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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 29/01/2025 TO: 29/01/2025**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	2029 On 06-February-25			Bond Future	134.07	134.0869	134.0722	134.0869	3,339.00
29/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1672	2	2	2	0.00
29/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2029 On 08-May-25			Bond Future	135.38	135.3976	135.3832	135.3976	5,710.00
29/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
29/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2467	2	2	2	0.00
29/01/2025	2029 On 07-August-25			Bond Future	138.10	138.1140	138.1005	138.1140	0.00
29/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	691	1	1	1	0.00
29/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2029 On 06-November-25			Bond Future	139.40	139.4106	139.3981	139.4106	68.00
29/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
29/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	392	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
29/01/2025	2029 On 05-February-26			Bond Future	142.14	142.1486	142.1370	142.1486	0.00
29/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2027	2	2	2	0.00
29/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2030 On 06-February-25			Bond Future	8.96	96.1955	96.4545	96.1955	103,973.00
29/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6348	6	6	6	0.00
29/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	916	1	1	1	800.00
29/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2760	3	3	3	0.00
29/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	44	0	0	0	800.00
29/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	74	0	0	0	0.00
29/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1129	1	1	1	0.00
29/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	0	0	0	0	800.00
29/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2030 On 08-May-25			Bond Future	9.02	98.1207	98.3852	98.1207	59,954.00
29/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3493	3	3	3	0.00
29/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1524	1	2	1	300.00
29/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	2338	2	2	2	0.00
29/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	624	1	1	1	300.00
29/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1435	1	1	1	800.00
29/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3681	3	4	3	0.00
29/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	574	0	1	0	800.00
29/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	977	1	1	1	1,320.00
29/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	2094	2	2	2	680.00
29/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9809	10	10	10	0.00
29/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4712	4	5	4	1,640.00
29/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	11151	11	11	11	0.00
29/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5967	6	6	6	2,280.00
29/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
29/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	42	0	0	0	0.00
29/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	1	0	0	0	1,640.00
29/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	94	0	0	0	0.00
29/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	522	1	1	1	0.00
29/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1232	1	1	1	0.00
29/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	844	1	1	1	0.00
29/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	181	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
29/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	1835	2	2	2	0.00
29/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	787	1	1	1	0.00
29/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	441	1	0	1	300.00
29/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	1735	2	2	2	0.00
29/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	205	0	0	0	0.00
29/01/2025	2030 On 07-August-25			Bond Future	9.09	96.0554	96.3260	96.0554	46.00
29/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6901	7	7	7	0.00
29/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9985	10	10	10	0.00
29/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4984	5	5	5	1,054.00
29/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	834	1	1	1	300.00
29/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1669	2	2	2	300.00
29/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	3072	3	3	3	0.00
29/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	578	1	1	1	300.00
29/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1212	1	1	1	0.00
29/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2146	2	2	2	0.00
29/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	15	0	0	0	1,054.00
29/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	242	0	0	0	0.00
29/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	106	0	0	0	0.00
29/01/2025	2030 On 06-November-25			Bond Future	9.17	97.9284	98.2053	97.9284	0.00
29/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2433	2	2	2	0.00
29/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1780	2	2	2	300.00
29/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3720	4	4	4	0.00
29/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	979	1	1	1	300.00
29/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1605	2	2	2	0.00
29/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	720	1	1	1	300.00
29/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	2494	3	2	3	0.00
29/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1194	1	1	1	0.00
29/01/2025	2030 On 05-February-26			Bond Future	9.26	95.8198	96.1031	95.8198	0.00
29/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2290	2	2	2	0.00
29/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1566	2	2	2	0.00
29/01/2025	2032 On 06-February-25			Bond Future	9.65	95.5581	95.9102	95.5581	52,569.00
29/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	9362	9	9	9	0.00
29/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1356	1	1	1	800.00
29/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4496	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
29/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	49	0	0	0	800.00
29/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	69	0	0	0	0.00
29/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	0	0	0	0	800.00
29/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1179	2	1	2	0.00
29/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2032 On 08-May-25			Bond Future	9.73	93.3065	93.6660	93.3065	125,758.00
29/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5541	5	6	5	0.00
29/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	787	1	1	1	300.00
29/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1921	2	2	2	300.00
29/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	3138	3	3	3	0.00
29/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	821	1	1	1	800.00
29/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1978	2	2	2	800.00
29/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5782	5	6	5	0.00
29/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	160	0	0	0	800.00
29/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1075	1	1	1	0.00
29/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2278	3	2	3	0.00
29/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	581	1	1	1	300.00
29/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1110	1	1	1	0.00
29/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	2341	3	2	3	0.00
29/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	179	0	0	0	0.00
29/01/2025	2032 On 07-August-25			Bond Future	9.81	95.1556	95.5231	95.1556	0.00
29/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9528	9	10	9	0.00
29/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	2172	2	2	2	300.00
29/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	4260	4	4	4	0.00
29/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	1115	1	1	1	300.00
29/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	1762	2	2	2	0.00
29/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	784	1	1	1	300.00
29/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3011	3	3	3	0.00
29/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	136	0	0	0	0.00
29/01/2025	2032 On 06-November-25			Bond Future	9.91	92.8492	93.2250	92.8492	0.00
29/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3720	3	4	3	0.00
29/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1329	1	1	1	300.00
29/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	2332	2	2	2	300.00
29/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	5189	5	5	5	0.00
29/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	972	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
29/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2368	3	2	3	0.00
29/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	3611	4	4	4	0.00
29/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1491	2	1	2	0.00
29/01/2025	2032 On 05-February-26			Bond Future	10.02	94.6493	95.0333	94.6493	0.00
29/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	3071	3	3	3	0.00
29/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2468	3	2	3	0.00
29/01/2025	2033 On 06-February-25			Bond Future	128.50	127.8015	128.5030	127.8015	4,400.00
29/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3563	3	4	3	0.00
29/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2033 On 08-May-25			Bond Future	129.60	128.8832	129.5994	128.8832	9,576.00
29/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
29/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1021	2	1	2	0.00
29/01/2025	2033 On 07-August-25			Bond Future	132.20	131.4690	132.2008	131.4690	0.00
29/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3551	3	4	3	0.00
29/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2033 On 06-November-25			Bond Future	133.28	132.5349	133.2823	132.5349	0.00
29/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	142	0	0	0	0.00
29/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	0	1	0	1	0.00
29/01/2025	2033 On 05-February-26			Bond Future	135.90	135.1380	135.9013	135.1380	0.00
29/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	3021	2	3	2	0.00
29/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2037 On 06-February-25			Bond Future	10.72	84.9629	85.4575	84.9629	153,010.00
29/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10997	11	11	11	0.00
29/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2037 On 08-May-25			Bond Future	10.82	86.6633	87.1681	86.6633	63,240.00
29/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	7975	8	8	8	0.00
29/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	980	1	1	1	300.00
29/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	2428	2	2	2	300.00
29/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	4280	4	4	4	0.00
29/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	9416	9	9	9	15,000.00
29/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12934	12	13	12	7,500.00
29/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	13162	13	13	13	7,500.00
29/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	16	0	0	0	0.00
29/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	92	0	0	0	0.00

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29/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	18	0	0	0	0.00
29/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	647	1	1	1	300.00
29/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	1380	2	1	2	0.00
29/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	2875	3	3	3	0.00
29/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	159	0	0	0	0.00
29/01/2025	2037 On 07-August-25			Bond Future	10.92	84.1202	84.6357	84.1202	15.00
29/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	11125	11	11	11	0.00
29/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	7413	7	7	7	0.00
29/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	4312	4	4	4	0.00
29/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1572	1	2	1	2,341.00
29/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1791	2	2	2	200.00
29/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5918	6	6	6	0.00
29/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	3055	3	3	3	0.00
29/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2826	3	3	3	300.00
29/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	5960	6	6	6	0.00
29/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1457	1	1	1	300.00
29/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	1133	1	1	1	2,541.00
29/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	2390	3	2	3	0.00
29/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	980	1	1	1	300.00
29/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	3935	4	4	4	0.00
29/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2222	2	2	2	2,541.00
29/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4574	5	5	5	0.00
29/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	991	1	1	1	2,541.00
29/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1532	2	2	2	2,541.00
29/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	3752	4	4	4	0.00
29/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	672	1	1	1	2,541.00
29/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3439	4	3	4	0.00
29/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	262	0	0	0	0.00
29/01/2025	2037 On 06-November-25			Bond Future	11.03	85.7600	86.2865	85.7600	0.00
29/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	5169	5	5	5	0.00
29/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1779	2	2	2	300.00
29/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	3052	3	3	3	300.00
29/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	7230	7	7	7	0.00
29/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1197	1	1	1	300.00
29/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	3224	3	3	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
29/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	4839	5	5	5	0.00
29/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	1890	2	2	2	0.00
29/01/2025	2037 On 05-February-26			Bond Future	11.15	83.1643	83.7019	83.1643	0.00
29/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	4016	4	4	4	0.00
29/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	7683	7	8	7	0.00
29/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	3173	3	3	3	1,970.00
29/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	1803	2	2	2	1,970.00
29/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	4553	5	5	5	0.00
29/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3728	4	4	4	0.00
29/01/2025	2038 On 06-February-25			Bond Future	137.68	137.4206	137.6777	137.4206	366.00
29/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	2448	2	2	2	0.00
29/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2038 On 08-May-25			Bond Future	140.47	140.2049	140.4677	140.2049	3,000.00
29/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	788	1	1	1	0.00
29/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2038 On 07-August-25			Bond Future	141.17	140.8985	141.1676	140.8985	0.00
29/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	1608	1	2	1	0.00
29/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2038 On 06-November-25			Bond Future	143.96	143.6806	143.9565	143.6806	0.00
29/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	77	0	0	0	0.00
29/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2038 On 05-February-26			Bond Future	144.63	144.3450	144.6270	144.3450	0.00
29/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	1427	1	1	1	0.00
29/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2040 On 06-February-25			Bond Future	11.03	84.9299	85.5290	84.9299	47,590.00
29/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	11104	11	11	11	0.00
29/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	457	0	0	0	780.00
29/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	4134	4	4	4	0.00
29/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	7037	6	7	6	0.00
29/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	0	0	0	0	780.00
29/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	1	0	0	0	780.00
29/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	673	1	1	1	0.00
29/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2040 On 08-May-25			Bond Future	11.13	86.6296	87.2410	86.6296	28,771.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	8904	8	9	8	0.00
29/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	9513	9	10	9	15,000.00
29/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	13230	13	13	13	7,500.00
29/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	12892	12	13	12	7,500.00
29/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	35	0	0	0	0.00
29/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	29	0	0	0	0.00
29/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	131	0	0	0	0.00
29/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	162	0	0	0	0.00
29/01/2025	2040 On 07-August-25			Bond Future	11.24	83.8351	84.4594	83.8351	297.00
29/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	11749	11	12	11	0.00
29/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	311	0	0	0	0.00
29/01/2025	2040 On 06-November-25			Bond Future	11.35	85.4692	86.1066	85.4692	0.00
29/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	5214	5	5	5	0.00
29/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2281	3	2	3	0.00
29/01/2025	2040 On 05-February-26			Bond Future	11.47	82.6172	83.2678	82.6172	50.00
29/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	4320	4	4	4	0.00
29/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4172	4	4	4	0.00
29/01/2025	2044 On 06-February-25			Bond Future	11.17	80.7475	81.3290	80.7475	16,155.00
29/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	10870	10	11	10	0.00
29/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	8063	7	8	7	422.00
29/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	5185	5	5	5	422.00
29/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	14517	14	15	14	0.00
29/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	512	0	1	0	8,825.00
29/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	2	0	0	0	8,825.00
29/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	2173	2	2	2	0.00
29/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	57	0	0	0	8,825.00
29/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	666	1	1	1	0.00
29/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	3585	4	4	4	0.00
29/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
29/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2044 On 08-May-25			Bond Future	11.27	82.3635	82.9570	82.3635	76,782.00
29/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	8830	8	9	8	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3595	3	4	3	0.00
29/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	1067	1	1	1	2,490.00
29/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	7204	7	7	7	0.00
29/01/2025	2044 On 08-May-25		Call	Bond Future	0.51	0.0003	0.0005	0.0003	0.00
29/01/2025	2044 On 08-May-25		Put	Bond Future	17043.49	17.6368	17.0435	17.6368	0.00
29/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	341	0	0	0	2,490.00
29/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1169	1	1	1	2,490.00
29/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3391	4	3	4	0.00
29/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	198	0	0	0	0.00
29/01/2025	2044 On 07-August-25			Bond Future	11.37	79.6098	80.2158	79.6098	16.00
29/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	11525	11	12	11	0.00
29/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	347	0	0	0	0.00
29/01/2025	2044 On 06-November-25			Bond Future	11.48	81.1615	81.7802	81.1615	0.00
29/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	5062	5	5	5	0.00
29/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2570	3	3	3	0.00
29/01/2025	2044 On 05-February-26			Bond Future	11.59	78.3511	78.9826	78.3511	0.00
29/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	4241	4	4	4	0.00
29/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4411	5	4	5	0.00
29/01/2025	2046 On 06-February-25			Bond Future	121.02	119.9828	121.0187	119.9828	8,543.00
29/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	7009	6	7	6	0.00
29/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2046 On 08-May-25			Bond Future	121.26	120.2045	121.2619	120.2045	19,907.00
29/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
29/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	708	2	1	2	0.00
29/01/2025	2046 On 07-August-25			Bond Future	123.70	122.6159	123.6956	122.6159	0.00
29/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	5006	4	5	4	0.00
29/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2046 On 06-November-25			Bond Future	123.89	122.7883	123.8902	122.7883	0.00
29/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
29/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	1520	3	2	3	0.00
29/01/2025	2046 On 05-February-26			Bond Future	126.32	125.1989	126.3236	125.1989	0.00
29/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	4674	4	5	4	0.00
29/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2050 On 06-February-25			Bond Future	119.34	118.9777	119.3439	118.9777	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
29/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3744	3	4	3	0.00
29/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2050 On 08-May-25			Bond Future	121.76	121.3885	121.7624	121.3885	16,652.00
29/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	602	0	1	0	0.00
29/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2050 On 07-August-25			Bond Future	121.84	121.4624	121.8447	121.4624	0.00
29/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	1955	2	2	2	0.00
29/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
29/01/2025	2050 On 06-November-25			Bond Future	124.25	123.8606	124.2518	123.8606	0.00
29/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
29/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	168	1	0	1	0.00
29/01/2025	2050 On 05-February-26			Bond Future	124.29	123.8882	124.2873	123.8882	0.00
29/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1467	1	1	1	0.00
29/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
29/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	AL37 On 06-February-25			Index Future	1079.15	1074.8860	1079.1540	1074.8860	0.00
29/01/2025	AL37 On 08-May-25			Index Future	1100.76	1096.4010	1100.7550	1096.4010	0.00
29/01/2025	AL37 On 07-August-25			Index Future	1122.59	1118.1440	1122.5880	1118.1440	0.00
29/01/2025	AL37 On 06-November-25			Index Future	1144.52	1139.9850	1144.5200	1139.9850	0.00
29/01/2025	AL37 On 05-February-26			Index Future	1166.77	1162.1410	1166.7670	1162.1410	0.00
29/01/2025	AL7T On 06-February-25			Index Future	1297.37	1291.7280	1297.3710	1291.7280	0.00
29/01/2025	AL7T On 08-May-25			Index Future	1323.34	1317.5830	1323.3400	1317.5830	0.00
29/01/2025	AL7T On 07-August-25			Index Future	1349.59	1343.7130	1349.5880	1343.7130	0.00
29/01/2025	AL7T On 06-November-25			Index Future	1375.95	1369.9590	1375.9540	1369.9590	0.00
29/01/2025	AL7T On 05-February-26			Index Future	1402.70	1396.5840	1402.7000	1396.5840	0.00
29/01/2025	ALBI On 06-February-25			Index Future	1114.85	1108.8360	1114.8500	1108.8360	57.00
29/01/2025	ALBI On 08-May-25			Index Future	1137.17	1131.0310	1137.1660	1131.0310	41.00
29/01/2025	ALBI On 07-August-25			Index Future	1159.72	1153.4610	1159.7210	1153.4610	0.00
29/01/2025	ALBI On 06-November-25			Index Future	1182.38	1175.9910	1182.3780	1175.9910	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
29/01/2025	ALBI On 05-February-26			Index Future	1205.36	1198.8460	1205.3610	1198.8460	0.00
29/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
29/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
29/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	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
29/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	ES33 On 06-February-25			Bond Future	11.00	83.6295	83.9591	83.6295	0.00
29/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	10228	10	10	10	0.00
29/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
29/01/2025	ES33 On 08-May-25			Bond Future	11.11	81.5247	81.8612	81.5247	0.00
29/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	7089	7	7	7	0.00
29/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
29/01/2025	ES33 On 07-August-25			Bond Future	11.24	83.1598	83.5040	83.1598	0.00
29/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9699	9	10	9	0.00
29/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
29/01/2025	ES33 On 06-November-25			Bond Future	11.38	81.0040	81.3559	81.0040	0.00
29/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2706	2	3	2	0.00
29/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
29/01/2025	ES33 On 05-February-26			Bond Future	11.55	82.5924	82.9520	82.5924	0.00
29/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
29/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	243	1	0	1	0.00
29/01/2025	ES42 On 06-February-25			Bond Future	11.51	79.5856	80.1549	79.5856	0.00
29/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	11761	11	12	11	0.00
29/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
29/01/2025	ES42 On 08-May-25			Bond Future	11.62	76.9311	77.5122	76.9311	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
29/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8881	8	9	8	0.00
29/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
29/01/2025	ES42 On 07-August-25			Bond Future	11.73	78.4735	79.0670	78.4735	0.00
29/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10795	10	11	10	0.00
29/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
29/01/2025	ES42 On 06-November-25			Bond Future	11.85	75.7562	76.3623	75.7562	0.00
29/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	3028	2	3	2	0.00
29/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
29/01/2025	ES42 On 05-February-26			Bond Future	11.98	77.2399	77.8588	77.2399	0.00
29/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
29/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	741	1	1	1	0.00
29/01/2025	GOVI On 06-February-25			GOVI	1097.82	1091.8720	1097.8240	1091.8720	69.00
29/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1258240	120	126	120	0.00
29/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
29/01/2025	GOVI On 08-May-25			GOVI	1119.80	1113.7270	1119.7990	1113.7270	612.00
29/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	977990	92	98	92	0.00
29/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
29/01/2025	GOVI On 07-August-25			GOVI	1142.01	1135.8140	1142.0100	1135.8140	0.00
29/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1310100	125	131	125	0.00
29/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
29/01/2025	GOVI On 06-November-25			GOVI	1164.32	1157.9990	1164.3200	1157.9990	0.00
29/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	523200	46	52	46	0.00
29/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
29/01/2025	GOVI On 05-February-26			GOVI	1186.95	1180.5050	1186.9520	1180.5050	0.00
29/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	369520	31	37	31	0.00
29/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
29/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/01/2025	IGOV On 06-February-25			Index Future	372.27	371.7190	372.2660	371.7190	0.00
29/01/2025	IGOV On 08-May-25			Index Future	379.81	379.2510	379.8100	379.2510	886.00
29/01/2025	IGOV On 07-August-25			Index Future	387.43	386.8630	387.4340	386.8630	0.00
29/01/2025	IGOV On 06-November-25			Index Future	395.09	394.5080	395.0920	394.5080	0.00
29/01/2025	IGOV On 05-February-26			Index Future	402.86	402.2620	402.8590	402.2620	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
29/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
29/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
29/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
29/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
29/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
29/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
29/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
29/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
29/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
29/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
29/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
29/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
29/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
29/01/2025	JBAF On 15-January-25			Jibar Tradeable Future	8.38	8.3770	91.6230	8.3770	0.00
29/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
29/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
29/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
29/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
29/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
29/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
29/01/2025	R033 On 06-February-25			Bond Future	9.87	104.0131	104.3888	104.0131	9,329.00
29/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2534	2	3	2	0.00
29/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	15	0	0	0	0.00
29/01/2025	R033 On 08-May-25			Bond Future	9.95	101.0463	101.4299	101.0463	12,363.00
29/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2927	3	3	3	0.00
29/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	899	1	1	1	0.00
29/01/2025	R033 On 07-August-25			Bond Future	10.04	103.0487	103.4409	103.0487	0.00
29/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	3140	3	3	3	0.00
29/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1621	2	2	2	0.00
29/01/2025	R033 On 06-November-25			Bond Future	10.14	100.0132	100.4142	100.0132	0.00
29/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	3274	3	3	3	0.00
29/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2315	2	2	2	0.00
29/01/2025	R033 On 05-February-26			Bond Future	10.25	101.9516	102.3613	101.9516	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
29/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3912	4	4	4	0.00
29/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	2761	3	3	3	0.00
29/01/2025	R035 On 06-February-25			Bond Future	10.29	94.8078	95.2609	94.8078	48,614.00
29/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	11240	11	11	11	0.00
29/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4525	4	5	4	0.00
29/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	119	0	0	0	15,000.00
29/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	2074	2	2	2	0.00
29/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	651	0	1	0	1,000.00
29/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5599	5	6	5	0.00
29/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	409	0	0	0	100.00
29/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	0	0	0	0	1,100.00
29/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	600	1	1	1	0.00
29/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	33	0	0	0	1,100.00
29/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	379	1	0	1	0.00
29/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1248	2	1	2	0.00
29/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	0	0	0	0	7,500.00
29/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
29/01/2025	R035 On 08-May-25			Bond Future	10.38	92.1955	92.6580	92.1955	60,205.00
29/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7688	7	8	7	0.00
29/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	998	1	1	1	300.00
29/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	2439	2	2	2	300.00
29/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	4141	4	4	4	0.00
29/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	7307	7	7	7	0.00
29/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1967	2	2	2	150.00
29/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3885	4	4	4	0.00
29/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	12036	12	12	12	0.00
29/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14984	15	15	15	0.00
29/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	6175	6	6	6	400.00
29/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	3	0	0	0	400.00
29/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	24	0	0	0	400.00
29/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	284	0	0	0	0.00
29/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	701	1	1	1	150.00
29/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1606	2	2	2	0.00
29/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	182	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
29/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	632	1	1	1	300.00
29/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	2704	3	3	3	0.00
29/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1291	1	1	1	0.00
29/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	157	0	0	0	0.00
29/01/2025	R035 On 07-August-25			Bond Future	10.47	94.0229	94.4955	94.0229	0.00
29/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	11327	11	11	11	0.00
29/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1469	1	1	1	300.00
29/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2830	3	3	3	300.00
29/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	5649	5	6	5	0.00
29/01/2025	R035 On 07-August-25	11.30	Call	Bond Future	5485	5	5	5	0.00
29/01/2025	R035 On 07-August-25	11.30	Put	Bond Future	1007	1	1	1	8,500.00
29/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	963	1	1	1	300.00
29/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2207	2	2	2	0.00
29/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	3661	4	4	4	0.00
29/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	203	0	0	0	0.00
29/01/2025	R035 On 06-November-25			Bond Future	10.57	91.3499	91.8328	91.3499	0.00
29/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	5064	5	5	5	0.00
29/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1752	2	2	2	300.00
29/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	3008	3	3	3	300.00
29/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	6858	6	7	6	0.00
29/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	4180	4	4	4	250.00
29/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	7984	8	8	8	0.00
29/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	6000	6	6	6	0.00
29/01/2025	R035 On 06-November-25	9.91	Call	Bond Future	1418	1	1	1	2,000.00
29/01/2025	R035 On 06-November-25	10.41	Call	Bond Future	2535	2	3	2	2,000.00
29/01/2025	R035 On 06-November-25	11.43	Call	Bond Future	5924	6	6	6	0.00
29/01/2025	R035 On 06-November-25	11.43	Put	Bond Future	1423	2	1	2	2,000.00
29/01/2025	R035 On 06-November-25	10.41	Put	Bond Future	3432	4	3	4	0.00
29/01/2025	R035 On 06-November-25	9.91	Put	Bond Future	5129	5	5	5	0.00
29/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1398	2	1	2	250.00
29/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2165	2	2	2	0.00
29/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	896	1	1	1	250.00
29/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1150	1	1	1	300.00
29/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	2975	3	3	3	0.00
29/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	4494	5	4	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
29/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1742	2	2	2	0.00
29/01/2025	R035 On 05-February-26			Bond Future	10.69	93.1214	93.6145	93.1214	0.00
29/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3917	4	4	4	0.00
29/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3397	4	3	4	0.00
29/01/2025	R038 On 06-February-25			Bond Future	10.81	103.8905	104.4352	103.8905	9,232.00
29/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	2956	2	3	2	0.00
29/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	20	0	0	0	0.00
29/01/2025	R038 On 08-May-25			Bond Future	10.91	100.4795	101.0355	100.4795	8,994.00
29/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3518	3	4	3	0.00
29/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1280	1	1	1	0.00
29/01/2025	R038 On 07-August-25			Bond Future	11.01	102.4706	103.0386	102.4706	0.00
29/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3911	4	4	4	0.00
29/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2393	3	2	3	0.00
29/01/2025	R038 On 06-November-25			Bond Future	11.13	98.9821	99.5623	98.9821	0.00
29/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	4087	4	4	4	0.00
29/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8779	8	9	8	0.00
29/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	3182	3	3	3	1,770.00
29/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1324	1	1	1	1,770.00
29/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4147	4	4	4	0.00
29/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3344	4	3	4	0.00
29/01/2025	R038 On 05-February-26			Bond Future	11.25	100.9002	101.4925	100.9002	0.00
29/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	5184	5	5	5	0.00
29/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	3976	4	4	4	0.00
29/01/2025	R053 On 06-February-25			Bond Future	11.08	108.1663	108.9066	108.1663	2,205.00
29/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	14526	14	15	14	0.00
29/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0	0	0	0	0.00
29/01/2025	R053 On 08-May-25			Bond Future	11.17	104.4635	105.2191	104.4635	22,674.00
29/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	11902	11	12	11	0.00
29/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	250	0	0	0	0.00
29/01/2025	R053 On 07-August-25			Bond Future	11.26	106.5336	107.3051	106.5336	0.00
29/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	15013	14	15	14	0.00
29/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	542	1	1	1	0.00
29/01/2025	R053 On 06-November-25			Bond Future	11.36	102.7458	103.5335	102.7458	0.00
29/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	6688	6	7	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
29/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3368	4	3	4	0.00
29/01/2025	R053 On 05-February-26			Bond Future	11.47	104.7366	105.5406	104.7366	0.00
29/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5646	5	6	5	0.00
29/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5439	6	5	6	0.00
29/01/2025	R186 On 06-February-25			Bond Future	8.21	105.2831	105.3463	105.2831	44,257.00
29/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1407	1	1	1	0.00
29/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0	0	0	0	0.00
29/01/2025	R186 On 08-May-25			Bond Future	8.23	107.3902	107.4551	107.3902	157,626.00
29/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	591	1	1	1	0.00
29/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	234	0	0	0	0.00
29/01/2025	R186 On 07-August-25			Bond Future	8.27	104.2088	104.2760	104.2088	0.00
29/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1870	2	2	2	0.00
29/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1345	1	1	1	1,983.00
29/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2544	2	3	2	0.00
29/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	43	0	0	0	1,983.00
29/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	136	0	0	0	0.00
29/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	81	0	0	0	0.00
29/01/2025	R186 On 06-November-25			Bond Future	8.36	106.2410	106.3106	106.2410	447.00
29/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	325	0	0	0	0.00
29/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	565	1	1	1	0.00
29/01/2025	R186 On 05-February-26			Bond Future	8.51	102.9930	103.0649	102.9930	0.00
29/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	401	0	0	0	0.00
29/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	469	1	0	1	0.00
29/01/2025	R202 On 06-February-25			Bond Future	267.27	266.7496	267.2660	266.7496	781.00
29/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	476	0	0	0	0.00
29/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
29/01/2025	R202 On 08-May-25			Bond Future	272.68	272.1544	272.6822	272.1544	1,084.00
29/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	372	0	0	0	0.00
29/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
29/01/2025	R202 On 07-August-25			Bond Future	272.93	272.3922	272.9329	272.3922	0.00
29/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	1333	1	1	1	0.00
29/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
29/01/2025	R202 On 06-November-25			Bond Future	278.33	277.7709	278.3252	277.7709	0.00
29/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	2685	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
29/01/2025	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
29/01/2025	R202 On 05-February-26			Bond Future	278.47	277.9062	278.4722	277.9062	0.00
29/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	652	0	1	0	0.00
29/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
29/01/2025	R209 On 06-February-25			Bond Future	10.53	74.1377	74.5952	74.1377	6,688.00
29/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	9087	9	9	9	0.00
29/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0	0	0	0	0.00
29/01/2025	R209 On 08-May-25			Bond Future	10.62	72.4669	72.9338	72.4669	16,448.00
29/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	6338	6	6	6	0.00
29/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	184	0	0	0	0.00
29/01/2025	R209 On 07-August-25			Bond Future	10.71	73.9030	74.3798	73.9030	0.00
29/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	9357	9	9	9	0.00
29/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	255	0	0	0	0.00
29/01/2025	R209 On 06-November-25			Bond Future	10.81	72.1913	72.6782	72.1913	0.00
29/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	4100	4	4	4	0.00
29/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	1851	2	2	2	0.00
29/01/2025	R209 On 05-February-26			Bond Future	10.91	73.5909	74.0880	73.5909	0.00
29/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3416	3	3	3	0.00
29/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3340	4	3	4	0.00
29/01/2025	R210 On 06-February-25			Bond Future	243.02	242.7321	243.0153	242.7321	693.00
29/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3405	3	3	3	0.00
29/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
29/01/2025	R210 On 08-May-25			Bond Future	244.59	244.3010	244.5909	244.3010	1,180.00
29/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
29/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3439	4	3	4	0.00
29/01/2025	R210 On 07-August-25			Bond Future	249.50	249.2020	249.5001	249.2020	0.00
29/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1060	1	1	1	0.00
29/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
29/01/2025	R210 On 06-November-25			Bond Future	251.02	250.7145	251.0203	250.7145	0.00
29/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
29/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	1120	1	1	1	0.00
29/01/2025	R210 On 05-February-26			Bond Future	255.95	255.6376	255.9517	255.6376	0.00
29/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2852	3	3	3	0.00
29/01/2025	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
29/01/2025	R213 On 06-February-25			Bond Future	9.35	92.2028	92.5105	92.2028	92,475.00
29/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	8014	8	8	8	0.00
29/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0	0	0	0	0.00
29/01/2025	R213 On 08-May-25			Bond Future	9.41	90.4911	90.8053	90.4911	97,865.00
29/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4581	4	5	4	0.00
29/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	165	0	0	0	0.00
29/01/2025	R213 On 07-August-25			Bond Future	9.48	92.2848	92.6061	92.2848	17.00
29/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	8251	8	8	8	0.00
29/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	112	0	0	0	0.00
29/01/2025	R213 On 06-November-25			Bond Future	9.58	90.5305	90.8590	90.5305	0.00
29/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	3057	3	3	3	0.00
29/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1268	1	1	1	0.00
29/01/2025	R213 On 05-February-26			Bond Future	9.68	92.2868	92.6226	92.2868	0.00
29/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2677	2	3	2	0.00
29/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	1924	2	2	2	0.00
29/01/2025	R214 On 06-February-25			Bond Future	10.96	69.0569	69.5718	69.0569	10,411.00
29/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	8731	8	9	8	0.00
29/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12643	12	13	12	0.00
29/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	4165	4	4	4	521.00
29/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6609	6	7	6	521.00
29/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	0	0	0	0	0.00
29/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
29/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	0	0	0	0	0.00
29/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
29/01/2025	R214 On 08-May-25			Bond Future	11.05	67.1361	67.6615	67.1361	12,375.00
29/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	7012	7	7	7	0.00
29/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	164	0	0	0	0.00
29/01/2025	R214 On 07-August-25			Bond Future	11.13	68.4667	69.0033	68.4667	0.00
29/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	9233	9	9	9	0.00
29/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	317	0	0	0	0.00
29/01/2025	R214 On 06-November-25			Bond Future	11.23	66.5014	67.0491	66.5014	0.00
29/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	4240	4	4	4	0.00
29/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2123	2	2	2	0.00
29/01/2025	R214 On 05-February-26			Bond Future	11.34	67.7910	68.3500	67.7910	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
29/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3384	3	3	3	0.00
29/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	3809	4	4	4	0.00
29/01/2025	R248 On 06-February-25			Bond Future	11.12	83.7761	84.3798	83.7761	205,684.00
29/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	9763	9	10	9	0.00
29/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	263	0	0	0	660.00
29/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	3810	3	4	3	0.00
29/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0	0	0	0	660.00
29/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1116	2	1	2	0.00
29/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	6013	7	6	7	0.00
29/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	5	0	0	0	660.00
29/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
29/01/2025	R248 On 08-May-25			Bond Future	11.21	81.0065	81.6226	81.0065	268,518.00
29/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	8786	8	9	8	0.00
29/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	219	0	0	0	0.00
29/01/2025	R248 On 07-August-25			Bond Future	11.30	82.6120	83.2412	82.6120	0.00
29/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	11584	11	12	11	0.00
29/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	377	0	0	0	0.00
29/01/2025	R248 On 06-November-25			Bond Future	11.40	79.7798	80.4221	79.7798	0.00
29/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4936	5	5	5	0.00
29/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	2756	3	3	3	0.00
29/01/2025	R248 On 05-February-26			Bond Future	11.51	81.3265	81.9821	81.3265	0.00
29/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	4258	4	4	4	0.00
29/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4584	5	5	5	0.00
29/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
29/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00