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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/01/2025 TO: 28/01/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	2029 On 06-February-25			Bond Future	134.09	133.9202	134.0869	133.9202	4,809.00
28/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1687	2	2	2	0.00
28/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2029 On 08-May-25			Bond Future	135.40	135.2274	135.3976	135.2274	4,588.00
28/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
28/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2452	3	2	3	0.00
28/01/2025	2029 On 07-August-25			Bond Future	138.11	137.9398	138.1140	137.9398	0.00
28/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	704	1	1	1	0.00
28/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2029 On 06-November-25			Bond Future	139.41	139.2321	139.4106	139.2321	68.00
28/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
28/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	379	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2025	2029 On 05-February-26			Bond Future	142.15	141.9661	142.1486	141.9661	0.00
28/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2039	2	2	2	0.00
28/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2030 On 06-February-25			Bond Future	9.03	95.7883	96.1955	95.7883	104,103.00
28/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6089	6	6	6	0.00
28/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	726	0	1	0	800.00
28/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2502	2	3	2	0.00
28/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	29	0	0	0	800.00
28/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	143	0	0	0	0.00
28/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1374	2	1	2	0.00
28/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	1	0	0	0	800.00
28/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2030 On 08-May-25			Bond Future	9.09	97.7052	98.1207	97.7052	59,617.00
28/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3270	3	3	3	0.00
28/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1374	1	1	1	300.00
28/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	2149	2	2	2	0.00
28/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	542	0	1	0	300.00
28/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1289	1	1	1	800.00
28/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3453	3	3	3	0.00
28/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	497	0	0	0	800.00
28/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	863	1	1	1	1,320.00
28/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1915	2	2	2	680.00
28/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9545	9	10	9	0.00
28/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4469	4	4	4	1,640.00
28/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10887	10	11	10	0.00
28/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5713	5	6	5	2,280.00
28/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
28/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	52	0	0	0	0.00
28/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	2	0	0	0	1,640.00
28/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	115	0	0	0	0.00
28/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	607	1	1	1	0.00
28/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1383	2	1	2	0.00
28/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	963	1	1	1	0.00
28/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	219	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
28/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2022	2	2	2	0.00
28/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	901	1	1	1	0.00
28/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	516	1	1	1	300.00
28/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	1917	2	2	2	0.00
28/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	246	0	0	0	0.00
28/01/2025	2030 On 07-August-25			Bond Future	9.17	95.6314	96.0554	95.6314	46.00
28/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6648	6	7	6	0.00
28/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9718	9	10	9	0.00
28/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4749	4	5	4	1,054.00
28/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	744	1	1	1	300.00
28/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1526	1	2	1	300.00
28/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2875	3	3	3	0.00
28/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	652	1	1	1	300.00
28/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1340	2	1	2	0.00
28/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2326	3	2	3	0.00
28/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	18	0	0	0	1,054.00
28/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	278	0	0	0	0.00
28/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	123	0	0	0	0.00
28/01/2025	2030 On 06-November-25			Bond Future	9.25	97.4958	97.9284	97.4958	0.00
28/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2267	2	2	2	0.00
28/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1641	1	2	1	300.00
28/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3518	3	4	3	0.00
28/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	885	1	1	1	300.00
28/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1743	2	2	2	0.00
28/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	795	1	1	1	300.00
28/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	2677	3	3	3	0.00
28/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1306	1	1	1	0.00
28/01/2025	2030 On 05-February-26			Bond Future	9.35	95.3785	95.8198	95.3785	0.00
28/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2135	2	2	2	0.00
28/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1694	2	2	2	0.00
28/01/2025	2032 On 06-February-25			Bond Future	9.72	95.0947	95.5581	95.0947	52,569.00
28/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	9010	9	9	9	0.00
28/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1079	1	1	1	800.00
28/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4144	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
28/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	27	0	0	0	800.00
28/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	144	0	0	0	0.00
28/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	1	0	0	0	800.00
28/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1510	2	2	2	0.00
28/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2032 On 08-May-25			Bond Future	9.80	92.8337	93.3065	92.8337	125,658.00
28/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5220	5	5	5	0.00
28/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	678	1	1	1	300.00
28/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1721	1	2	1	300.00
28/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	2878	3	3	3	0.00
28/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	708	1	1	1	800.00
28/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1775	2	2	2	800.00
28/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5458	5	5	5	0.00
28/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	195	0	0	0	800.00
28/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1231	1	1	1	0.00
28/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2525	3	3	3	0.00
28/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	681	1	1	1	300.00
28/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1270	1	1	1	0.00
28/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	2591	3	3	3	0.00
28/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	218	0	0	0	0.00
28/01/2025	2032 On 07-August-25			Bond Future	9.89	94.6731	95.1556	94.6731	0.00
28/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9182	9	9	9	0.00
28/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	1983	2	2	2	300.00
28/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	3991	4	4	4	0.00
28/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	994	1	1	1	300.00
28/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	1941	2	2	2	0.00
28/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	882	1	1	1	300.00
28/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3258	4	3	4	0.00
28/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	158	0	0	0	0.00
28/01/2025	2032 On 06-November-25			Bond Future	9.99	92.3571	92.8492	92.3571	0.00
28/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3482	3	3	3	0.00
28/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1203	1	1	1	300.00
28/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	2150	2	2	2	300.00
28/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	4911	5	5	5	0.00
28/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1071	1	1	1	300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2561	3	3	3	0.00
28/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	3861	4	4	4	0.00
28/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1629	2	2	2	0.00
28/01/2025	2032 On 05-February-26			Bond Future	10.11	94.1473	94.6493	94.1473	0.00
28/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2868	3	3	3	0.00
28/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2649	3	3	3	0.00
28/01/2025	2033 On 06-February-25			Bond Future	127.80	128.2308	127.8015	128.2308	5,660.00
28/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	2862	3	3	3	0.00
28/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2033 On 08-May-25			Bond Future	128.88	129.3211	128.8832	129.3211	9,389.00
28/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
28/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1737	1	2	1	0.00
28/01/2025	2033 On 07-August-25			Bond Future	131.47	131.9152	131.4690	131.9152	0.00
28/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	2819	3	3	3	0.00
28/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2033 On 06-November-25			Bond Future	132.53	132.9890	132.5349	132.9890	0.00
28/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
28/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	605	0	1	0	0.00
28/01/2025	2033 On 05-February-26			Bond Future	135.14	135.6006	135.1380	135.6006	0.00
28/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2258	3	2	3	0.00
28/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2037 On 06-February-25			Bond Future	10.81	84.2789	84.9629	84.2789	153,010.00
28/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10502	10	11	10	0.00
28/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2037 On 08-May-25			Bond Future	10.91	85.9655	86.6633	85.9655	63,240.00
28/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	7510	7	8	7	0.00
28/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	825	1	1	1	300.00
28/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	2146	2	2	2	300.00
28/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	3902	3	4	3	0.00
28/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	8936	8	9	8	15,000.00
28/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12435	12	12	12	7,500.00
28/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	12662	12	13	12	7,500.00
28/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	21	0	0	0	0.00
28/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	116	0	0	0	0.00

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28/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	24	0	0	0	0.00
28/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	774	1	1	1	300.00
28/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	1602	2	2	2	0.00
28/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	3224	4	3	4	0.00
28/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	199	0	0	0	0.00
28/01/2025	2037 On 07-August-25			Bond Future	11.01	83.4083	84.1202	83.4083	15.00
28/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	10651	10	11	10	0.00
28/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	6991	6	7	6	0.00
28/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	3978	4	4	4	0.00
28/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1390	1	1	1	2,341.00
28/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1593	1	2	1	200.00
28/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5531	5	6	5	0.00
28/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2778	2	3	2	0.00
28/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2561	2	3	2	300.00
28/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	5572	5	6	5	0.00
28/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1285	1	1	1	300.00
28/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	990	1	1	1	2,541.00
28/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	2641	3	3	3	0.00
28/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1108	1	1	1	300.00
28/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	4279	5	4	5	0.00
28/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2460	3	2	3	2,541.00
28/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4946	5	5	5	0.00
28/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1120	1	1	1	2,541.00
28/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1714	2	2	2	2,541.00
28/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4086	5	4	5	0.00
28/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	765	1	1	1	2,541.00
28/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3756	4	4	4	0.00
28/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	304	0	0	0	0.00
28/01/2025	2037 On 06-November-25			Bond Future	11.12	85.0339	85.7600	85.0339	0.00
28/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4827	4	5	4	0.00
28/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1600	1	2	1	300.00
28/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2796	2	3	2	300.00
28/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	6831	6	7	6	0.00
28/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1325	2	1	2	300.00
28/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	3495	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
28/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	5187	6	5	6	0.00
28/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2073	2	2	2	0.00
28/01/2025	2037 On 05-February-26			Bond Future	11.25	82.4239	83.1643	82.4239	0.00
28/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3739	3	4	3	0.00
28/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	7296	7	7	7	0.00
28/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2933	3	3	3	1,970.00
28/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	1953	2	2	2	1,970.00
28/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	4851	5	5	5	0.00
28/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3989	4	4	4	0.00
28/01/2025	2038 On 06-February-25			Bond Future	137.42	137.5837	137.4206	137.5837	1,386.00
28/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	2191	2	2	2	0.00
28/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2038 On 08-May-25			Bond Future	140.20	140.3711	140.2049	140.3711	1,980.00
28/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	525	1	1	1	0.00
28/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2038 On 07-August-25			Bond Future	140.90	141.0671	140.8985	141.0671	0.00
28/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	1338	2	1	2	0.00
28/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2038 On 06-November-25			Bond Future	143.68	143.8519	143.6806	143.8519	0.00
28/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
28/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	199	0	0	0	0.00
28/01/2025	2038 On 05-February-26			Bond Future	144.35	144.5182	144.3450	144.5182	0.00
28/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	1145	1	1	1	0.00
28/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2040 On 06-February-25			Bond Future	11.13	84.2555	84.9299	84.2555	47,627.00
28/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	10505	10	11	10	0.00
28/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	270	0	0	0	780.00
28/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	3541	3	4	3	0.00
28/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	6438	6	6	6	0.00
28/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	0	0	0	0	780.00
28/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	7	0	0	0	780.00
28/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1085	2	1	2	0.00
28/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2040 On 08-May-25			Bond Future	11.23	85.9417	86.6296	85.9417	28,471.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	8337	8	8	8	0.00
28/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	8939	8	9	8	15,000.00
28/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	12629	12	13	12	7,500.00
28/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	12293	12	12	12	7,500.00
28/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	46	0	0	0	0.00
28/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	39	0	0	0	0.00
28/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	168	0	0	0	0.00
28/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	207	0	0	0	0.00
28/01/2025	2040 On 07-August-25			Bond Future	11.34	83.1333	83.8351	83.1333	4,054.00
28/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	11178	11	11	11	0.00
28/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	365	0	0	0	0.00
28/01/2025	2040 On 06-November-25			Bond Future	11.45	84.7534	85.4692	84.7534	0.00
28/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4815	4	5	4	0.00
28/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2520	3	3	3	0.00
28/01/2025	2040 On 05-February-26			Bond Future	11.57	81.8872	82.6172	81.8872	0.00
28/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	3988	4	4	4	0.00
28/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4491	5	4	5	0.00
28/01/2025	2044 On 06-February-25			Bond Future	11.26	80.0239	80.7475	80.0239	16,162.00
28/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	10288	10	10	10	0.00
28/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	7482	7	7	7	422.00
28/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	4605	4	5	4	422.00
28/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	13935	13	14	13	0.00
28/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	320	0	0	0	8,825.00
28/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	1	0	0	0	8,825.00
28/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1681	1	2	1	0.00
28/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	147	0	0	0	8,825.00
28/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1055	2	1	2	0.00
28/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	4165	5	4	5	0.00
28/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
28/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	2	0	0	0	0.00
28/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2044 On 08-May-25			Bond Future	11.36	81.6253	82.3635	81.6253	77,797.00
28/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	8286	8	8	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
28/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3211	3	3	3	0.00
28/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	890	1	1	1	2,490.00
28/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	6689	6	7	6	0.00
28/01/2025	2044 On 08-May-25		Call	Bond Future	0.33	0.0002	0.0003	0.0002	0.00
28/01/2025	2044 On 08-May-25		Put	Bond Future	17636.79	18.3749	17.6368	18.3749	0.00
28/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	420	1	0	1	2,490.00
28/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1379	2	1	2	2,490.00
28/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3808	4	4	4	0.00
28/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	248	0	0	0	0.00
28/01/2025	2044 On 07-August-25			Bond Future	11.47	78.8567	79.6098	78.8567	16.00
28/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	10975	10	11	10	0.00
28/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	403	0	0	0	0.00
28/01/2025	2044 On 06-November-25			Bond Future	11.57	80.3933	81.1615	80.3933	0.00
28/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4687	4	5	4	0.00
28/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2815	3	3	3	0.00
28/01/2025	2044 On 05-February-26			Bond Future	11.69	77.5678	78.3511	77.5678	0.00
28/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	3925	4	4	4	0.00
28/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4726	5	5	5	0.00
28/01/2025	2046 On 06-February-25			Bond Future	119.98	119.7305	119.9828	119.7305	8,543.00
28/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	5973	6	6	6	0.00
28/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2046 On 08-May-25			Bond Future	120.20	119.9469	120.2045	119.9469	19,907.00
28/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
28/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	1766	2	2	2	0.00
28/01/2025	2046 On 07-August-25			Bond Future	122.62	122.3527	122.6159	122.3527	0.00
28/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	3926	4	4	4	0.00
28/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2046 On 06-November-25			Bond Future	122.79	122.5188	122.7883	122.5188	0.00
28/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
28/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	2622	3	3	3	0.00
28/01/2025	2046 On 05-February-26			Bond Future	125.20	124.9237	125.1989	124.9237	0.00
28/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	3549	3	4	3	0.00
28/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2050 On 06-February-25			Bond Future	118.98	118.9909	118.9777	118.9909	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
28/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3378	3	3	3	0.00
28/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2050 On 08-May-25			Bond Future	121.39	121.4017	121.3885	121.4017	16,652.00
28/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	229	0	0	0	0.00
28/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2050 On 07-August-25			Bond Future	121.46	121.4750	121.4624	121.4750	0.00
28/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	1572	2	2	2	0.00
28/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
28/01/2025	2050 On 06-November-25			Bond Future	123.86	123.8732	123.8606	123.8732	0.00
28/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
28/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	559	1	1	1	0.00
28/01/2025	2050 On 05-February-26			Bond Future	123.89	123.8995	123.8882	123.8995	0.00
28/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1068	1	1	1	0.00
28/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
28/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	AL37 On 06-February-25			Index Future	1074.89	1071.5550	1074.8860	1071.5550	0.00
28/01/2025	AL37 On 08-May-25			Index Future	1096.40	1093.0010	1096.4010	1093.0010	0.00
28/01/2025	AL37 On 07-August-25			Index Future	1118.14	1114.6740	1118.1440	1114.6740	0.00
28/01/2025	AL37 On 06-November-25			Index Future	1139.99	1136.4430	1139.9850	1136.4430	0.00
28/01/2025	AL37 On 05-February-26			Index Future	1162.14	1158.5260	1162.1410	1158.5260	0.00
28/01/2025	AL7T On 06-February-25			Index Future	1291.73	1283.9680	1291.7280	1283.9680	0.00
28/01/2025	AL7T On 08-May-25			Index Future	1317.58	1309.6660	1317.5830	1309.6660	0.00
28/01/2025	AL7T On 07-August-25			Index Future	1343.71	1335.6340	1343.7130	1335.6340	0.00
28/01/2025	AL7T On 06-November-25			Index Future	1369.96	1361.7190	1369.9590	1361.7190	0.00
28/01/2025	AL7T On 05-February-26			Index Future	1396.58	1388.1800	1396.5840	1388.1800	0.00
28/01/2025	ALBI On 06-February-25			Index Future	1108.84	1103.1270	1108.8360	1103.1270	57.00
28/01/2025	ALBI On 08-May-25			Index Future	1131.03	1125.2060	1131.0310	1125.2060	41.00
28/01/2025	ALBI On 07-August-25			Index Future	1153.46	1147.5170	1153.4610	1147.5170	0.00
28/01/2025	ALBI On 06-November-25			Index Future	1175.99	1169.9280	1175.9910	1169.9280	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
28/01/2025	ALBI On 05-February-26			Index Future	1198.85	1192.6620	1198.8460	1192.6620	0.00
28/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
28/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	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
28/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	ES33 On 06-February-25			Bond Future	11.07	83.0302	83.6295	83.0302	0.00
28/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9898	9	10	9	0.00
28/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
28/01/2025	ES33 On 08-May-25			Bond Future	11.19	80.9131	81.5247	80.9131	0.00
28/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6753	6	7	6	0.00
28/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
28/01/2025	ES33 On 07-August-25			Bond Future	11.32	82.5358	83.1598	82.5358	0.00
28/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9355	9	9	9	0.00
28/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
28/01/2025	ES33 On 06-November-25			Bond Future	11.46	80.3673	81.0040	80.3673	0.00
28/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2354	2	2	2	0.00
28/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
28/01/2025	ES33 On 05-February-26			Bond Future	11.63	81.9429	82.5924	81.9429	0.00
28/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
28/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	603	1	1	1	0.00
28/01/2025	ES42 On 06-February-25			Bond Future	11.61	78.9464	79.5856	78.9464	0.00
28/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	11192	11	11	11	0.00
28/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
28/01/2025	ES42 On 08-May-25			Bond Future	11.72	76.2789	76.9311	76.2789	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
28/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8300	8	8	8	0.00
28/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
28/01/2025	ES42 On 07-August-25			Bond Future	11.83	77.8079	78.4735	77.8079	0.00
28/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10201	10	10	10	0.00
28/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
28/01/2025	ES42 On 06-November-25			Bond Future	11.96	75.0772	75.7562	75.0772	0.00
28/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2422	2	2	2	0.00
28/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
28/01/2025	ES42 On 05-February-26			Bond Future	12.09	76.5473	77.2399	76.5473	0.00
28/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
28/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1360	2	1	2	0.00
28/01/2025	GOVI On 06-February-25			GOVI	1091.87	1086.3810	1091.8720	1086.3810	69.00
28/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1198720	114	120	114	0.00
28/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
28/01/2025	GOVI On 08-May-25			GOVI	1113.73	1108.1250	1113.7270	1108.1250	612.00
28/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	917270	86	92	86	0.00
28/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
28/01/2025	GOVI On 07-August-25			GOVI	1135.81	1130.0970	1135.8140	1130.0970	0.00
28/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1248140	119	125	119	0.00
28/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
28/01/2025	GOVI On 06-November-25			GOVI	1158.00	1152.1670	1157.9990	1152.1670	0.00
28/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	459990	40	46	40	0.00
28/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
28/01/2025	GOVI On 05-February-26			GOVI	1180.51	1174.5560	1180.5050	1174.5560	0.00
28/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	305050	25	31	25	0.00
28/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
28/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/01/2025	IGOV On 06-February-25			Index Future	371.72	371.1240	371.7190	371.1240	0.00
28/01/2025	IGOV On 08-May-25			Index Future	379.25	378.6440	379.2510	378.6440	886.00
28/01/2025	IGOV On 07-August-25			Index Future	386.86	386.2420	386.8630	386.2420	0.00
28/01/2025	IGOV On 06-November-25			Index Future	394.51	393.8740	394.5080	393.8740	0.00
28/01/2025	IGOV On 05-February-26			Index Future	402.26	401.6150	402.2620	401.6150	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
28/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.38	8.3770	91.6230	8.3770	0.00
28/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
28/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
28/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
28/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
28/01/2025	R033 On 06-February-25			Bond Future	9.94	103.4835	104.0131	103.4835	9,329.00
28/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2183	2	2	2	0.00
28/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	40	0	0	0	0.00
28/01/2025	R033 On 08-May-25			Bond Future	10.02	100.5060	101.0463	100.5060	12,364.00
28/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2678	2	3	2	0.00
28/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1033	1	1	1	0.00
28/01/2025	R033 On 07-August-25			Bond Future	10.11	102.4974	103.0487	102.4974	0.00
28/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2909	3	3	3	0.00
28/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1783	2	2	2	0.00
28/01/2025	R033 On 06-November-25			Bond Future	10.22	99.4507	100.0132	99.4507	0.00
28/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	3055	3	3	3	0.00
28/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2497	3	2	3	0.00
28/01/2025	R033 On 05-February-26			Bond Future	10.34	101.3780	101.9516	101.3780	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
28/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3686	3	4	3	0.00
28/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	2945	3	3	3	0.00
28/01/2025	R035 On 06-February-25			Bond Future	10.37	94.1675	94.8078	94.1675	48,732.00
28/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	10787	10	11	10	0.00
28/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4073	3	4	3	0.00
28/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	70	0	0	0	15,000.00
28/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1673	1	2	1	0.00
28/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	447	0	0	0	1,000.00
28/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5146	5	5	5	0.00
28/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	267	0	0	0	100.00
28/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	0	0	0	0	1,100.00
28/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	911	1	1	1	0.00
28/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	86	0	0	0	1,100.00
28/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	627	1	1	1	0.00
28/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1652	2	2	2	0.00
28/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	1	0	0	0	7,500.00
28/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
28/01/2025	R035 On 08-May-25			Bond Future	10.46	91.5422	92.1955	91.5422	60,205.00
28/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7262	7	7	7	0.00
28/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	851	1	1	1	300.00
28/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	2175	2	2	2	300.00
28/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	3796	3	4	3	0.00
28/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	6887	6	7	6	0.00
28/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1735	1	2	1	150.00
28/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3550	3	4	3	0.00
28/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	11580	11	12	11	0.00
28/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14523	14	15	14	0.00
28/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	5774	5	6	5	400.00
28/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	5	0	0	0	400.00
28/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	31	0	0	0	400.00
28/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	346	0	0	0	0.00
28/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	827	1	1	1	150.00
28/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1836	2	2	2	0.00
28/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	224	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
28/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	749	1	1	1	300.00
28/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	3020	3	3	3	0.00
28/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1489	2	1	2	0.00
28/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	194	0	0	0	0.00
28/01/2025	R035 On 07-August-25			Bond Future	10.55	93.3564	94.0229	93.3564	0.00
28/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	10886	10	11	10	0.00
28/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1307	1	1	1	300.00
28/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2582	2	3	2	300.00
28/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	5296	5	5	5	0.00
28/01/2025	R035 On 07-August-25	11.30	Call	Bond Future	5137	5	5	5	0.00
28/01/2025	R035 On 07-August-25	11.30	Put	Bond Future	1132	1	1	1	8,500.00
28/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	1084	1	1	1	300.00
28/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2432	3	2	3	0.00
28/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	3971	4	4	4	0.00
28/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	235	0	0	0	0.00
28/01/2025	R035 On 06-November-25			Bond Future	10.66	90.6700	91.3499	90.6700	0.00
28/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4746	4	5	4	0.00
28/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1585	1	2	1	300.00
28/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2770	2	3	2	300.00
28/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	6494	6	6	6	0.00
28/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	3892	4	4	4	250.00
28/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	7597	7	8	7	0.00
28/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	5656	5	6	5	0.00
28/01/2025	R035 On 06-November-25	9.91	Call	Bond Future	1274	1	1	1	2,000.00
28/01/2025	R035 On 06-November-25	10.41	Call	Bond Future	2320	2	2	2	2,000.00
28/01/2025	R035 On 06-November-25	11.43	Call	Bond Future	5581	5	6	5	0.00
28/01/2025	R035 On 06-November-25	11.43	Put	Bond Future	1563	2	2	2	2,000.00
28/01/2025	R035 On 06-November-25	10.41	Put	Bond Future	3701	4	4	4	0.00
28/01/2025	R035 On 06-November-25	9.91	Put	Bond Future	5468	6	5	6	0.00
28/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1536	2	2	2	250.00
28/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2359	3	2	3	0.00
28/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	992	1	1	1	250.00
28/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1268	1	1	1	300.00
28/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3219	4	3	4	0.00
28/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	4809	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
28/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1907	2	2	2	0.00
28/01/2025	R035 On 05-February-26			Bond Future	10.78	92.4281	93.1214	92.4281	0.00
28/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3660	3	4	3	0.00
28/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3633	4	4	4	0.00
28/01/2025	R038 On 06-February-25			Bond Future	10.89	103.0898	103.8905	103.0898	9,232.00
28/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	2450	2	2	2	0.00
28/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	59	0	0	0	0.00
28/01/2025	R038 On 08-May-25			Bond Future	10.99	99.6627	100.4795	99.6627	8,994.00
28/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3168	3	3	3	0.00
28/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1486	2	1	2	0.00
28/01/2025	R038 On 07-August-25			Bond Future	11.10	101.6373	102.4706	101.6373	0.00
28/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3590	3	4	3	0.00
28/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2640	3	3	3	0.00
28/01/2025	R038 On 06-November-25			Bond Future	11.21	98.1322	98.9821	98.1322	0.00
28/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3781	3	4	3	0.00
28/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8333	8	8	8	0.00
28/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2920	3	3	3	1,770.00
28/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1458	2	1	2	1,770.00
28/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4465	5	4	5	0.00
28/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3618	4	4	4	0.00
28/01/2025	R038 On 05-February-26			Bond Future	11.34	100.0333	100.9002	100.0333	0.00
28/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4861	4	5	4	0.00
28/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4246	5	4	5	0.00
28/01/2025	R053 On 06-February-25			Bond Future	11.17	107.1456	108.1663	107.1456	2,205.00
28/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	13786	13	14	13	0.00
28/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0	0	0	0	0.00
28/01/2025	R053 On 08-May-25			Bond Future	11.26	103.4222	104.4635	103.4222	22,674.00
28/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	11207	10	11	10	0.00
28/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	310	0	0	0	0.00
28/01/2025	R053 On 07-August-25			Bond Future	11.35	105.4712	106.5336	105.4712	0.00
28/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	14322	13	14	13	0.00
28/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	622	1	1	1	0.00
28/01/2025	R053 On 06-November-25			Bond Future	11.45	101.6623	102.7458	101.6623	0.00
28/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	6209	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
28/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3677	4	4	4	0.00
28/01/2025	R053 On 05-February-26			Bond Future	11.56	103.6317	104.7366	103.6317	0.00
28/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5235	5	5	5	0.00
28/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5832	6	6	6	0.00
28/01/2025	R186 On 06-February-25			Bond Future	8.25	105.2472	105.2831	105.2472	44,257.00
28/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1344	1	1	1	0.00
28/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0	0	0	0	0.00
28/01/2025	R186 On 08-May-25			Bond Future	8.28	107.3534	107.3902	107.3534	157,626.00
28/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	551	1	1	1	0.00
28/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	259	0	0	0	0.00
28/01/2025	R186 On 07-August-25			Bond Future	8.33	104.1710	104.2088	104.1710	0.00
28/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1812	2	2	2	0.00
28/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1292	1	1	1	1,983.00
28/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2482	2	2	2	0.00
28/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	48	0	0	0	1,983.00
28/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	150	0	0	0	0.00
28/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	90	0	0	0	0.00
28/01/2025	R186 On 06-November-25			Bond Future	8.42	106.2020	106.2410	106.2020	447.00
28/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	298	0	0	0	0.00
28/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	607	1	1	1	0.00
28/01/2025	R186 On 05-February-26			Bond Future	8.60	102.9530	102.9930	102.9530	0.00
28/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	369	0	0	0	0.00
28/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	508	1	1	1	0.00
28/01/2025	R202 On 06-February-25			Bond Future	266.75	267.1745	266.7496	267.1745	781.00
28/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
28/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	40	0	0	0	0.00
28/01/2025	R202 On 08-May-25			Bond Future	272.15	272.5874	272.1544	272.5874	1,079.00
28/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
28/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	156	0	0	0	0.00
28/01/2025	R202 On 07-August-25			Bond Future	272.39	272.8324	272.3922	272.8324	0.00
28/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	792	1	1	1	0.00
28/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
28/01/2025	R202 On 06-November-25			Bond Future	277.77	278.2190	277.7709	278.2190	0.00
28/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	2131	3	2	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
28/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
28/01/2025	R202 On 05-February-26			Bond Future	277.91	278.3600	277.9062	278.3600	0.00
28/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	86	1	0	1	0.00
28/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
28/01/2025	R209 On 06-February-25			Bond Future	10.62	73.5905	74.1377	73.5905	7,502.00
28/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	8630	8	9	8	0.00
28/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0	0	0	0	0.00
28/01/2025	R209 On 08-May-25			Bond Future	10.71	71.9086	72.4669	71.9086	15,648.00
28/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	5917	5	6	5	0.00
28/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	230	0	0	0	0.00
28/01/2025	R209 On 07-August-25			Bond Future	10.80	73.3334	73.9030	73.3334	0.00
28/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	8922	8	9	8	0.00
28/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	298	0	0	0	0.00
28/01/2025	R209 On 06-November-25			Bond Future	10.91	71.6103	72.1913	71.6103	0.00
28/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3798	3	4	3	0.00
28/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2036	2	2	2	0.00
28/01/2025	R209 On 05-February-26			Bond Future	11.02	72.9984	73.5909	72.9984	0.00
28/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3164	3	3	3	0.00
28/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3585	4	4	4	0.00
28/01/2025	R210 On 06-February-25			Bond Future	242.73	242.7616	242.7321	242.7616	803.00
28/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3122	3	3	3	0.00
28/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
28/01/2025	R210 On 08-May-25			Bond Future	244.30	244.3307	244.3010	244.3307	1,180.00
28/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
28/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3729	4	4	4	0.00
28/01/2025	R210 On 07-August-25			Bond Future	249.20	249.2315	249.2020	249.2315	0.00
28/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	762	1	1	1	0.00
28/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
28/01/2025	R210 On 06-November-25			Bond Future	250.71	250.7426	250.7145	250.7426	0.00
28/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
28/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	1425	1	1	1	0.00
28/01/2025	R210 On 05-February-26			Bond Future	255.64	255.6653	255.6376	255.6653	0.00
28/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2538	3	3	3	0.00
28/01/2025	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
28/01/2025	R213 On 06-February-25			Bond Future	9.42	91.7969	92.2028	91.7969	92,475.00
28/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7706	7	8	7	0.00
28/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0	0	0	0	0.00
28/01/2025	R213 On 08-May-25			Bond Future	9.49	90.0769	90.4911	90.0769	97,865.00
28/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4303	4	4	4	0.00
28/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	202	0	0	0	0.00
28/01/2025	R213 On 07-August-25			Bond Future	9.56	91.8622	92.2848	91.8622	17.00
28/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7948	8	8	8	0.00
28/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	131	0	0	0	0.00
28/01/2025	R213 On 06-November-25			Bond Future	9.66	90.0992	90.5305	90.0992	0.00
28/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2852	3	3	3	0.00
28/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1391	2	1	2	0.00
28/01/2025	R213 On 05-February-26			Bond Future	9.78	91.8469	92.2868	91.8469	0.00
28/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2494	2	2	2	0.00
28/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2077	2	2	2	0.00
28/01/2025	R214 On 06-February-25			Bond Future	11.06	68.4764	69.0569	68.4764	10,586.00
28/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	8216	8	8	8	0.00
28/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12128	12	12	12	0.00
28/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	3651	3	4	3	521.00
28/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6094	6	6	6	521.00
28/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	2	0	0	0	0.00
28/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
28/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	0	0	0	0	0.00
28/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
28/01/2025	R214 On 08-May-25			Bond Future	11.14	66.5439	67.1361	66.5439	12,175.00
28/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	6532	6	7	6	0.00
28/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	210	0	0	0	0.00
28/01/2025	R214 On 07-August-25			Bond Future	11.23	67.8627	68.4667	67.8627	0.00
28/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8751	8	9	8	0.00
28/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	371	0	0	0	0.00
28/01/2025	R214 On 06-November-25			Bond Future	11.34	65.8852	66.5014	65.8852	0.00
28/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3907	4	4	4	0.00
28/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2338	3	2	3	0.00
28/01/2025	R214 On 05-February-26			Bond Future	11.45	67.1626	67.7910	67.1626	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
28/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3112	3	3	3	0.00
28/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4096	4	4	4	0.00
28/01/2025	R248 On 06-February-25			Bond Future	11.21	82.9245	83.7761	82.9245	205,684.00
28/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	9160	8	9	8	0.00
28/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	151	0	0	0	660.00
28/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	3221	2	3	2	0.00
28/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0	0	0	0	660.00
28/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1608	2	2	2	0.00
28/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	6617	7	7	7	0.00
28/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	19	0	0	0	660.00
28/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
28/01/2025	R248 On 08-May-25			Bond Future	11.30	80.1377	81.0065	80.1377	268,518.00
28/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	8225	7	8	7	0.00
28/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	275	0	0	0	0.00
28/01/2025	R248 On 07-August-25			Bond Future	11.39	81.7258	82.6120	81.7258	0.00
28/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	11016	10	11	10	0.00
28/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	438	1	0	1	0.00
28/01/2025	R248 On 06-November-25			Bond Future	11.50	78.8759	79.7798	78.8759	0.00
28/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4556	4	5	4	0.00
28/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3019	3	3	3	0.00
28/01/2025	R248 On 05-February-26			Bond Future	11.61	80.4049	81.3265	80.4049	0.00
28/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3934	4	4	4	0.00
28/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4915	5	5	5	0.00
28/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00