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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/01/2025 TO: 30/01/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	2029 On 06-February-25			Bond Future	134.06	134.0722	134.0598	134.0722	3,339.00
30/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1660	2	2	2	0.00
30/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2029 On 08-May-25			Bond Future	135.37	135.3832	135.3708	135.3832	5,710.00
30/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
30/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2479	2	2	2	0.00
30/01/2025	2029 On 07-August-25			Bond Future	138.09	138.1005	138.0883	138.1005	0.00
30/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	678	1	1	1	0.00
30/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2029 On 06-November-25			Bond Future	139.39	139.3981	139.3860	139.3981	68.00
30/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
30/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	404	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
30/01/2025	2029 On 05-February-26			Bond Future	142.13	142.1370	142.1252	142.1370	0.00
30/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	2015	2	2	2	0.00
30/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2030 On 06-February-25			Bond Future	8.99	96.4545	96.3217	96.4545	103,973.00
30/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6216	6	6	6	0.00
30/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	792	1	1	1	800.00
30/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2627	3	3	3	0.00
30/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	24	0	0	0	800.00
30/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	83	0	0	0	0.00
30/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	0	0	0	0	800.00
30/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1242	1	1	1	0.00
30/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2030 On 08-May-25			Bond Future	9.06	98.3852	98.2499	98.3852	59,954.00
30/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3373	3	3	3	0.00
30/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1438	2	1	2	300.00
30/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	2233	2	2	2	0.00
30/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	573	1	1	1	300.00
30/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	526	1	1	1	800.00
30/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1351	1	1	1	800.00
30/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3559	4	4	4	0.00
30/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	909	1	1	1	1,320.00
30/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1994	2	2	2	680.00
30/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9674	10	10	10	0.00
30/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4584	5	5	5	1,640.00
30/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	11016	11	11	11	0.00
30/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5835	6	6	6	2,280.00
30/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
30/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	45	0	0	0	0.00
30/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	1	0	0	0	1,640.00
30/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	101	0	0	0	0.00
30/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	556	1	1	1	0.00
30/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1300	1	1	1	0.00
30/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	195	0	0	0	800.00
30/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	895	1	1	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
30/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	1922	2	2	2	0.00
30/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	836	1	1	1	0.00
30/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	471	0	0	0	300.00
30/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	1819	2	2	2	0.00
30/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	220	0	0	0	0.00
30/01/2025	2030 On 07-August-25			Bond Future	9.13	96.3260	96.1883	96.3260	46.00
30/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6770	7	7	7	0.00
30/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9849	10	10	10	0.00
30/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4860	5	5	5	1,054.00
30/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	782	1	1	1	300.00
30/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1590	2	2	2	300.00
30/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2966	3	3	3	0.00
30/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	610	1	1	1	300.00
30/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1271	1	1	1	0.00
30/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2232	2	2	2	0.00
30/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	16	0	0	0	1,054.00
30/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	256	0	0	0	0.00
30/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	112	0	0	0	0.00
30/01/2025	2030 On 06-November-25			Bond Future	9.21	98.2053	98.0653	98.2053	0.00
30/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2344	2	2	2	0.00
30/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1704	2	2	2	300.00
30/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3613	4	4	4	0.00
30/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	926	1	1	1	300.00
30/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1669	2	2	2	0.00
30/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	753	1	1	1	300.00
30/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	2582	2	3	2	0.00
30/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1245	1	1	1	0.00
30/01/2025	2030 On 05-February-26			Bond Future	9.31	96.1031	95.9606	96.1031	0.00
30/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2207	2	2	2	0.00
30/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1625	2	2	2	0.00
30/01/2025	2032 On 06-February-25			Bond Future	9.68	95.9102	95.7929	95.9102	52,569.00
30/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	9245	9	9	9	0.00
30/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	1239	1	1	1	800.00
30/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4379	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
30/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	28	0	0	0	800.00
30/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	68	0	0	0	0.00
30/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	0	0	0	0	800.00
30/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1276	1	1	1	0.00
30/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2032 On 08-May-25			Bond Future	9.75	93.6660	93.5465	93.6660	124,433.00
30/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5428	6	5	6	0.00
30/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	741	1	1	1	300.00
30/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1843	2	2	2	300.00
30/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	3042	3	3	3	0.00
30/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1899	2	2	2	800.00
30/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5669	6	6	6	0.00
30/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	773	1	1	1	800.00
30/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1115	1	1	1	0.00
30/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	166	0	0	0	800.00
30/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2350	2	2	2	0.00
30/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	604	1	1	1	300.00
30/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1152	1	1	1	0.00
30/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	2414	2	2	2	0.00
30/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	187	0	0	0	0.00
30/01/2025	2032 On 07-August-25			Bond Future	9.84	95.5231	95.4015	95.5231	0.00
30/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9411	10	9	10	0.00
30/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	2101	2	2	2	300.00
30/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	4164	4	4	4	0.00
30/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	1068	1	1	1	300.00
30/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	1813	2	2	2	0.00
30/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	809	1	1	1	300.00
30/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3086	3	3	3	0.00
30/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	141	0	0	0	0.00
30/01/2025	2032 On 06-November-25			Bond Future	9.94	93.2250	93.1014	93.2250	0.00
30/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3635	4	4	4	0.00
30/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1282	1	1	1	300.00
30/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	2266	2	2	2	300.00
30/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	5092	5	5	5	0.00
30/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	999	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
30/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2425	2	2	2	0.00
30/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	3687	4	4	4	0.00
30/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1530	1	2	1	0.00
30/01/2025	2032 On 05-February-26			Bond Future	10.05	95.0333	94.9075	95.0333	0.00
30/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2998	3	3	3	0.00
30/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2521	2	3	2	0.00
30/01/2025	2033 On 06-February-25			Bond Future	128.35	128.5030	128.3533	128.5030	4,400.00
30/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3413	4	3	4	0.00
30/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2033 On 08-May-25			Bond Future	129.45	129.5994	129.4468	129.5994	9,576.00
30/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
30/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1173	1	1	1	0.00
30/01/2025	2033 On 07-August-25			Bond Future	132.05	132.2008	132.0455	132.2008	0.00
30/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3396	4	3	4	0.00
30/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2033 On 06-November-25			Bond Future	133.12	133.2823	133.1245	133.2823	0.00
30/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
30/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	15	0	0	0	0.00
30/01/2025	2033 On 05-February-26			Bond Future	135.74	135.9013	135.7408	135.9013	0.00
30/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2861	3	3	3	0.00
30/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2037 On 06-February-25			Bond Future	10.75	85.4575	85.3146	85.4575	153,010.00
30/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10854	11	11	11	0.00
30/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2037 On 08-May-25			Bond Future	10.84	87.1681	87.0224	87.1681	63,240.00
30/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	7836	8	8	8	0.00
30/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	923	1	1	1	300.00
30/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	2333	2	2	2	300.00
30/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	4160	4	4	4	0.00
30/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	9274	9	9	9	15,000.00
30/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12789	13	13	13	7,500.00
30/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	13017	13	13	13	7,500.00
30/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	16	0	0	0	0.00
30/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	95	0	0	0	0.00

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30/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	19	0	0	0	0.00
30/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	672	1	1	1	300.00
30/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	1430	1	1	1	0.00
30/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	2963	3	3	3	0.00
30/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	165	0	0	0	0.00
30/01/2025	2037 On 07-August-25			Bond Future	10.95	84.6357	84.4875	84.6357	15.00
30/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	10985	11	11	11	0.00
30/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	7285	7	7	7	0.00
30/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	4206	4	4	4	0.00
30/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1510	2	2	2	2,341.00
30/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1724	2	2	2	200.00
30/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5798	6	6	6	0.00
30/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2965	3	3	3	0.00
30/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2739	3	3	3	300.00
30/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	5840	6	6	6	0.00
30/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1398	1	1	1	300.00
30/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	1084	1	1	1	2,541.00
30/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	2451	2	2	2	0.00
30/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1008	1	1	1	300.00
30/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	4025	4	4	4	0.00
30/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2280	2	2	2	2,541.00
30/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	4672	5	5	5	0.00
30/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1019	1	1	1	2,541.00
30/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3520	3	4	3	0.00
30/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1575	2	2	2	2,541.00
30/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	3839	4	4	4	0.00
30/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	691	1	1	1	2,541.00
30/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	270	0	0	0	0.00
30/01/2025	2037 On 06-November-25			Bond Future	11.06	86.2865	86.1357	86.2865	0.00
30/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	5063	5	5	5	0.00
30/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1720	2	2	2	300.00
30/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2970	3	3	3	300.00
30/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	7109	7	7	7	0.00
30/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1227	1	1	1	300.00
30/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	3293	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
30/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	4931	5	5	5	0.00
30/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	1934	2	2	2	0.00
30/01/2025	2037 On 05-February-26			Bond Future	11.18	83.7019	83.5484	83.7019	0.00
30/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3929	4	4	4	0.00
30/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	7566	8	8	8	0.00
30/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	3097	3	3	3	1,970.00
30/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	1839	2	2	2	1,970.00
30/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	4630	5	5	5	0.00
30/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	3794	4	4	4	0.00
30/01/2025	2038 On 06-February-25			Bond Future	137.67	137.6777	137.6662	137.6777	366.00
30/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	2436	2	2	2	0.00
30/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2038 On 08-May-25			Bond Future	140.46	140.4677	140.4562	140.4677	3,000.00
30/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	776	1	1	1	0.00
30/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2038 On 07-August-25			Bond Future	141.16	141.1676	141.1563	141.1676	0.00
30/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	1596	2	2	2	0.00
30/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2038 On 06-November-25			Bond Future	143.95	143.9565	143.9455	143.9565	0.00
30/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	66	0	0	0	0.00
30/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2038 On 05-February-26			Bond Future	144.62	144.6270	144.6161	144.6270	0.00
30/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	1416	1	1	1	0.00
30/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2040 On 06-February-25			Bond Future	11.05	85.5290	85.4391	85.5290	47,290.00
30/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	11014	11	11	11	0.00
30/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	383	0	0	0	780.00
30/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	4044	4	4	4	0.00
30/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	6947	7	7	7	0.00
30/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	0	0	0	0	780.00
30/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	1	0	0	0	780.00
30/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	689	1	1	1	0.00
30/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2040 On 08-May-25			Bond Future	11.15	87.2410	87.1494	87.2410	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
30/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	8814	9	9	9	0.00
30/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	9423	10	9	10	15,000.00
30/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	13139	13	13	13	7,500.00
30/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	12801	13	13	13	7,500.00
30/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	35	0	0	0	0.00
30/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	29	0	0	0	0.00
30/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	132	0	0	0	0.00
30/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	164	0	0	0	0.00
30/01/2025	2040 On 07-August-25			Bond Future	11.25	84.4594	84.3663	84.4594	297.00
30/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	11659	12	12	12	0.00
30/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	315	0	0	0	0.00
30/01/2025	2040 On 06-November-25			Bond Future	11.36	86.1066	86.0119	86.1066	0.00
30/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	5147	5	5	5	0.00
30/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2308	2	2	2	0.00
30/01/2025	2040 On 05-February-26			Bond Future	11.48	83.2678	83.1716	83.2678	0.00
30/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	4263	4	4	4	0.00
30/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4212	4	4	4	0.00
30/01/2025	2044 On 06-February-25			Bond Future	11.19	81.3290	81.2364	81.3290	16,155.00
30/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	10777	11	11	11	0.00
30/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	7970	8	8	8	422.00
30/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	5092	5	5	5	422.00
30/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	14424	15	14	15	0.00
30/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	433	1	0	1	8,825.00
30/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	1	0	0	0	8,825.00
30/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	2073	2	2	2	0.00
30/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	50	0	0	0	8,825.00
30/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	680	1	1	1	0.00
30/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	3676	4	4	4	0.00
30/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
30/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2044 On 08-May-25			Bond Future	11.28	82.9570	82.8626	82.9570	76,745.00
30/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	8738	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	7114	7	7	7	0.00
30/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3520	4	4	4	0.00
30/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	1027	1	1	1	2,490.00
30/01/2025	2044 On 08-May-25		Call	Bond Future	0.44	0.0005	0.0004	0.0005	0.00
30/01/2025	2044 On 08-May-25		Put	Bond Future	17137.82	17.0435	17.1378	17.0435	0.00
30/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1189	1	1	1	2,490.00
30/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3445	3	3	3	0.00
30/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	346	0	0	0	2,490.00
30/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	200	0	0	0	0.00
30/01/2025	2044 On 07-August-25			Bond Future	11.39	80.2158	80.1198	80.2158	16.00
30/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	11433	12	11	12	0.00
30/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	351	0	0	0	0.00
30/01/2025	2044 On 06-November-25			Bond Future	11.49	81.7802	81.6826	81.7802	0.00
30/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4994	5	5	5	0.00
30/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2600	3	3	3	0.00
30/01/2025	2044 On 05-February-26			Bond Future	11.60	78.9826	78.8834	78.9826	0.00
30/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	4183	4	4	4	0.00
30/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	4453	4	4	4	0.00
30/01/2025	2046 On 06-February-25			Bond Future	121.37	121.0187	121.3675	121.0187	8,543.00
30/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	7358	7	7	7	0.00
30/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2046 On 08-May-25			Bond Future	121.62	121.2619	121.6179	121.2619	19,907.00
30/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
30/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	352	1	0	1	0.00
30/01/2025	2046 On 07-August-25			Bond Future	124.06	123.6956	124.0591	123.6956	0.00
30/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	5369	5	5	5	0.00
30/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2046 On 06-November-25			Bond Future	124.26	123.8902	124.2613	123.8902	0.00
30/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
30/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	1149	2	1	2	0.00
30/01/2025	2046 On 05-February-26			Bond Future	126.70	126.3236	126.7023	126.3236	0.00
30/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	5052	5	5	5	0.00
30/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2050 On 06-February-25			Bond Future	119.33	119.3439	119.3339	119.3439	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
30/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3734	4	4	4	0.00
30/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2050 On 08-May-25			Bond Future	121.75	121.7624	121.7524	121.7624	16,802.00
30/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	592	1	1	1	0.00
30/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2050 On 07-August-25			Bond Future	121.83	121.8447	121.8349	121.8447	0.00
30/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	1945	2	2	2	0.00
30/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
30/01/2025	2050 On 06-November-25			Bond Future	124.24	124.2518	124.2422	124.2518	0.00
30/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
30/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	178	0	0	0	0.00
30/01/2025	2050 On 05-February-26			Bond Future	124.28	124.2873	124.2779	124.2873	0.00
30/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1458	1	1	1	0.00
30/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
30/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	AL37 On 06-February-25			Index Future	1077.68	1079.1540	1077.6780	1079.1540	0.00
30/01/2025	AL37 On 08-May-25			Index Future	1099.25	1100.7550	1099.2510	1100.7550	0.00
30/01/2025	AL37 On 07-August-25			Index Future	1121.06	1122.5880	1121.0580	1122.5880	0.00
30/01/2025	AL37 On 06-November-25			Index Future	1142.96	1144.5200	1142.9630	1144.5200	0.00
30/01/2025	AL37 On 05-February-26			Index Future	1165.18	1166.7670	1165.1830	1166.7670	0.00
30/01/2025	AL7T On 06-February-25			Index Future	1295.63	1297.3710	1295.6310	1297.3710	0.00
30/01/2025	AL7T On 08-May-25			Index Future	1321.57	1323.3400	1321.5670	1323.3400	0.00
30/01/2025	AL7T On 07-August-25			Index Future	1347.78	1349.5880	1347.7830	1349.5880	0.00
30/01/2025	AL7T On 06-November-25			Index Future	1374.12	1375.9540	1374.1190	1375.9540	0.00
30/01/2025	AL7T On 05-February-26			Index Future	1400.83	1402.7000	1400.8330	1402.7000	0.00
30/01/2025	ALBI On 06-February-25			Index Future	1113.58	1114.8500	1113.5770	1114.8500	57.00
30/01/2025	ALBI On 08-May-25			Index Future	1135.87	1137.1660	1135.8680	1137.1660	41.00
30/01/2025	ALBI On 07-August-25			Index Future	1158.40	1159.7210	1158.4010	1159.7210	0.00
30/01/2025	ALBI On 06-November-25			Index Future	1181.04	1182.3780	1181.0360	1182.3780	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
30/01/2025	ALBI On 05-February-26			Index Future	1204.00	1205.3610	1203.9970	1205.3610	0.00
30/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
30/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	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
30/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	ES33 On 06-February-25			Bond Future	11.00	83.9591	83.9416	83.9591	0.00
30/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	10210	10	10	10	0.00
30/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
30/01/2025	ES33 On 08-May-25			Bond Future	11.12	81.8612	81.8435	81.8612	0.00
30/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	7072	7	7	7	0.00
30/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
30/01/2025	ES33 On 07-August-25			Bond Future	11.24	83.5040	83.4861	83.5040	0.00
30/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9682	10	10	10	0.00
30/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
30/01/2025	ES33 On 06-November-25			Bond Future	11.39	81.3559	81.3380	81.3559	0.00
30/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2688	3	3	3	0.00
30/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
30/01/2025	ES33 On 05-February-26			Bond Future	11.55	82.9520	82.9341	82.9520	0.00
30/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
30/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	261	0	0	0	0.00
30/01/2025	ES42 On 06-February-25			Bond Future	11.53	80.1549	80.0703	80.1549	0.00
30/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	11677	12	12	12	0.00
30/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
30/01/2025	ES42 On 08-May-25			Bond Future	11.63	77.5122	77.4260	77.5122	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
30/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8795	9	9	9	0.00
30/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
30/01/2025	ES42 On 07-August-25			Bond Future	11.75	79.0670	78.9794	79.0670	0.00
30/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10707	11	11	11	0.00
30/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
30/01/2025	ES42 On 06-November-25			Bond Future	11.87	76.3623	76.2732	76.3623	0.00
30/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2939	3	3	3	0.00
30/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
30/01/2025	ES42 On 05-February-26			Bond Future	11.99	77.8588	77.7681	77.8588	0.00
30/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
30/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	832	1	1	1	0.00
30/01/2025	GOVI On 06-February-25			GOVI	1096.54	1097.8240	1096.5380	1097.8240	69.00
30/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1245380	126	125	126	0.00
30/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
30/01/2025	GOVI On 08-May-25			GOVI	1118.49	1119.7990	1118.4880	1119.7990	612.00
30/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	964880	98	96	98	0.00
30/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
30/01/2025	GOVI On 07-August-25			GOVI	1140.68	1142.0100	1140.6760	1142.0100	0.00
30/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1296760	131	130	131	0.00
30/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
30/01/2025	GOVI On 06-November-25			GOVI	1162.97	1164.3200	1162.9650	1164.3200	0.00
30/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	509650	52	51	52	0.00
30/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
30/01/2025	GOVI On 05-February-26			GOVI	1185.57	1186.9520	1185.5740	1186.9520	0.00
30/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	355740	37	36	37	0.00
30/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
30/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/01/2025	IGOV On 06-February-25			Index Future	372.45	372.2660	372.4460	372.2660	0.00
30/01/2025	IGOV On 08-May-25			Index Future	380.00	379.8100	379.9950	379.8100	886.00
30/01/2025	IGOV On 07-August-25			Index Future	387.62	387.4340	387.6240	387.4340	0.00
30/01/2025	IGOV On 06-November-25			Index Future	395.29	395.0920	395.2870	395.0920	0.00
30/01/2025	IGOV On 05-February-26			Index Future	403.06	402.8590	403.0590	402.8590	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
30/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
30/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
30/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
30/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
30/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
30/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
30/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
30/01/2025	R033 On 06-February-25			Bond Future	9.89	104.3888	104.2551	104.3888	9,329.00
30/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2398	3	2	3	0.00
30/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	13	0	0	0	0.00
30/01/2025	R033 On 08-May-25			Bond Future	9.97	101.4299	101.2937	101.4299	12,363.00
30/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2827	3	3	3	0.00
30/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	935	1	1	1	0.00
30/01/2025	R033 On 07-August-25			Bond Future	10.06	103.4409	103.3023	103.4409	0.00
30/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	3049	3	3	3	0.00
30/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1669	2	2	2	0.00
30/01/2025	R033 On 06-November-25			Bond Future	10.17	100.4142	100.2732	100.4142	0.00
30/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	3189	3	3	3	0.00
30/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2371	2	2	2	0.00
30/01/2025	R033 On 05-February-26			Bond Future	10.28	102.3613	102.2180	102.3613	0.00
30/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3826	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
30/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	2818	3	3	3	0.00
30/01/2025	R035 On 06-February-25			Bond Future	10.32	95.2609	95.1214	95.2609	48,714.00
30/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	11100	11	11	11	0.00
30/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4385	5	4	5	0.00
30/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	78	0	0	0	15,000.00
30/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	319	0	0	0	100.00
30/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	540	1	1	1	1,000.00
30/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5459	6	5	6	0.00
30/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1932	2	2	2	0.00
30/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	31	0	0	0	1,100.00
30/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	407	0	0	0	0.00
30/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	0	0	0	0	1,100.00
30/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	650	1	1	1	0.00
30/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1346	1	1	1	0.00
30/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	0	0	0	0	7,500.00
30/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
30/01/2025	R035 On 08-May-25			Bond Future	10.40	92.6580	92.5157	92.6580	59,403.00
30/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7552	8	8	8	0.00
30/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	940	1	1	1	300.00
30/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	2344	2	2	2	300.00
30/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	4023	4	4	4	0.00
30/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	7172	7	7	7	0.00
30/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3770	4	4	4	0.00
30/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1882	2	2	2	150.00
30/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	11894	12	12	12	0.00
30/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14842	15	15	15	0.00
30/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	6044	6	6	6	400.00
30/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	4	0	0	0	400.00
30/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	24	0	0	0	400.00
30/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	295	0	0	0	0.00
30/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	728	1	1	1	150.00
30/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1663	2	2	2	0.00
30/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	189	0	0	0	150.00
30/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	657	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
30/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	2789	3	3	3	0.00
30/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1338	1	1	1	0.00
30/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	163	0	0	0	0.00
30/01/2025	R035 On 07-August-25			Bond Future	10.49	94.4955	94.3507	94.4955	0.00
30/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	11188	11	11	11	0.00
30/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1410	1	1	1	300.00
30/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2744	3	3	3	300.00
30/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	5532	6	6	6	0.00
30/01/2025	R035 On 07-August-25	11.30	Call	Bond Future	5370	5	5	5	0.00
30/01/2025	R035 On 07-August-25	11.30	Put	Bond Future	1037	1	1	1	8,500.00
30/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	992	1	1	1	300.00
30/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2266	2	2	2	0.00
30/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	3747	4	4	4	0.00
30/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	209	0	0	0	0.00
30/01/2025	R035 On 06-November-25			Bond Future	10.60	91.8328	91.6854	91.8328	0.00
30/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4959	5	5	5	0.00
30/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1694	2	2	2	300.00
30/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2927	3	3	3	300.00
30/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	6740	7	7	7	0.00
30/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	4084	4	4	4	250.00
30/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	7860	8	8	8	0.00
30/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	5888	6	6	6	0.00
30/01/2025	R035 On 06-November-25	9.91	Call	Bond Future	1367	1	1	1	2,000.00
30/01/2025	R035 On 06-November-25	10.41	Call	Bond Future	2461	3	2	3	2,000.00
30/01/2025	R035 On 06-November-25	11.43	Call	Bond Future	5812	6	6	6	0.00
30/01/2025	R035 On 06-November-25	11.43	Put	Bond Future	1458	1	1	1	2,000.00
30/01/2025	R035 On 06-November-25	10.41	Put	Bond Future	3506	3	4	3	0.00
30/01/2025	R035 On 06-November-25	9.91	Put	Bond Future	5225	5	5	5	0.00
30/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1433	1	1	1	250.00
30/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2216	2	2	2	0.00
30/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	919	1	1	1	250.00
30/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1179	1	1	1	300.00
30/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3041	3	3	3	0.00
30/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	4582	4	5	4	0.00
30/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1784	2	2	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
30/01/2025	R035 On 05-February-26			Bond Future	10.72	93.6145	93.4646	93.6145	0.00
30/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3831	4	4	4	0.00
30/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3461	3	3	3	0.00
30/01/2025	R038 On 06-February-25			Bond Future	10.83	104.4352	104.2685	104.4352	9,232.00
30/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	2787	3	3	3	0.00
30/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	18	0	0	0	0.00
30/01/2025	R038 On 08-May-25			Bond Future	10.93	101.0355	100.8656	101.0355	8,994.00
30/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3395	4	3	4	0.00
30/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1327	1	1	1	0.00
30/01/2025	R038 On 07-August-25			Bond Future	11.04	103.0386	102.8656	103.0386	0.00
30/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3801	4	4	4	0.00
30/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2456	2	2	2	0.00
30/01/2025	R038 On 06-November-25			Bond Future	11.15	99.5623	99.3863	99.5623	0.00
30/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3984	4	4	4	0.00
30/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8636	9	9	9	0.00
30/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	3093	3	3	3	1,770.00
30/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1356	1	1	1	1,770.00
30/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4234	4	4	4	0.00
30/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3417	3	3	3	0.00
30/01/2025	R038 On 05-February-26			Bond Future	11.28	101.4925	101.3135	101.4925	0.00
30/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	5077	5	5	5	0.00
30/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4049	4	4	4	0.00
30/01/2025	R053 On 06-February-25			Bond Future	11.10	108.9066	108.7808	108.9066	2,205.00
30/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	14400	15	14	15	0.00
30/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0	0	0	0	0.00
30/01/2025	R053 On 08-May-25			Bond Future	11.18	105.2191	105.0908	105.2191	22,674.00
30/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	11777	12	12	12	0.00
30/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	253	0	0	0	0.00
30/01/2025	R053 On 07-August-25			Bond Future	11.28	107.3051	107.1747	107.3051	0.00
30/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	14889	15	15	15	0.00
30/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	549	1	1	1	0.00
30/01/2025	R053 On 06-November-25			Bond Future	11.38	103.5335	103.4010	103.5335	0.00
30/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	6596	7	7	7	0.00
30/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3409	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
30/01/2025	R053 On 05-February-26			Bond Future	11.48	105.5406	105.4058	105.5406	0.00
30/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5567	6	6	6	0.00
30/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	5495	5	5	5	0.00
30/01/2025	R186 On 06-February-25			Bond Future	8.22	105.3463	105.3293	105.3463	44,257.00
30/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1390	1	1	1	0.00
30/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0	0	0	0	0.00
30/01/2025	R186 On 08-May-25			Bond Future	8.24	107.4551	107.4378	107.4551	156,475.00
30/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	578	1	1	1	0.00
30/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	238	0	0	0	0.00
30/01/2025	R186 On 07-August-25			Bond Future	8.29	104.2760	104.2586	104.2760	0.00
30/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1854	2	2	2	0.00
30/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1330	1	1	1	1,983.00
30/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2528	3	3	3	0.00
30/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	44	0	0	0	1,983.00
30/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	139	0	0	0	0.00
30/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	83	0	0	0	0.00
30/01/2025	R186 On 06-November-25			Bond Future	8.37	106.3106	106.2933	106.3106	447.00
30/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	317	0	0	0	0.00
30/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	575	1	1	1	0.00
30/01/2025	R186 On 05-February-26			Bond Future	8.53	103.0649	103.0477	103.0649	0.00
30/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	393	0	0	0	0.00
30/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	477	0	0	0	0.00
30/01/2025	R202 On 06-February-25			Bond Future	267.84	267.2660	267.8358	267.2660	781.00
30/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	1046	0	1	0	0.00
30/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
30/01/2025	R202 On 08-May-25			Bond Future	273.26	272.6822	273.2639	272.6822	1,084.00
30/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	954	0	1	0	0.00
30/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
30/01/2025	R202 On 07-August-25			Bond Future	273.53	272.9329	273.5270	272.9329	0.00
30/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	1927	1	2	1	0.00
30/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
30/01/2025	R202 On 06-November-25			Bond Future	278.93	278.3252	278.9323	278.3252	0.00
30/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	3292	3	3	3	0.00
30/01/2025	R202 On 06-November-25	275.64	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
30/01/2025	R202 On 05-February-26			Bond Future	279.09	278.4722	279.0919	278.4722	0.00
30/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	1272	1	1	1	0.00
30/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
30/01/2025	R209 On 06-February-25			Bond Future	10.56	74.5952	74.4696	74.5952	6,688.00
30/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	8962	9	9	9	0.00
30/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0	0	0	0	0.00
30/01/2025	R209 On 08-May-25			Bond Future	10.64	72.9338	72.8058	72.9338	16,448.00
30/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	6217	6	6	6	0.00
30/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	191	0	0	0	0.00
30/01/2025	R209 On 07-August-25			Bond Future	10.73	74.3798	74.2495	74.3798	0.00
30/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	9234	9	9	9	0.00
30/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	263	0	0	0	0.00
30/01/2025	R209 On 06-November-25			Bond Future	10.83	72.6782	72.5456	72.6782	0.00
30/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	4010	4	4	4	0.00
30/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	1894	2	2	2	0.00
30/01/2025	R209 On 05-February-26			Bond Future	10.94	74.0880	73.9531	74.0880	0.00
30/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3341	3	3	3	0.00
30/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3399	3	3	3	0.00
30/01/2025	R210 On 06-February-25			Bond Future	242.99	243.0153	242.9922	243.0153	693.00
30/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3382	3	3	3	0.00
30/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
30/01/2025	R210 On 08-May-25			Bond Future	244.57	244.5909	244.5677	244.5909	1,180.00
30/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
30/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3462	3	3	3	0.00
30/01/2025	R210 On 07-August-25			Bond Future	249.48	249.5001	249.4772	249.5001	0.00
30/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	1037	1	1	1	0.00
30/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
30/01/2025	R210 On 06-November-25			Bond Future	251.00	251.0203	250.9978	251.0203	0.00
30/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
30/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	1142	1	1	1	0.00
30/01/2025	R210 On 05-February-26			Bond Future	255.93	255.9517	255.9295	255.9517	0.00
30/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2830	3	3	3	0.00
30/01/2025	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
30/01/2025	R213 On 06-February-25			Bond Future	9.38	92.5105	92.3863	92.5105	92,475.00
30/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7890	8	8	8	0.00
30/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0	0	0	0	0.00
30/01/2025	R213 On 08-May-25			Bond Future	9.44	90.8053	90.6787	90.8053	97,983.00
30/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4464	5	4	5	0.00
30/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	175	0	0	0	0.00
30/01/2025	R213 On 07-August-25			Bond Future	9.51	92.6061	92.4773	92.6061	17.00
30/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	8127	8	8	8	0.00
30/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	117	0	0	0	0.00
30/01/2025	R213 On 06-November-25			Bond Future	9.61	90.8590	90.7280	90.8590	0.00
30/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2970	3	3	3	0.00
30/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1311	1	1	1	0.00
30/01/2025	R213 On 05-February-26			Bond Future	9.72	92.6226	92.4893	92.6226	0.00
30/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2599	3	3	3	0.00
30/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	1980	2	2	2	0.00
30/01/2025	R214 On 06-February-25			Bond Future	10.98	69.5718	69.4938	69.5718	10,411.00
30/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	8653	9	9	9	0.00
30/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12565	13	13	13	0.00
30/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	4086	4	4	4	521.00
30/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6531	7	7	7	521.00
30/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	0	0	0	0	0.00
30/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
30/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	0	0	0	0	0.00
30/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
30/01/2025	R214 On 08-May-25			Bond Future	11.06	67.6615	67.5821	67.6615	12,375.00
30/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	6934	7	7	7	0.00
30/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	167	0	0	0	0.00
30/01/2025	R214 On 07-August-25			Bond Future	11.15	69.0033	68.9225	69.0033	0.00
30/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	9156	9	9	9	0.00
30/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	321	0	0	0	0.00
30/01/2025	R214 On 06-November-25			Bond Future	11.25	67.0491	66.9670	67.0491	0.00
30/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	4183	4	4	4	0.00
30/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2148	2	2	2	0.00
30/01/2025	R214 On 05-February-26			Bond Future	11.36	68.3500	68.2665	68.3500	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
30/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3337	3	3	3	0.00
30/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	3846	4	4	4	0.00
30/01/2025	R248 On 06-February-25			Bond Future	11.14	84.3798	84.2834	84.3798	205,684.00
30/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	9667	10	10	10	0.00
30/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0	0	0	0	660.00
30/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	205	0	0	0	660.00
30/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	3712	4	4	4	0.00
30/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	3	0	0	0	660.00
30/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1155	1	1	1	0.00
30/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	6109	6	6	6	0.00
30/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
30/01/2025	R248 On 08-May-25			Bond Future	11.22	81.6226	81.5244	81.6226	268,518.00
30/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	8690	9	9	9	0.00
30/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	222	0	0	0	0.00
30/01/2025	R248 On 07-August-25			Bond Future	11.31	83.2412	83.1413	83.2412	0.00
30/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	11489	12	11	12	0.00
30/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	382	0	0	0	0.00
30/01/2025	R248 On 06-November-25			Bond Future	11.42	80.4221	80.3205	80.4221	0.00
30/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4867	5	5	5	0.00
30/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	2789	3	3	3	0.00
30/01/2025	R248 On 05-February-26			Bond Future	11.53	81.9821	81.8789	81.9821	0.00
30/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	4199	4	4	4	0.00
30/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	4628	5	5	5	0.00
30/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00