	10	10	10	0.00
24/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
24/01/2025	ES33 On 08-May-25			Bond Future	11.18	81.4125	81.5355	81.4125	0.00
24/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6763	7	7	7	0.00
24/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
24/01/2025	ES33 On 07-August-25			Bond Future	11.31	83.0400	83.1703	83.0400	0.00
24/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9366	9	9	9	0.00
24/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
24/01/2025	ES33 On 06-November-25			Bond Future	11.46	80.8791	81.0141	80.8791	0.00
24/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2364	2	2	2	0.00
24/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
24/01/2025	ES33 On 05-February-26			Bond Future	11.63	82.4449	82.6022	82.4449	0.00
24/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
24/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	593	1	1	1	0.00
24/01/2025	ES42 On 06-February-25			Bond Future	11.58	79.5352	79.7838	79.5352	0.00
24/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	11390	11	11	11	0.00
24/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
24/01/2025	ES42 On 08-May-25			Bond Future	11.68	76.8830	77.1330	76.8830	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
24/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8502	8	9	8	0.00
24/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
24/01/2025	ES42 On 07-August-25			Bond Future	11.80	78.4192	78.6790	78.4192	0.00
24/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10407	10	10	10	0.00
24/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
24/01/2025	ES42 On 06-November-25			Bond Future	11.92	75.6982	75.9652	75.6982	0.00
24/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2631	2	3	2	0.00
24/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
24/01/2025	ES42 On 05-February-26			Bond Future	12.05	77.1616	77.4524	77.1616	0.00
24/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
24/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1147	1	1	1	0.00
24/01/2025	GOVI On 06-February-25			GOVI	1093.91	1091.9920	1093.9060	1091.9920	309.00
24/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1219060	120	122	120	0.00
24/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
24/01/2025	GOVI On 08-May-25			GOVI	1115.80	1113.8950	1115.7960	1113.8950	327.00
24/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	937960	92	94	92	0.00
24/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
24/01/2025	GOVI On 07-August-25			GOVI	1137.91	1135.9060	1137.9100	1135.9060	0.00
24/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1269100	125	127	125	0.00
24/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
24/01/2025	GOVI On 06-November-25			GOVI	1160.12	1158.0490	1160.1220	1158.0490	0.00
24/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	481220	46	48	46	0.00
24/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
24/01/2025	GOVI On 05-February-26			GOVI	1182.66	1180.2700	1182.6550	1180.2700	0.00
24/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	326550	30	33	30	0.00
24/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
24/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/01/2025	IGOV On 06-February-25			Index Future	371.03	371.7970	371.0320	371.7970	19.00
24/01/2025	IGOV On 08-May-25			Index Future	378.55	379.3460	378.5480	379.3460	867.00
24/01/2025	IGOV On 07-August-25			Index Future	386.14	386.9320	386.1410	386.9320	0.00
24/01/2025	IGOV On 06-November-25			Index Future	393.77	394.5640	393.7670	394.5640	0.00
24/01/2025	IGOV On 05-February-26			Index Future	401.50	402.2220	401.5020	402.2220	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
24/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.38	8.3770	91.6230	8.3770	0.00
24/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
24/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
24/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
24/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
24/01/2025	R033 On 06-February-25			Bond Future	9.92	103.9163	104.0859	103.9163	12,012.00
24/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2292	2	2	2	0.00
24/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	77	0	0	0	0.00
24/01/2025	R033 On 08-May-25			Bond Future	10.01	100.9520	101.1203	100.9520	0.00
24/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2758	3	3	3	0.00
24/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1040	1	1	1	0.00
24/01/2025	R033 On 07-August-25			Bond Future	10.10	102.9458	103.1236	102.9458	0.00
24/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2977	3	3	3	0.00
24/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1776	2	2	2	0.00
24/01/2025	R033 On 06-November-25			Bond Future	10.20	99.9049	100.0888	99.9049	0.00
24/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	3116	3	3	3	0.00
24/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2483	3	2	3	0.00
24/01/2025	R033 On 05-February-26			Bond Future	10.32	101.8162	102.0281	101.8162	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
24/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3746	4	4	4	0.00
24/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	2928	3	3	3	0.00
24/01/2025	R035 On 06-February-25			Bond Future	10.36	94.6758	94.8539	94.6758	58,521.00
24/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	10833	11	11	11	0.00
24/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4123	4	4	4	0.00
24/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	135	0	0	0	15,000.00
24/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	379	0	0	0	100.00
24/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5193	5	5	5	0.00
24/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1776	2	2	2	0.00
24/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	575	1	1	1	1,000.00
24/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	978	1	1	1	0.00
24/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	143	0	0	0	1,100.00
24/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	709	1	1	1	0.00
24/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	1	0	0	0	1,100.00
24/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1670	2	2	2	0.00
24/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	5	0	0	0	7,500.00
24/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
24/01/2025	R035 On 08-May-25			Bond Future	10.45	92.0648	92.2423	92.0648	58,633.00
24/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7321	7	7	7	0.00
24/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	896	1	1	1	300.00
24/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	2237	2	2	2	300.00
24/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	3861	4	4	4	0.00
24/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14570	14	15	14	0.00
24/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	11631	11	12	11	0.00
24/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	5836	6	6	6	400.00
24/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	6946	7	7	7	0.00
24/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1794	2	2	2	150.00
24/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3615	3	4	3	0.00
24/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	846	1	1	1	150.00
24/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1849	2	2	2	0.00
24/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	237	0	0	0	150.00
24/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	34	0	0	0	400.00
24/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	361	0	0	0	0.00
24/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	6	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
24/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	768	1	1	1	300.00
24/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	3018	3	3	3	0.00
24/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1505	2	2	2	0.00
24/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	206	0	0	0	0.00
24/01/2025	R035 On 07-August-25			Bond Future	10.54	93.8835	94.0701	93.8835	0.00
24/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	10941	11	11	11	0.00
24/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1346	1	1	1	300.00
24/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2633	2	3	2	300.00
24/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	5354	5	5	5	0.00
24/01/2025	R035 On 07-August-25	11.30	Call	Bond Future	5195	5	5	5	0.00
24/01/2025	R035 On 07-August-25	11.30	Put	Bond Future	1143	1	1	1	8,500.00
24/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	1095	1	1	1	300.00
24/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2436	2	2	2	0.00
24/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	3963	4	4	4	0.00
24/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	243	0	0	0	0.00
24/01/2025	R035 On 06-November-25			Bond Future	10.65	91.2047	91.3973	91.2047	0.00
24/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4798	5	5	5	0.00
24/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1620	2	2	2	300.00
24/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2814	3	3	3	300.00
24/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	6548	6	7	6	0.00
24/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	3941	4	4	4	250.00
24/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	7652	7	8	7	0.00
24/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	5709	6	6	6	0.00
24/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1542	2	2	2	250.00
24/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2362	2	2	2	0.00
24/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	1000	1	1	1	250.00
24/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1275	1	1	1	300.00
24/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3216	3	3	3	0.00
24/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	4797	5	5	5	0.00
24/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1911	2	2	2	0.00
24/01/2025	R035 On 05-February-26			Bond Future	10.78	92.9508	93.1692	92.9508	0.00
24/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3704	4	4	4	0.00
24/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3629	4	4	4	0.00
24/01/2025	R038 On 06-February-25			Bond Future	10.88	103.8344	103.9097	103.8344	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
24/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	2526	2	3	2	0.00
24/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	115	0	0	0	0.00
24/01/2025	R038 On 08-May-25			Bond Future	10.99	100.4268	100.4989	100.4268	7,666.00
24/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3223	3	3	3	0.00
24/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1521	1	2	1	0.00
24/01/2025	R038 On 07-August-25			Bond Future	11.09	102.4101	102.4897	102.4101	0.00
24/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3633	4	4	4	0.00
24/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2664	3	3	3	0.00
24/01/2025	R038 On 06-November-25			Bond Future	11.21	98.9170	99.0008	98.9170	0.00
24/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3817	4	4	4	0.00
24/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8369	8	8	8	0.00
24/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2954	3	3	3	1,770.00
24/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1476	1	1	1	1,770.00
24/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4480	4	4	4	0.00
24/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3636	4	4	4	0.00
24/01/2025	R038 On 05-February-26			Bond Future	11.34	100.8089	100.9186	100.8089	0.00
24/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4896	5	5	5	0.00
24/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4262	4	4	4	0.00
24/01/2025	R053 On 06-February-25			Bond Future	11.14	108.1861	108.4156	108.1861	2,205.00
24/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	14035	14	14	14	0.00
24/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0	0	0	0	0.00
24/01/2025	R053 On 08-May-25			Bond Future	11.23	104.4884	104.7176	104.4884	22,656.00
24/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	11465	11	11	11	0.00
24/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	315	0	0	0	0.00
24/01/2025	R053 On 07-August-25			Bond Future	11.32	106.5518	106.7919	106.5518	0.00
24/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	14576	14	15	14	0.00
24/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	619	1	1	1	0.00
24/01/2025	R053 On 06-November-25			Bond Future	11.42	102.7609	103.0084	102.7609	0.00
24/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	6402	6	6	6	0.00
24/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3608	4	4	4	0.00
24/01/2025	R053 On 05-February-26			Bond Future	11.53	104.7260	105.0036	104.7260	0.00
24/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5401	5	5	5	0.00
24/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5731	6	6	6	0.00
24/01/2025	R186 On 06-February-25			Bond Future	8.26	105.2035	105.2642	105.2035	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
24/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1325	1	1	1	0.00
24/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0	0	0	0	0.00
24/01/2025	R186 On 08-May-25			Bond Future	8.29	107.3136	107.3707	107.3136	138,658.00
24/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	547	0	1	0	0.00
24/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	274	0	0	0	0.00
24/01/2025	R186 On 07-August-25			Bond Future	8.34	104.1237	104.1882	104.1237	0.00
24/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1797	2	2	2	0.00
24/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1279	1	1	1	1,983.00
24/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2465	2	2	2	0.00
24/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	52	0	0	0	1,983.00
24/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	158	0	0	0	0.00
24/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	96	0	0	0	0.00
24/01/2025	R186 On 06-November-25			Bond Future	8.44	106.1507	106.2193	106.1507	447.00
24/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	292	0	0	0	0.00
24/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	624	1	1	1	0.00
24/01/2025	R186 On 05-February-26			Bond Future	8.63	102.8752	102.9702	102.8752	0.00
24/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	361	0	0	0	0.00
24/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	523	1	1	1	0.00
24/01/2025	R202 On 06-February-25			Bond Future	266.81	267.2396	266.8095	267.2396	781.00
24/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	20	0	0	0	0.00
24/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
24/01/2025	R202 On 08-May-25			Bond Future	272.21	272.6660	272.2148	272.6660	1,079.00
24/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
24/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	95	0	0	0	0.00
24/01/2025	R202 On 07-August-25			Bond Future	272.45	272.8954	272.4521	272.8954	0.00
24/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	852	1	1	1	0.00
24/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
24/01/2025	R202 On 06-November-25			Bond Future	277.83	278.2752	277.8300	278.2752	0.00
24/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	2190	3	2	3	0.00
24/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
24/01/2025	R202 On 05-February-26			Bond Future	277.96	278.3509	277.9644	278.3509	0.00
24/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	144	1	0	1	0.00
24/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
24/01/2025	R209 On 06-February-25			Bond Future	10.60	74.1240	74.2576	74.1240	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
24/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	8750	9	9	9	0.00
24/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0	0	0	0	0.00
24/01/2025	R209 On 08-May-25			Bond Future	10.68	72.4561	72.5891	72.4561	15,648.00
24/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	6044	6	6	6	0.00
24/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	234	0	0	0	0.00
24/01/2025	R209 On 07-August-25			Bond Future	10.78	73.8871	74.0271	73.8871	0.00
24/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	9047	9	9	9	0.00
24/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	298	0	0	0	0.00
24/01/2025	R209 On 06-November-25			Bond Future	10.88	72.1726	72.3172	72.1726	0.00
24/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3895	4	4	4	0.00
24/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2007	2	2	2	0.00
24/01/2025	R209 On 05-February-26			Bond Future	10.99	73.5540	73.7189	73.5540	0.00
24/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3247	3	3	3	0.00
24/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3540	4	4	4	0.00
24/01/2025	R210 On 06-February-25			Bond Future	242.36	242.8606	242.3599	242.8606	803.00
24/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	2750	3	3	3	0.00
24/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
24/01/2025	R210 On 08-May-25			Bond Future	243.92	244.4428	243.9207	244.4428	1,180.00
24/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
24/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	4109	4	4	4	0.00
24/01/2025	R210 On 07-August-25			Bond Future	248.81	249.3304	248.8125	249.3304	0.00
24/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	372	1	0	1	0.00
24/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
24/01/2025	R210 On 06-November-25			Bond Future	250.32	250.8360	250.3152	250.8360	0.00
24/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
24/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	1825	1	2	1	0.00
24/01/2025	R210 On 05-February-26			Bond Future	255.23	255.7005	255.2288	255.7005	0.00
24/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2129	3	2	3	0.00
24/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
24/01/2025	R213 On 06-February-25			Bond Future	9.41	92.0878	92.2597	92.0878	92,475.00
24/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7763	8	8	8	0.00
24/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0	0	0	0	0.00
24/01/2025	R213 On 08-May-25			Bond Future	9.47	90.3777	90.5489	90.3777	97,865.00
24/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4368	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
24/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	209	0	0	0	0.00
24/01/2025	R213 On 07-August-25			Bond Future	9.55	92.1632	92.3432	92.1632	17.00
24/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	8010	8	8	8	0.00
24/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	134	0	0	0	0.00
24/01/2025	R213 On 06-November-25			Bond Future	9.65	90.4034	90.5893	90.4034	0.00
24/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2903	3	3	3	0.00
24/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1383	1	1	1	0.00
24/01/2025	R213 On 05-February-26			Bond Future	9.76	92.1350	92.3461	92.1350	0.00
24/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2538	2	3	2	0.00
24/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2063	2	2	2	0.00
24/01/2025	R214 On 06-February-25			Bond Future	11.02	69.0139	69.2391	69.0139	10,696.00
24/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	8399	8	8	8	0.00
24/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12310	12	12	12	0.00
24/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6276	6	6	6	521.00
24/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	3839	4	4	4	521.00
24/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	7	0	0	0	0.00
24/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
24/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	0	0	0	0	0.00
24/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
24/01/2025	R214 On 08-May-25			Bond Future	11.11	67.0951	67.3217	67.0951	12,175.00
24/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	6717	7	7	7	0.00
24/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	210	0	0	0	0.00
24/01/2025	R214 On 07-August-25			Bond Future	11.20	68.4205	68.6557	68.4205	0.00
24/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8934	9	9	9	0.00
24/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	365	0	0	0	0.00
24/01/2025	R214 On 06-November-25			Bond Future	11.30	66.4519	66.6935	66.4519	0.00
24/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	4045	4	4	4	0.00
24/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2284	2	2	2	0.00
24/01/2025	R214 On 05-February-26			Bond Future	11.41	67.7241	67.9864	67.7241	0.00
24/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3226	3	3	3	0.00
24/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4015	4	4	4	0.00
24/01/2025	R248 On 06-February-25			Bond Future	11.18	83.7904	84.0012	83.7904	216,974.00
24/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	9385	9	9	9	0.00
24/01/2025	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
24/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	294	0	0	0	660.00
24/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	3466	3	3	3	0.00
24/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	39	0	0	0	660.00
24/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1527	2	2	2	0.00
24/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	6392	7	6	7	0.00
24/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
24/01/2025	R248 On 08-May-25			Bond Future	11.27	81.0245	81.2358	81.0245	256,067.00
24/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	8454	8	8	8	0.00
24/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	275	0	0	0	0.00
24/01/2025	R248 On 07-August-25			Bond Future	11.36	82.6251	82.8455	82.6251	0.00
24/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	11243	11	11	11	0.00
24/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	432	0	0	0	0.00
24/01/2025	R248 On 06-November-25			Bond Future	11.46	79.7904	80.0171	79.7904	0.00
24/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4723	4	5	4	0.00
24/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	2948	3	3	3	0.00
24/01/2025	R248 On 05-February-26			Bond Future	11.57	81.3174	81.5680	81.3174	0.00
24/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	4077	4	4	4	0.00
24/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4817	5	5	5	0.00
24/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00