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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/01/2025 TO: 27/01/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	2029 On 06-February-25			Bond Future	133.92	134.0406	133.9202	134.0406	4,809.00
27/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1520	2	2	2	0.00
27/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2029 On 08-May-25			Bond Future	135.23	135.3500	135.2274	135.3500	4,588.00
27/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
27/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2623	3	3	3	0.00
27/01/2025	2029 On 07-August-25			Bond Future	137.94	138.0645	137.9398	138.0645	0.00
27/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	530	1	1	1	0.00
27/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2029 On 06-November-25			Bond Future	139.23	139.3591	139.2321	139.3591	68.00
27/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
27/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	558	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	2029 On 05-February-26			Bond Future	141.97	142.0952	141.9661	142.0952	0.00
27/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	1856	2	2	2	0.00
27/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2030 On 06-February-25			Bond Future	9.13	96.2297	95.7883	96.2297	109,245.00
27/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	5682	6	6	6	0.00
27/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	476	1	0	1	800.00
27/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2099	3	2	3	0.00
27/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	13	0	0	0	800.00
27/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	300	0	0	0	0.00
27/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1765	1	2	1	0.00
27/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	5	0	0	0	800.00
27/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2030 On 08-May-25			Bond Future	9.20	98.1554	97.7052	98.1554	54,761.00
27/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	2929	3	3	3	0.00
27/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1154	1	1	1	300.00
27/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	1866	2	2	2	0.00
27/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	427	1	0	1	300.00
27/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1078	1	1	1	800.00
27/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3106	3	3	3	0.00
27/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	390	1	0	1	800.00
27/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	702	1	1	1	1,320.00
27/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1648	2	2	2	680.00
27/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9131	10	9	10	0.00
27/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4093	5	4	5	1,640.00
27/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10472	11	10	11	0.00
27/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5318	6	5	6	2,280.00
27/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	1	0	0	0	2,280.00
27/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	72	0	0	0	0.00
27/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	3	0	0	0	1,640.00
27/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	155	0	0	0	0.00
27/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	756	1	1	1	0.00
27/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1637	1	2	1	0.00
27/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	1167	1	1	1	0.00
27/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	286	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
27/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2330	2	2	2	0.00
27/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	1096	1	1	1	0.00
27/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	648	1	1	1	300.00
27/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	2218	2	2	2	0.00
27/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	321	0	0	0	0.00
27/01/2025	2030 On 07-August-25			Bond Future	9.29	96.0901	95.6314	96.0901	46.00
27/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6254	7	6	7	0.00
27/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9300	10	9	10	0.00
27/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4388	5	4	5	1,054.00
27/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	615	1	1	1	300.00
27/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1316	2	1	2	300.00
27/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2577	3	3	3	0.00
27/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	779	1	1	1	300.00
27/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1554	1	2	1	0.00
27/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2622	2	3	2	0.00
27/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	24	0	0	0	1,054.00
27/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	341	0	0	0	0.00
27/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	154	0	0	0	0.00
27/01/2025	2030 On 06-November-25			Bond Future	9.38	97.9631	97.4958	97.9631	0.00
27/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2021	2	2	2	0.00
27/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1437	2	1	2	300.00
27/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3211	4	3	4	0.00
27/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	749	1	1	1	300.00
27/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1972	2	2	2	0.00
27/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	921	1	1	1	300.00
27/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	2974	3	3	3	0.00
27/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1492	1	1	1	0.00
27/01/2025	2030 On 05-February-26			Bond Future	9.49	95.8547	95.3785	95.8547	0.00
27/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	1904	2	2	2	0.00
27/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1904	2	2	2	0.00
27/01/2025	2032 On 06-February-25			Bond Future	9.82	95.6224	95.0947	95.6224	55,519.00
27/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	8547	9	9	9	0.00
27/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	766	1	1	1	800.00
27/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	3683	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
27/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	12	0	0	0	800.00
27/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	294	0	0	0	0.00
27/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	3	0	0	0	800.00
27/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1957	1	2	1	0.00
27/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2032 On 08-May-25			Bond Future	9.90	93.3719	92.8337	93.3719	122,232.00
27/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	4807	5	5	5	0.00
27/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	551	1	1	1	300.00
27/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1478	2	1	2	300.00
27/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	2553	3	3	3	0.00
27/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	576	1	1	1	800.00
27/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1527	2	2	2	800.00
27/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5039	6	5	6	0.00
27/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	249	0	0	0	800.00
27/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1456	1	1	1	0.00
27/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2866	3	3	3	0.00
27/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	829	1	1	1	300.00
27/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1499	1	1	1	0.00
27/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	2936	3	3	3	0.00
27/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	278	0	0	0	0.00
27/01/2025	2032 On 07-August-25			Bond Future	10.00	95.2217	94.6731	95.2217	0.00
27/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	8732	9	9	9	0.00
27/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	1750	2	2	2	300.00
27/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	3649	4	4	4	0.00
27/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	849	1	1	1	300.00
27/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	2190	2	2	2	0.00
27/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	1022	1	1	1	300.00
27/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3595	3	4	3	0.00
27/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	190	0	0	0	0.00
27/01/2025	2032 On 06-November-25			Bond Future	10.11	92.9160	92.3571	92.9160	0.00
27/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3183	4	3	4	0.00
27/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1050	1	1	1	300.00
27/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	1923	2	2	2	300.00
27/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	4558	5	5	5	0.00
27/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1210	1	1	1	300.00

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27/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2827	3	3	3	0.00
27/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	4200	4	4	4	0.00
27/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1822	2	2	2	0.00
27/01/2025	2032 On 05-February-26			Bond Future	10.23	94.7167	94.1473	94.7167	0.00
27/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2614	3	3	3	0.00
27/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2897	3	3	3	0.00
27/01/2025	2033 On 06-February-25			Bond Future	128.23	128.0145	128.2308	128.0145	5,660.00
27/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3291	3	3	3	0.00
27/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2033 On 08-May-25			Bond Future	129.32	129.1001	129.3211	129.1001	9,389.00
27/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
27/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1299	2	1	2	0.00
27/01/2025	2033 On 07-August-25			Bond Future	131.92	131.6895	131.9152	131.6895	0.00
27/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3265	3	3	3	0.00
27/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2033 On 06-November-25			Bond Future	132.99	132.7587	132.9890	132.7587	0.00
27/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
27/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	151	0	0	0	0.00
27/01/2025	2033 On 05-February-26			Bond Future	135.60	135.3653	135.6006	135.3653	0.00
27/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2721	2	3	2	0.00
27/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2037 On 06-February-25			Bond Future	10.92	85.0105	84.2789	85.0105	153,010.00
27/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	9818	11	10	11	0.00
27/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2037 On 08-May-25			Bond Future	11.03	86.7116	85.9655	86.7116	57,197.00
27/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	6878	8	7	8	0.00
27/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	639	1	1	1	300.00
27/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	1787	2	2	2	300.00
27/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	3405	4	3	4	0.00
27/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	8280	9	8	9	15,000.00
27/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	11748	12	12	12	7,500.00
27/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	11974	13	12	13	7,500.00
27/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	31	0	0	0	0.00
27/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	158	0	0	0	0.00

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27/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	35	0	0	0	0.00
27/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	975	1	1	1	300.00
27/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	1941	2	2	2	0.00
27/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	3736	3	4	3	0.00
27/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	265	0	0	0	0.00
27/01/2025	2037 On 07-August-25			Bond Future	11.14	84.1689	83.4083	84.1689	15.00
27/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	10005	11	10	11	0.00
27/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	6423	7	6	7	0.00
27/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	3539	4	4	4	0.00
27/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1163	1	1	1	2,341.00
27/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1343	2	1	2	200.00
27/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5016	6	5	6	0.00
27/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2420	3	2	3	0.00
27/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2220	3	2	3	300.00
27/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	5054	6	5	6	0.00
27/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1071	1	1	1	300.00
27/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	813	1	1	1	2,541.00
27/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	3011	3	3	3	0.00
27/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1302	1	1	1	300.00
27/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	4776	4	5	4	0.00
27/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2814	2	3	2	2,541.00
27/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	5481	5	5	5	0.00
27/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1316	1	1	1	2,541.00
27/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1986	2	2	2	2,541.00
27/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4571	4	5	4	0.00
27/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	909	1	1	1	2,541.00
27/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	4219	4	4	4	0.00
27/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	369	0	0	0	0.00
27/01/2025	2037 On 06-November-25			Bond Future	11.26	85.8091	85.0339	85.8091	0.00
27/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4372	5	4	5	0.00
27/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1373	2	1	2	300.00
27/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2464	3	2	3	300.00
27/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	6295	7	6	7	0.00
27/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1515	1	2	1	300.00
27/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	3890	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
27/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	5686	5	6	5	0.00
27/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2345	2	2	2	0.00
27/01/2025	2037 On 05-February-26			Bond Future	11.38	83.2138	82.4239	83.2138	0.00
27/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3376	4	3	4	0.00
27/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	6776	7	7	7	0.00
27/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2622	3	3	3	1,970.00
27/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	2173	2	2	2	1,970.00
27/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	5280	5	5	5	0.00
27/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	4366	4	4	4	0.00
27/01/2025	2038 On 06-February-25			Bond Future	137.58	137.3777	137.5837	137.3777	1,386.00
27/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	2354	2	2	2	0.00
27/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2038 On 08-May-25			Bond Future	140.37	140.1608	140.3711	140.1608	1,980.00
27/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	691	0	1	0	0.00
27/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2038 On 07-August-25			Bond Future	141.07	140.8524	141.0671	140.8524	0.00
27/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	1507	1	2	1	0.00
27/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2038 On 06-November-25			Bond Future	143.85	143.6328	143.8519	143.6328	0.00
27/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
27/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	28	0	0	0	0.00
27/01/2025	2038 On 05-February-26			Bond Future	144.52	144.2951	144.5182	144.2951	0.00
27/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	1318	1	1	1	0.00
27/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2040 On 06-February-25			Bond Future	11.23	85.0769	84.2555	85.0769	47,627.00
27/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	9830	11	10	11	0.00
27/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	140	0	0	0	780.00
27/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	2889	4	3	4	0.00
27/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	5764	7	6	7	0.00
27/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	0	0	0	0	780.00
27/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	30	0	0	0	780.00
27/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1629	1	2	1	0.00
27/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2040 On 08-May-25			Bond Future	11.34	86.7794	85.9417	86.7794	28,397.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	7711	8	8	8	0.00
27/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	8303	9	8	9	15,000.00
27/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	11956	13	12	13	7,500.00
27/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	11622	12	12	12	7,500.00
27/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	63	0	0	0	0.00
27/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	54	0	0	0	0.00
27/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	220	0	0	0	0.00
27/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	269	0	0	0	0.00
27/01/2025	2040 On 07-August-25			Bond Future	11.45	83.9874	83.1333	83.9874	4,054.00
27/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	10545	11	11	11	0.00
27/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	434	0	0	0	0.00
27/01/2025	2040 On 06-November-25			Bond Future	11.57	85.6238	84.7534	85.6238	0.00
27/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4387	5	4	5	0.00
27/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2807	2	3	2	0.00
27/01/2025	2040 On 05-February-26			Bond Future	11.70	82.7742	81.8872	82.7742	0.00
27/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3634	4	4	4	0.00
27/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4867	4	5	4	0.00
27/01/2025	2044 On 06-February-25			Bond Future	11.37	80.9648	80.0239	80.9648	16,162.00
27/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	9565	11	10	11	0.00
27/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	6758	8	7	8	422.00
27/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	3889	5	4	5	422.00
27/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	13212	14	13	14	0.00
27/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	165	1	0	1	8,825.00
27/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	0	0	0	0	8,825.00
27/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1156	2	1	2	0.00
27/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	345	0	0	0	8,825.00
27/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1624	1	2	1	0.00
27/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	4888	4	5	4	0.00
27/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
27/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	9	0	0	0	0.00
27/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2044 On 08-May-25			Bond Future	11.48	82.5850	81.6253	82.5850	77,669.00
27/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	7622	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
27/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	2764	3	3	3	0.00
27/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	700	1	1	1	2,490.00
27/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	6067	7	6	7	0.00
27/01/2025	2044 On 08-May-25		Call	Bond Future	0.18	0.0005	0.0002	0.0005	0.00
27/01/2025	2044 On 08-May-25		Put	Bond Future	18374.88	17.4155	18.3749	17.4155	0.00
27/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	536	0	1	0	2,490.00
27/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1671	1	2	1	2,490.00
27/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	4356	4	4	4	0.00
27/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	322	0	0	0	0.00
27/01/2025	2044 On 07-August-25			Bond Future	11.59	79.8352	78.8567	79.8352	16.00
27/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	10301	11	10	11	0.00
27/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	483	0	0	0	0.00
27/01/2025	2044 On 06-November-25			Bond Future	11.70	81.3907	80.3933	81.3907	0.00
27/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4243	5	4	5	0.00
27/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	3138	3	3	3	0.00
27/01/2025	2044 On 05-February-26			Bond Future	11.82	78.5842	77.5678	78.5842	0.00
27/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3552	4	4	4	0.00
27/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	5137	5	5	5	0.00
27/01/2025	2046 On 06-February-25			Bond Future	119.73	120.0096	119.7305	120.0096	8,543.00
27/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	5720	6	6	6	0.00
27/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2046 On 08-May-25			Bond Future	119.95	120.2314	119.9469	120.2314	19,907.00
27/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
27/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	2023	2	2	2	0.00
27/01/2025	2046 On 07-August-25			Bond Future	122.35	122.6425	122.3527	122.6425	0.00
27/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	3663	4	4	4	0.00
27/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2046 On 06-November-25			Bond Future	122.52	122.8145	122.5188	122.8145	0.00
27/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
27/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	2891	3	3	3	0.00
27/01/2025	2046 On 05-February-26			Bond Future	124.92	125.2248	124.9237	125.2248	0.00
27/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	3274	4	3	4	0.00
27/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2050 On 06-February-25			Bond Future	118.99	118.9044	118.9909	118.9044	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
27/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3391	3	3	3	0.00
27/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2050 On 08-May-25			Bond Future	121.40	121.3133	121.4017	121.3133	15,734.00
27/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	242	0	0	0	0.00
27/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2050 On 07-August-25			Bond Future	121.48	121.3850	121.4750	121.3850	0.00
27/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	1585	1	2	1	0.00
27/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
27/01/2025	2050 On 06-November-25			Bond Future	123.87	123.7807	123.8732	123.7807	0.00
27/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
27/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	547	1	1	1	0.00
27/01/2025	2050 On 05-February-26			Bond Future	123.90	123.8059	123.8995	123.8059	0.00
27/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1080	1	1	1	0.00
27/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
27/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	AL37 On 06-February-25			Index Future	1071.56	1076.4790	1071.5550	1076.4790	0.00
27/01/2025	AL37 On 08-May-25			Index Future	1093.00	1098.0200	1093.0010	1098.0200	0.00
27/01/2025	AL37 On 07-August-25			Index Future	1114.67	1119.7820	1114.6740	1119.7820	0.00
27/01/2025	AL37 On 06-November-25			Index Future	1136.44	1141.6390	1136.4430	1141.6390	0.00
27/01/2025	AL37 On 05-February-26			Index Future	1158.53	1163.8140	1158.5260	1163.8140	0.00
27/01/2025	AL7T On 06-February-25			Index Future	1283.97	1292.4990	1283.9680	1292.4990	0.00
27/01/2025	AL7T On 08-May-25			Index Future	1309.67	1318.3630	1309.6660	1318.3630	0.00
27/01/2025	AL7T On 07-August-25			Index Future	1335.63	1344.4920	1335.6340	1344.4920	0.00
27/01/2025	AL7T On 06-November-25			Index Future	1361.72	1370.7360	1361.7190	1370.7360	0.00
27/01/2025	AL7T On 05-February-26			Index Future	1388.18	1397.3600	1388.1800	1397.3600	0.00
27/01/2025	ALBI On 06-February-25			Index Future	1103.13	1110.8660	1103.1270	1110.8660	82.00
27/01/2025	ALBI On 08-May-25			Index Future	1125.21	1133.0950	1125.2060	1133.0950	16.00
27/01/2025	ALBI On 07-August-25			Index Future	1147.52	1155.5520	1147.5170	1155.5520	0.00
27/01/2025	ALBI On 06-November-25			Index Future	1169.93	1178.1080	1169.9280	1178.1080	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
27/01/2025	ALBI On 05-February-26			Index Future	1192.66	1200.9910	1192.6620	1200.9910	0.00
27/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	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
27/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	ES33 On 06-February-25			Bond Future	11.19	83.6403	83.0302	83.6403	0.00
27/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9299	10	9	10	0.00
27/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
27/01/2025	ES33 On 08-May-25			Bond Future	11.32	81.5355	80.9131	81.5355	0.00
27/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6141	7	6	7	0.00
27/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
27/01/2025	ES33 On 07-August-25			Bond Future	11.45	83.1703	82.5358	83.1703	0.00
27/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	8731	9	9	9	0.00
27/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
27/01/2025	ES33 On 06-November-25			Bond Future	11.61	81.0141	80.3673	81.0141	0.00
27/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	1717	2	2	2	0.00
27/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
27/01/2025	ES33 On 05-February-26			Bond Future	11.78	82.6022	81.9429	82.6022	0.00
27/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
27/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	1253	1	1	1	0.00
27/01/2025	ES42 On 06-February-25			Bond Future	11.71	79.7838	78.9464	79.7838	0.00
27/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	10553	11	11	11	0.00
27/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
27/01/2025	ES42 On 08-May-25			Bond Future	11.83	77.1330	76.2789	77.1330	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
27/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	7648	9	8	9	0.00
27/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
27/01/2025	ES42 On 07-August-25			Bond Future	11.95	78.6790	77.8079	78.6790	0.00
27/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	9536	10	10	10	0.00
27/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
27/01/2025	ES42 On 06-November-25			Bond Future	12.08	75.9652	75.0772	75.9652	0.00
27/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	1743	3	2	3	0.00
27/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
27/01/2025	ES42 On 05-February-26			Bond Future	12.21	77.4524	76.5473	77.4524	0.00
27/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
27/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	2052	1	2	1	0.00
27/01/2025	GOVI On 06-February-25			GOVI	1086.38	1093.9060	1086.3810	1093.9060	309.00
27/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1143810	122	114	122	0.00
27/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
27/01/2025	GOVI On 08-May-25			GOVI	1108.13	1115.7960	1108.1250	1115.7960	327.00
27/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	861250	94	86	94	0.00
27/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
27/01/2025	GOVI On 07-August-25			GOVI	1130.10	1137.9100	1130.0970	1137.9100	0.00
27/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1190970	127	119	127	0.00
27/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
27/01/2025	GOVI On 06-November-25			GOVI	1152.17	1160.1220	1152.1670	1160.1220	0.00
27/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	401670	48	40	48	0.00
27/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
27/01/2025	GOVI On 05-February-26			GOVI	1174.56	1182.6550	1174.5560	1182.6550	0.00
27/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	245560	33	25	33	0.00
27/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
27/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/01/2025	IGOV On 06-February-25			Index Future	371.12	371.0320	371.1240	371.0320	5.00
27/01/2025	IGOV On 08-May-25			Index Future	378.64	378.5480	378.6440	378.5480	881.00
27/01/2025	IGOV On 07-August-25			Index Future	386.24	386.1410	386.2420	386.1410	0.00
27/01/2025	IGOV On 06-November-25			Index Future	393.87	393.7670	393.8740	393.7670	0.00
27/01/2025	IGOV On 05-February-26			Index Future	401.62	401.5020	401.6150	401.5020	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
27/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.38	8.3770	91.6230	8.3770	0.00
27/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
27/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
27/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
27/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
27/01/2025	R033 On 06-February-25			Bond Future	10.03	104.0859	103.4835	104.0859	9,329.00
27/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	1718	2	2	2	0.00
27/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	105	0	0	0	0.00
27/01/2025	R033 On 08-May-25			Bond Future	10.12	101.1203	100.5060	101.1203	12,364.00
27/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2344	3	2	3	0.00
27/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1240	1	1	1	0.00
27/01/2025	R033 On 07-August-25			Bond Future	10.22	103.1236	102.4974	103.1236	0.00
27/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2601	3	3	3	0.00
27/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	2027	2	2	2	0.00
27/01/2025	R033 On 06-November-25			Bond Future	10.33	100.0888	99.4507	100.0888	0.00
27/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2762	3	3	3	0.00
27/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2767	2	3	2	0.00
27/01/2025	R033 On 05-February-26			Bond Future	10.46	102.0281	101.3780	102.0281	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
27/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3382	4	3	4	0.00
27/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3214	3	3	3	0.00
27/01/2025	R035 On 06-February-25			Bond Future	10.48	94.8539	94.1675	94.8539	55,821.00
27/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	10146	11	10	11	0.00
27/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	3438	4	3	4	0.00
27/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	30	0	0	0	15,000.00
27/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1172	2	1	2	0.00
27/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	242	1	0	1	1,000.00
27/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	4506	5	5	5	0.00
27/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	133	0	0	0	100.00
27/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	1	0	0	0	1,100.00
27/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1418	1	1	1	0.00
27/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	225	0	0	0	1,100.00
27/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	1063	1	1	1	0.00
27/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	2252	2	2	2	0.00
27/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	6	0	0	0	7,500.00
27/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
27/01/2025	R035 On 08-May-25			Bond Future	10.57	92.2423	91.5422	92.2423	60,053.00
27/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	6672	7	7	7	0.00
27/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	669	1	1	1	300.00
27/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	1830	2	2	2	300.00
27/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	3330	4	3	4	0.00
27/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	6304	7	6	7	0.00
27/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1435	2	1	2	150.00
27/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3099	4	3	4	0.00
27/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	10939	12	11	12	0.00
27/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	13872	15	14	15	0.00
27/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	5222	6	5	6	400.00
27/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	7	0	0	0	400.00
27/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	43	0	0	0	400.00
27/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	447	0	0	0	0.00
27/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	1030	1	1	1	150.00
27/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	2190	2	2	2	0.00
27/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	295	0	0	0	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	937	1	1	1	300.00
27/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	3491	3	3	3	0.00
27/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1798	2	2	2	0.00
27/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	256	0	0	0	0.00
27/01/2025	R035 On 07-August-25			Bond Future	10.67	94.0701	93.3564	94.0701	0.00
27/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	10271	11	10	11	0.00
27/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1098	1	1	1	300.00
27/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2254	3	2	3	300.00
27/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	4815	5	5	5	0.00
27/01/2025	R035 On 07-August-25	11.30	Call	Bond Future	4662	5	5	5	0.00
27/01/2025	R035 On 07-August-25	11.30	Put	Bond Future	1324	1	1	1	8,500.00
27/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	1269	1	1	1	300.00
27/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2771	2	3	2	0.00
27/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	4429	4	4	4	0.00
27/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	287	0	0	0	0.00
27/01/2025	R035 On 06-November-25			Bond Future	10.79	91.3973	90.6700	91.3973	0.00
27/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4315	5	4	5	0.00
27/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1367	2	1	2	300.00
27/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2452	3	2	3	300.00
27/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	5994	7	6	7	0.00
27/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	3504	4	4	4	250.00
27/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	7065	8	7	8	0.00
27/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	5186	6	5	6	0.00
27/01/2025	R035 On 06-November-25	9.91	Call	Bond Future	1089	1	1	1	2,000.00
27/01/2025	R035 On 06-November-25	10.41	Call	Bond Future	2037	2	2	2	2,000.00
27/01/2025	R035 On 06-November-25	11.43	Call	Bond Future	5115	6	5	6	0.00
27/01/2025	R035 On 06-November-25	11.43	Put	Bond Future	1777	2	2	2	2,000.00
27/01/2025	R035 On 06-November-25	10.41	Put	Bond Future	4097	4	4	4	0.00
27/01/2025	R035 On 06-November-25	9.91	Put	Bond Future	5962	5	6	5	0.00
27/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1747	2	2	2	250.00
27/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2651	2	3	2	0.00
27/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	1139	1	1	1	250.00
27/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1448	1	1	1	300.00
27/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3582	3	4	3	0.00
27/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	5271	5	5	5	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
27/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	2156	2	2	2	0.00
27/01/2025	R035 On 05-February-26			Bond Future	10.92	93.1692	92.4281	93.1692	0.00
27/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3314	4	3	4	0.00
27/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3980	4	4	4	0.00
27/01/2025	R038 On 06-February-25			Bond Future	11.00	103.9097	103.0898	103.9097	9,232.00
27/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	1768	3	2	3	0.00
27/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	177	0	0	0	0.00
27/01/2025	R038 On 08-May-25			Bond Future	11.11	100.4989	99.6627	100.4989	8,994.00
27/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	2688	3	3	3	0.00
27/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1823	2	2	2	0.00
27/01/2025	R038 On 07-August-25			Bond Future	11.22	102.4897	101.6373	102.4897	0.00
27/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3146	4	3	4	0.00
27/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	3030	3	3	3	0.00
27/01/2025	R038 On 06-November-25			Bond Future	11.35	99.0008	98.1322	99.0008	0.00
27/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3356	4	3	4	0.00
27/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	7695	8	8	8	0.00
27/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2559	3	3	3	1,770.00
27/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1670	1	2	1	1,770.00
27/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4954	4	5	4	0.00
27/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	4044	4	4	4	0.00
27/01/2025	R038 On 05-February-26			Bond Future	11.48	100.9186	100.0333	100.9186	0.00
27/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4409	5	4	5	0.00
27/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4661	4	5	4	0.00
27/01/2025	R053 On 06-February-25			Bond Future	11.28	108.4156	107.1456	108.4156	2,205.00
27/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	12765	14	13	14	0.00
27/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0	0	0	0	0.00
27/01/2025	R053 On 08-May-25			Bond Future	11.38	104.7176	103.4222	104.7176	22,674.00
27/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	10265	11	10	11	0.00
27/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	410	0	0	0	0.00
27/01/2025	R053 On 07-August-25			Bond Future	11.48	106.7919	105.4712	106.7919	0.00
27/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	13384	15	13	15	0.00
27/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	746	1	1	1	0.00
27/01/2025	R053 On 06-November-25			Bond Future	11.58	103.0084	101.6623	103.0084	0.00
27/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	5580	6	6	6	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
27/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	4132	4	4	4	0.00
27/01/2025	R053 On 05-February-26			Bond Future	11.70	105.0036	103.6317	105.0036	0.00
27/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	4697	5	5	5	0.00
27/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	6399	6	6	6	0.00
27/01/2025	R186 On 06-February-25			Bond Future	8.27	105.2642	105.2472	105.2642	47,457.00
27/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1308	1	1	1	0.00
27/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0	0	0	0	0.00
27/01/2025	R186 On 08-May-25			Bond Future	8.30	107.3707	107.3534	107.3707	157,563.00
27/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	531	1	1	1	0.00
27/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	275	0	0	0	0.00
27/01/2025	R186 On 07-August-25			Bond Future	8.35	104.1882	104.1710	104.1882	0.00
27/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1779	2	2	2	0.00
27/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1262	1	1	1	1,983.00
27/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2447	2	2	2	0.00
27/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	51	0	0	0	1,983.00
27/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	159	0	0	0	0.00
27/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	95	0	0	0	0.00
27/01/2025	R186 On 06-November-25			Bond Future	8.46	106.2193	106.2020	106.2193	447.00
27/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	283	0	0	0	0.00
27/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	632	1	1	1	0.00
27/01/2025	R186 On 05-February-26			Bond Future	8.65	102.9702	102.9530	102.9702	0.00
27/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	351	0	0	0	0.00
27/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	531	1	1	1	0.00
27/01/2025	R202 On 06-February-25			Bond Future	267.17	266.8095	267.1745	266.8095	781.00
27/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	384	0	0	0	0.00
27/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
27/01/2025	R202 On 08-May-25			Bond Future	272.59	272.2148	272.5874	272.2148	1,079.00
27/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	277	0	0	0	0.00
27/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
27/01/2025	R202 On 07-August-25			Bond Future	272.83	272.4521	272.8324	272.4521	0.00
27/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	1232	1	1	1	0.00
27/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
27/01/2025	R202 On 06-November-25			Bond Future	278.22	277.8300	278.2190	277.8300	0.00
27/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	2579	2	3	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
27/01/2025	R202 On 05-February-26			Bond Future	278.36	277.9644	278.3600	277.9644	0.00
27/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	540	0	1	0	0.00
27/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
27/01/2025	R209 On 06-February-25			Bond Future	10.73	74.2576	73.5905	74.2576	7,502.00
27/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	8083	9	8	9	0.00
27/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0	0	0	0	0.00
27/01/2025	R209 On 08-May-25			Bond Future	10.82	72.5891	71.9086	72.5891	15,648.00
27/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	5425	6	5	6	0.00
27/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	297	0	0	0	0.00
27/01/2025	R209 On 07-August-25			Bond Future	10.92	74.0271	73.3334	74.0271	0.00
27/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	8410	9	8	9	0.00
27/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	355	0	0	0	0.00
27/01/2025	R209 On 06-November-25			Bond Future	11.02	72.3172	71.6103	72.3172	0.00
27/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3453	4	3	4	0.00
27/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2272	2	2	2	0.00
27/01/2025	R209 On 05-February-26			Bond Future	11.14	73.7189	72.9984	73.7189	0.00
27/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	2879	3	3	3	0.00
27/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3893	4	4	4	0.00
27/01/2025	R210 On 06-February-25			Bond Future	242.76	242.3599	242.7616	242.3599	803.00
27/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3152	3	3	3	0.00
27/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
27/01/2025	R210 On 08-May-25			Bond Future	244.33	243.9207	244.3307	243.9207	1,180.00
27/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
27/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3699	4	4	4	0.00
27/01/2025	R210 On 07-August-25			Bond Future	249.23	248.8125	249.2315	248.8125	0.00
27/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	792	0	1	0	0.00
27/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
27/01/2025	R210 On 06-November-25			Bond Future	250.74	250.3152	250.7426	250.3152	0.00
27/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
27/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	1397	2	1	2	0.00
27/01/2025	R210 On 05-February-26			Bond Future	255.67	255.2288	255.6653	255.2288	0.00
27/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2565	2	3	2	0.00
27/01/2025	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/01/2025	R213 On 06-February-25			Bond Future	9.52	92.2597	91.7969	92.2597	92,475.00
27/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7300	8	7	8	0.00
27/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0	0	0	0	0.00
27/01/2025	R213 On 08-May-25			Bond Future	9.59	90.5489	90.0769	90.5489	97,865.00
27/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	3945	4	4	4	0.00
27/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	258	0	0	0	0.00
27/01/2025	R213 On 07-August-25			Bond Future	9.67	92.3432	91.8622	92.3432	17.00
27/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7554	8	8	8	0.00
27/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	158	0	0	0	0.00
27/01/2025	R213 On 06-November-25			Bond Future	9.78	90.5893	90.0992	90.5893	0.00
27/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2594	3	3	3	0.00
27/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1564	1	2	1	0.00
27/01/2025	R213 On 05-February-26			Bond Future	9.90	92.3461	91.8469	92.3461	0.00
27/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2266	3	2	3	0.00
27/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2289	2	2	2	0.00
27/01/2025	R214 On 06-February-25			Bond Future	11.16	69.2391	68.4764	69.2391	10,586.00
27/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	7636	8	8	8	0.00
27/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	11547	12	12	12	0.00
27/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	3079	4	3	4	521.00
27/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	5514	6	6	6	521.00
27/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	10	0	0	0	0.00
27/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
27/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	0	0	0	0	0.00
27/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
27/01/2025	R214 On 08-May-25			Bond Future	11.25	67.3217	66.5439	67.3217	12,175.00
27/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	6002	7	6	7	0.00
27/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	272	0	0	0	0.00
27/01/2025	R214 On 07-August-25			Bond Future	11.35	68.6557	67.8627	68.6557	0.00
27/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8216	9	8	9	0.00
27/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	441	0	0	0	0.00
27/01/2025	R214 On 06-November-25			Bond Future	11.45	66.6935	65.8852	66.6935	0.00
27/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3550	4	4	4	0.00
27/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2597	2	3	2	0.00
27/01/2025	R214 On 05-February-26			Bond Future	11.57	67.9864	67.1626	67.9864	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
27/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	2823	3	3	3	0.00
27/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4435	4	4	4	0.00
27/01/2025	R248 On 06-February-25			Bond Future	11.34	84.0012	82.9245	84.0012	216,476.00
27/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	8308	9	8	9	0.00
27/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	61	0	0	0	660.00
27/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	2427	3	2	3	0.00
27/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0	0	0	0	660.00
27/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	2370	2	2	2	0.00
27/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	7468	6	7	6	0.00
27/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	77	0	0	0	660.00
27/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
27/01/2025	R248 On 08-May-25			Bond Future	11.43	81.2358	80.1377	81.2358	256,067.00
27/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	7450	8	7	8	0.00
27/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	369	0	0	0	0.00
27/01/2025	R248 On 07-August-25			Bond Future	11.53	82.8455	81.7258	82.8455	0.00
27/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	10229	11	10	11	0.00
27/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	537	0	1	0	0.00
27/01/2025	R248 On 06-November-25			Bond Future	11.64	80.0171	78.8759	80.0171	0.00
27/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4048	5	4	5	0.00
27/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3414	3	3	3	0.00
27/01/2025	R248 On 05-February-26			Bond Future	11.76	81.5680	80.4049	81.5680	0.00
27/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3502	4	4	4	0.00
27/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	5405	5	5	5	0.00
27/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00