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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 31/01/2025 TO: 31/01/2025

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	2029 On 06-February-25			Bond Future	133.83	134.0598	133.8336	134.0598	3,327.00
31/01/2025	2029 On 06-February-25	132.40	Call	Bond Future	1434	2	1	2	0.00
31/01/2025	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2029 On 08-May-25			Bond Future	135.11	135.3708	135.1096	135.3708	5,933.00
31/01/2025	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
31/01/2025	2029 On 08-May-25	137.85	Put	Bond Future	2740	2	3	2	0.00
31/01/2025	2029 On 07-August-25			Bond Future	137.79	138.0883	137.7907	138.0883	0.00
31/01/2025	2029 On 07-August-25	137.41	Call	Bond Future	381	1	0	1	0.00
31/01/2025	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2029 On 06-November-25			Bond Future	139.06	139.3860	139.0586	139.3860	68.00
31/01/2025	2029 On 06-November-25	139.79	Call	Bond Future	0	0	0	0	0.00
31/01/2025	2029 On 06-November-25	139.79	Put	Bond Future	731	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	2029 On 05-February-26			Bond Future	141.72	142.1252	141.7210	142.1252	0.00
31/01/2025	2029 On 05-February-26	140.11	Call	Bond Future	1611	2	2	2	0.00
31/01/2025	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2030 On 06-February-25			Bond Future	9.05	96.3217	96.1273	96.3217	86,606.00
31/01/2025	2030 On 06-February-25	10.68	Call	Bond Future	6021	6	6	6	0.00
31/01/2025	2030 On 06-February-25	9.18	Call	Bond Future	722	1	1	1	800.00
31/01/2025	2030 On 06-February-25	9.69	Call	Bond Future	2436	3	2	3	0.00
31/01/2025	2030 On 06-February-25	8.68	Call	Bond Future	43	0	0	0	800.00
31/01/2025	2030 On 06-February-25	9.18	Put	Bond Future	207	0	0	0	0.00
31/01/2025	2030 On 06-February-25	9.69	Put	Bond Future	3	0	0	0	800.00
31/01/2025	2030 On 06-February-25	8.68	Put	Bond Future	1456	1	1	1	0.00
31/01/2025	2030 On 06-February-25	10.68	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2030 On 08-May-25			Bond Future	9.12	98.2499	98.0297	98.2499	60,007.00
31/01/2025	2030 On 08-May-25	9.93	Call	Bond Future	3165	3	3	3	0.00
31/01/2025	2030 On 08-May-25	9.22	Call	Bond Future	1274	1	1	1	300.00
31/01/2025	2030 On 08-May-25	9.54	Call	Bond Future	2046	2	2	2	0.00
31/01/2025	2030 On 08-May-25	8.72	Call	Bond Future	452	1	0	1	300.00
31/01/2025	2030 On 08-May-25	8.68	Call	Bond Future	409	1	0	1	800.00
31/01/2025	2030 On 08-May-25	9.18	Call	Bond Future	1191	1	1	1	800.00
31/01/2025	2030 On 08-May-25	9.99	Call	Bond Future	3350	4	3	4	0.00
31/01/2025	2030 On 08-May-25	8.95	Call	Bond Future	768	1	1	1	1,320.00
31/01/2025	2030 On 08-May-25	9.45	Call	Bond Future	1813	2	2	2	680.00
31/01/2025	2030 On 08-May-25	11.86	Call	Bond Future	9453	10	9	10	0.00
31/01/2025	2030 On 08-May-25	10.31	Call	Bond Future	4364	5	4	5	1,640.00
31/01/2025	2030 On 08-May-25	12.28	Call	Bond Future	10796	11	11	11	0.00
31/01/2025	2030 On 08-May-25	10.69	Call	Bond Future	5604	6	6	6	2,280.00
31/01/2025	2030 On 08-May-25	12.28	Put	Bond Future	0	0	0	0	2,280.00
31/01/2025	2030 On 08-May-25	10.69	Put	Bond Future	34	0	0	0	0.00
31/01/2025	2030 On 08-May-25	11.86	Put	Bond Future	0	0	0	0	1,640.00
31/01/2025	2030 On 08-May-25	10.31	Put	Bond Future	101	0	0	0	0.00
31/01/2025	2030 On 08-May-25	9.45	Put	Bond Future	595	1	1	1	0.00
31/01/2025	2030 On 08-May-25	8.95	Put	Bond Future	1379	1	1	1	0.00
31/01/2025	2030 On 08-May-25	9.99	Put	Bond Future	206	0	0	0	800.00
31/01/2025	2030 On 08-May-25	9.18	Put	Bond Future	955	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
31/01/2025	2030 On 08-May-25	8.68	Put	Bond Future	2025	2	2	2	0.00
31/01/2025	2030 On 08-May-25	9.22	Put	Bond Future	893	1	1	1	0.00
31/01/2025	2030 On 08-May-25	9.54	Put	Bond Future	504	0	1	0	300.00
31/01/2025	2030 On 08-May-25	8.72	Put	Bond Future	1919	2	2	2	0.00
31/01/2025	2030 On 08-May-25	9.93	Put	Bond Future	233	0	0	0	0.00
31/01/2025	2030 On 07-August-25			Bond Future	9.20	96.1883	95.9412	96.1883	47,294.00
31/01/2025	2030 On 07-August-25	11.11	Call	Bond Future	6491	7	6	7	0.00
31/01/2025	2030 On 07-August-25	12.12	Call	Bond Future	9593	10	10	10	0.00
31/01/2025	2030 On 07-August-25	10.48	Call	Bond Future	4623	5	5	5	1,054.00
31/01/2025	2030 On 07-August-25	8.72	Call	Bond Future	671	1	1	1	300.00
31/01/2025	2030 On 07-August-25	9.22	Call	Bond Future	1462	2	1	2	300.00
31/01/2025	2030 On 07-August-25	9.81	Call	Bond Future	2795	3	3	3	0.00
31/01/2025	2030 On 07-August-25	9.81	Put	Bond Future	686	1	1	1	300.00
31/01/2025	2030 On 07-August-25	9.22	Put	Bond Future	1390	1	1	1	0.00
31/01/2025	2030 On 07-August-25	8.72	Put	Bond Future	2367	2	2	2	0.00
31/01/2025	2030 On 07-August-25	12.12	Put	Bond Future	7	0	0	0	1,054.00
31/01/2025	2030 On 07-August-25	10.48	Put	Bond Future	266	0	0	0	0.00
31/01/2025	2030 On 07-August-25	11.11	Put	Bond Future	81	0	0	0	0.00
31/01/2025	2030 On 06-November-25			Bond Future	9.29	98.0653	97.7968	98.0653	0.00
31/01/2025	2030 On 06-November-25	9.54	Call	Bond Future	2198	2	2	2	0.00
31/01/2025	2030 On 06-November-25	9.22	Call	Bond Future	1584	2	2	2	300.00
31/01/2025	2030 On 06-November-25	10.08	Call	Bond Future	3420	4	3	4	0.00
31/01/2025	2030 On 06-November-25	8.72	Call	Bond Future	830	1	1	1	300.00
31/01/2025	2030 On 06-November-25	9.22	Put	Bond Future	1817	2	2	2	0.00
31/01/2025	2030 On 06-November-25	10.08	Put	Bond Future	829	1	1	1	300.00
31/01/2025	2030 On 06-November-25	8.72	Put	Bond Future	2754	3	3	3	0.00
31/01/2025	2030 On 06-November-25	9.54	Put	Bond Future	1368	1	1	1	0.00
31/01/2025	2030 On 05-February-26			Bond Future	9.41	95.9606	95.6373	95.9606	0.00
31/01/2025	2030 On 05-February-26	9.49	Call	Bond Future	2035	2	2	2	0.00
31/01/2025	2030 On 05-February-26	9.49	Put	Bond Future	1777	2	2	2	0.00
31/01/2025	2032 On 06-February-25			Bond Future	9.73	95.7929	95.5266	95.7929	48,534.00
31/01/2025	2032 On 06-February-25	11.72	Call	Bond Future	8979	9	9	9	0.00
31/01/2025	2032 On 06-February-25	9.92	Call	Bond Future	994	1	1	1	800.00
31/01/2025	2032 On 06-February-25	10.61	Call	Bond Future	4112	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
31/01/2025	2032 On 06-February-25	9.42	Call	Bond Future	9	0	0	0	800.00
31/01/2025	2032 On 06-February-25	9.92	Put	Bond Future	90	0	0	0	0.00
31/01/2025	2032 On 06-February-25	10.61	Put	Bond Future	0	0	0	0	800.00
31/01/2025	2032 On 06-February-25	9.42	Put	Bond Future	1523	1	2	1	0.00
31/01/2025	2032 On 06-February-25	11.72	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2032 On 08-May-25			Bond Future	9.81	93.5465	93.2535	93.5465	124,083.00
31/01/2025	2032 On 08-May-25	10.91	Call	Bond Future	5157	5	5	5	0.00
31/01/2025	2032 On 08-May-25	9.40	Call	Bond Future	636	1	1	1	300.00
31/01/2025	2032 On 08-May-25	9.90	Call	Bond Future	1660	2	2	2	300.00
31/01/2025	2032 On 08-May-25	10.28	Call	Bond Future	2812	3	3	3	0.00
31/01/2025	2032 On 08-May-25	9.92	Call	Bond Future	1713	2	2	2	800.00
31/01/2025	2032 On 08-May-25	10.97	Call	Bond Future	5395	6	5	6	0.00
31/01/2025	2032 On 08-May-25	9.42	Call	Bond Future	665	1	1	1	800.00
31/01/2025	2032 On 08-May-25	9.92	Put	Bond Future	1223	1	1	1	0.00
31/01/2025	2032 On 08-May-25	10.97	Put	Bond Future	185	0	0	0	800.00
31/01/2025	2032 On 08-May-25	9.42	Put	Bond Future	2535	2	3	2	0.00
31/01/2025	2032 On 08-May-25	10.28	Put	Bond Future	668	1	1	1	300.00
31/01/2025	2032 On 08-May-25	9.90	Put	Bond Future	1262	1	1	1	0.00
31/01/2025	2032 On 08-May-25	9.40	Put	Bond Future	2602	2	3	2	0.00
31/01/2025	2032 On 08-May-25	10.91	Put	Bond Future	208	0	0	0	0.00
31/01/2025	2032 On 07-August-25			Bond Future	9.91	95.4015	95.0812	95.4015	0.00
31/01/2025	2032 On 07-August-25	12.01	Call	Bond Future	9102	9	9	9	0.00
31/01/2025	2032 On 07-August-25	9.90	Call	Bond Future	1965	2	2	2	300.00
31/01/2025	2032 On 07-August-25	10.59	Call	Bond Future	3963	4	4	4	0.00
31/01/2025	2032 On 07-August-25	9.40	Call	Bond Future	971	1	1	1	300.00
31/01/2025	2032 On 07-August-25	9.90	Put	Bond Future	1998	2	2	2	0.00
31/01/2025	2032 On 07-August-25	10.59	Put	Bond Future	928	1	1	1	300.00
31/01/2025	2032 On 07-August-25	9.40	Put	Bond Future	3309	3	3	3	0.00
31/01/2025	2032 On 07-August-25	12.01	Put	Bond Future	153	0	0	0	0.00
31/01/2025	2032 On 06-November-25			Bond Future	10.01	93.1014	92.7587	93.1014	0.00
31/01/2025	2032 On 06-November-25	10.42	Call	Bond Future	3401	4	3	4	0.00
31/01/2025	2032 On 06-November-25	9.40	Call	Bond Future	1151	1	1	1	300.00
31/01/2025	2032 On 06-November-25	9.90	Call	Bond Future	2082	2	2	2	300.00
31/01/2025	2032 On 06-November-25	10.89	Call	Bond Future	4823	5	5	5	0.00
31/01/2025	2032 On 06-November-25	10.89	Put	Bond Future	1073	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
31/01/2025	2032 On 06-November-25	9.90	Put	Bond Future	2584	2	3	2	0.00
31/01/2025	2032 On 06-November-25	9.40	Put	Bond Future	3899	4	4	4	0.00
31/01/2025	2032 On 06-November-25	10.42	Put	Bond Future	1638	2	2	2	0.00
31/01/2025	2032 On 05-February-26			Bond Future	10.14	94.9075	94.5107	94.9075	0.00
31/01/2025	2032 On 05-February-26	10.16	Call	Bond Future	2874	3	3	3	0.00
31/01/2025	2032 On 05-February-26	10.16	Put	Bond Future	2794	3	3	3	0.00
31/01/2025	2033 On 06-February-25			Bond Future	128.20	128.3533	128.1983	128.3533	4,220.00
31/01/2025	2033 On 06-February-25	124.94	Call	Bond Future	3258	3	3	3	0.00
31/01/2025	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2033 On 08-May-25			Bond Future	129.26	129.4468	129.2597	129.4468	9,729.00
31/01/2025	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
31/01/2025	2033 On 08-May-25	130.62	Put	Bond Future	1360	1	1	1	0.00
31/01/2025	2033 On 07-August-25			Bond Future	131.82	132.0455	131.8248	132.0455	0.00
31/01/2025	2033 On 07-August-25	128.65	Call	Bond Future	3175	3	3	3	0.00
31/01/2025	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2033 On 06-November-25			Bond Future	132.88	133.1245	132.8765	133.1245	0.00
31/01/2025	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
31/01/2025	2033 On 06-November-25	133.14	Put	Bond Future	263	0	0	0	0.00
31/01/2025	2033 On 05-February-26			Bond Future	135.42	135.7408	135.4209	135.7408	0.00
31/01/2025	2033 On 05-February-26	132.88	Call	Bond Future	2541	3	3	3	0.00
31/01/2025	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2037 On 06-February-25			Bond Future	10.82	85.3146	84.8723	85.3146	107,483.00
31/01/2025	2037 On 06-February-25	12.76	Call	Bond Future	10412	11	10	11	0.00
31/01/2025	2037 On 06-February-25	12.76	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2037 On 08-May-25			Bond Future	10.93	87.0224	86.5520	87.0224	61,590.00
31/01/2025	2037 On 08-May-25	12.25	Call	Bond Future	7435	8	7	8	0.00
31/01/2025	2037 On 08-May-25	10.50	Call	Bond Future	868	1	1	1	300.00
31/01/2025	2037 On 08-May-25	11.00	Call	Bond Future	2179	2	2	2	300.00
31/01/2025	2037 On 08-May-25	11.46	Call	Bond Future	3891	4	4	4	0.00
31/01/2025	2037 On 08-May-25	12.55	Call	Bond Future	8829	9	9	9	15,000.00
31/01/2025	2037 On 08-May-25	13.30	Call	Bond Future	12317	13	12	13	7,500.00
31/01/2025	2037 On 08-May-25	13.35	Call	Bond Future	12545	13	13	13	7,500.00
31/01/2025	2037 On 08-May-25	13.35	Put	Bond Future	15	0	0	0	0.00
31/01/2025	2037 On 08-May-25	12.55	Put	Bond Future	120	0	0	0	0.00

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31/01/2025	2037 On 08-May-25	13.30	Put	Bond Future	17	0	0	0	0.00
31/01/2025	2037 On 08-May-25	11.46	Put	Bond Future	875	1	1	1	300.00
31/01/2025	2037 On 08-May-25	11.00	Put	Bond Future	1747	1	2	1	0.00
31/01/2025	2037 On 08-May-25	10.50	Put	Bond Future	3378	3	3	3	0.00
31/01/2025	2037 On 08-May-25	12.25	Put	Bond Future	235	0	0	0	0.00
31/01/2025	2037 On 07-August-25			Bond Future	11.04	84.4875	83.9877	84.4875	73,915.00
31/01/2025	2037 On 07-August-25	13.01	Call	Bond Future	10473	11	10	11	0.00
31/01/2025	2037 On 07-August-25	12.17	Call	Bond Future	6937	7	7	7	0.00
31/01/2025	2037 On 07-August-25	11.42	Call	Bond Future	3982	4	4	4	0.00
31/01/2025	2037 On 07-August-25	10.55	Call	Bond Future	1424	2	1	2	2,341.00
31/01/2025	2037 On 07-August-25	10.64	Call	Bond Future	1628	2	2	2	200.00
31/01/2025	2037 On 07-August-25	11.82	Call	Bond Future	5502	6	6	6	0.00
31/01/2025	2037 On 07-August-25	11.07	Call	Bond Future	2806	3	3	3	0.00
31/01/2025	2037 On 07-August-25	11.00	Call	Bond Future	2592	3	3	3	300.00
31/01/2025	2037 On 07-August-25	11.83	Call	Bond Future	5542	6	6	6	0.00
31/01/2025	2037 On 07-August-25	10.50	Call	Bond Future	1318	1	1	1	300.00
31/01/2025	2037 On 07-August-25	10.34	Call	Bond Future	1011	1	1	1	2,541.00
31/01/2025	2037 On 07-August-25	11.00	Put	Bond Future	2804	2	3	2	0.00
31/01/2025	2037 On 07-August-25	11.83	Put	Bond Future	1210	1	1	1	300.00
31/01/2025	2037 On 07-August-25	10.50	Put	Bond Future	4444	4	4	4	0.00
31/01/2025	2037 On 07-August-25	11.07	Put	Bond Future	2621	2	3	2	2,541.00
31/01/2025	2037 On 07-August-25	10.34	Put	Bond Future	5100	5	5	5	0.00
31/01/2025	2037 On 07-August-25	11.82	Put	Bond Future	1223	1	1	1	2,541.00
31/01/2025	2037 On 07-August-25	10.64	Put	Bond Future	3924	4	4	4	0.00
31/01/2025	2037 On 07-August-25	11.42	Put	Bond Future	1850	2	2	2	2,541.00
31/01/2025	2037 On 07-August-25	10.55	Put	Bond Future	4253	4	4	4	0.00
31/01/2025	2037 On 07-August-25	12.17	Put	Bond Future	843	1	1	1	2,541.00
31/01/2025	2037 On 07-August-25	13.01	Put	Bond Future	257	0	0	0	0.00
31/01/2025	2037 On 06-November-25			Bond Future	11.15	86.1357	85.6117	86.1357	0.00
31/01/2025	2037 On 06-November-25	11.63	Call	Bond Future	4806	5	5	5	0.00
31/01/2025	2037 On 06-November-25	10.50	Call	Bond Future	1577	2	2	2	300.00
31/01/2025	2037 On 06-November-25	11.00	Call	Bond Future	2795	3	3	3	300.00
31/01/2025	2037 On 06-November-25	12.16	Call	Bond Future	6775	7	7	7	0.00
31/01/2025	2037 On 06-November-25	12.16	Put	Bond Future	1417	1	1	1	300.00
31/01/2025	2037 On 06-November-25	11.00	Put	Bond Future	3642	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	2037 On 06-November-25	10.50	Put	Bond Future	5312	5	5	5	0.00
31/01/2025	2037 On 06-November-25	11.63	Put	Bond Future	2200	2	2	2	0.00
31/01/2025	2037 On 05-February-26			Bond Future	11.28	83.5484	82.9707	83.5484	0.00
31/01/2025	2037 On 05-February-26	11.20	Call	Bond Future	3747	4	4	4	0.00
31/01/2025	2037 On 05-February-26	12.27	Call	Bond Future	7245	8	7	8	0.00
31/01/2025	2037 On 05-February-26	10.90	Call	Bond Future	2939	3	3	3	1,970.00
31/01/2025	2037 On 05-February-26	12.27	Put	Bond Future	2095	2	2	2	1,970.00
31/01/2025	2037 On 05-February-26	10.90	Put	Bond Future	5050	5	5	5	0.00
31/01/2025	2037 On 05-February-26	11.20	Put	Bond Future	4189	4	4	4	0.00
31/01/2025	2038 On 06-February-25			Bond Future	137.80	137.6662	137.7964	137.6662	366.00
31/01/2025	2038 On 06-February-25	135.23	Call	Bond Future	2566	2	3	2	0.00
31/01/2025	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2038 On 08-May-25			Bond Future	140.56	140.4562	140.5575	140.4562	2,940.00
31/01/2025	2038 On 08-May-25	139.68	Call	Bond Future	878	1	1	1	0.00
31/01/2025	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2038 On 07-August-25			Bond Future	141.23	141.1563	141.2271	141.1563	0.00
31/01/2025	2038 On 07-August-25	139.56	Call	Bond Future	1667	2	2	2	0.00
31/01/2025	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2038 On 06-November-25			Bond Future	143.99	143.9455	143.9932	143.9455	0.00
31/01/2025	2038 On 06-November-25	143.88	Call	Bond Future	113	0	0	0	0.00
31/01/2025	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2038 On 05-February-26			Bond Future	144.59	144.6161	144.5917	144.6161	0.00
31/01/2025	2038 On 05-February-26	143.20	Call	Bond Future	1392	1	1	1	0.00
31/01/2025	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2040 On 06-February-25			Bond Future	11.13	85.4391	84.9291	85.4391	44,388.00
31/01/2025	2040 On 06-February-25	12.95	Call	Bond Future	10504	11	11	11	0.00
31/01/2025	2040 On 06-February-25	11.00	Call	Bond Future	349	0	0	0	780.00
31/01/2025	2040 On 06-February-25	11.70	Call	Bond Future	3543	4	4	4	0.00
31/01/2025	2040 On 06-February-25	12.20	Call	Bond Future	6437	7	6	7	0.00
31/01/2025	2040 On 06-February-25	12.20	Put	Bond Future	0	0	0	0	780.00
31/01/2025	2040 On 06-February-25	11.70	Put	Bond Future	10	0	0	0	780.00
31/01/2025	2040 On 06-February-25	11.00	Put	Bond Future	1165	1	1	1	0.00
31/01/2025	2040 On 06-February-25	12.95	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2040 On 08-May-25			Bond Future	11.23	87.1494	86.6099	87.1494	31,673.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	2040 On 08-May-25	12.63	Call	Bond Future	8341	9	8	9	0.00
31/01/2025	2040 On 08-May-25	12.75	Call	Bond Future	8928	9	9	9	15,000.00
31/01/2025	2040 On 08-May-25	13.50	Call	Bond Future	12599	13	13	13	7,500.00
31/01/2025	2040 On 08-May-25	13.43	Call	Bond Future	12261	13	12	13	7,500.00
31/01/2025	2040 On 08-May-25	13.43	Put	Bond Future	35	0	0	0	0.00
31/01/2025	2040 On 08-May-25	13.50	Put	Bond Future	29	0	0	0	0.00
31/01/2025	2040 On 08-May-25	12.75	Put	Bond Future	178	0	0	0	0.00
31/01/2025	2040 On 08-May-25	12.63	Put	Bond Future	230	0	0	0	0.00
31/01/2025	2040 On 07-August-25			Bond Future	11.35	84.3663	83.7962	84.3663	33,389.00
31/01/2025	2040 On 07-August-25	13.29	Call	Bond Future	11086	12	11	12	0.00
31/01/2025	2040 On 07-August-25	13.29	Put	Bond Future	312	0	0	0	0.00
31/01/2025	2040 On 06-November-25			Bond Future	11.46	86.0119	85.4163	86.0119	0.00
31/01/2025	2040 On 06-November-25	11.84	Call	Bond Future	4894	5	5	5	0.00
31/01/2025	2040 On 06-November-25	11.84	Put	Bond Future	2652	2	3	2	0.00
31/01/2025	2040 On 05-February-26			Bond Future	11.59	83.1716	82.5209	83.1716	0.00
31/01/2025	2040 On 05-February-26	11.49	Call	Bond Future	4094	4	4	4	0.00
31/01/2025	2040 On 05-February-26	11.49	Put	Bond Future	4694	4	5	4	0.00
31/01/2025	2044 On 06-February-25			Bond Future	11.28	81.2364	80.6149	81.2364	16,155.00
31/01/2025	2044 On 06-February-25	13.02	Call	Bond Future	10156	11	10	11	0.00
31/01/2025	2044 On 06-February-25	12.50	Call	Bond Future	7349	8	7	8	422.00
31/01/2025	2044 On 06-February-25	12.00	Call	Bond Future	4473	5	4	5	422.00
31/01/2025	2044 On 06-February-25	13.75	Call	Bond Future	13803	14	14	14	0.00
31/01/2025	2044 On 06-February-25	11.15	Call	Bond Future	355	0	0	0	8,825.00
31/01/2025	2044 On 06-February-25	10.65	Call	Bond Future	5	0	0	0	8,825.00
31/01/2025	2044 On 06-February-25	11.50	Call	Bond Future	1610	2	2	2	0.00
31/01/2025	2044 On 06-February-25	11.50	Put	Bond Future	208	0	0	0	8,825.00
31/01/2025	2044 On 06-February-25	11.15	Put	Bond Future	1222	1	1	1	0.00
31/01/2025	2044 On 06-February-25	10.65	Put	Bond Future	4302	4	4	4	0.00
31/01/2025	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
31/01/2025	2044 On 06-February-25	12.50	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2044 On 06-February-25	12.00	Put	Bond Future	2	0	0	0	0.00
31/01/2025	2044 On 06-February-25	13.02	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2044 On 08-May-25			Bond Future	11.38	82.8626	82.2103	82.8626	77,245.00
31/01/2025	2044 On 08-May-25	12.72	Call	Bond Future	8169	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	2044 On 08-May-25	12.40	Call	Bond Future	6591	7	7	7	0.00
31/01/2025	2044 On 08-May-25	11.65	Call	Bond Future	3182	4	3	4	0.00
31/01/2025	2044 On 08-May-25	10.92	Call	Bond Future	908	1	1	1	2,490.00
31/01/2025	2044 On 08-May-25		Call	Bond Future	0.17	0.0004	0.0002	0.0004	0.00
31/01/2025	2044 On 08-May-25		Put	Bond Future	17789.86	17.1378	17.7899	17.1378	0.00
31/01/2025	2044 On 08-May-25	11.65	Put	Bond Future	1503	1	2	1	2,490.00
31/01/2025	2044 On 08-May-25	10.92	Put	Bond Future	3978	3	4	3	0.00
31/01/2025	2044 On 08-May-25	12.40	Put	Bond Future	474	0	0	0	2,490.00
31/01/2025	2044 On 08-May-25	12.72	Put	Bond Future	284	0	0	0	0.00
31/01/2025	2044 On 07-August-25			Bond Future	11.49	80.1198	79.4357	80.1198	16.00
31/01/2025	2044 On 07-August-25	13.34	Call	Bond Future	10796	11	11	11	0.00
31/01/2025	2044 On 07-August-25	13.34	Put	Bond Future	398	0	0	0	0.00
31/01/2025	2044 On 06-November-25			Bond Future	11.60	81.6826	80.9714	81.6826	0.00
31/01/2025	2044 On 06-November-25	11.88	Call	Bond Future	4646	5	5	5	0.00
31/01/2025	2044 On 06-November-25	11.88	Put	Bond Future	2963	3	3	3	0.00
31/01/2025	2044 On 05-February-26			Bond Future	11.73	78.8834	78.1172	78.8834	0.00
31/01/2025	2044 On 05-February-26	11.56	Call	Bond Future	4018	4	4	4	0.00
31/01/2025	2044 On 05-February-26	11.56	Put	Bond Future	5053	4	5	4	0.00
31/01/2025	2046 On 06-February-25			Bond Future	120.10	121.3675	120.1013	121.3675	8,406.00
31/01/2025	2046 On 06-February-25	114.01	Call	Bond Future	6091	7	6	7	0.00
31/01/2025	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2046 On 08-May-25			Bond Future	120.30	121.6179	120.2989	121.6179	19,726.00
31/01/2025	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
31/01/2025	2046 On 08-May-25	121.97	Put	Bond Future	1671	0	2	0	0.00
31/01/2025	2046 On 07-August-25			Bond Future	122.69	124.0591	122.6860	124.0591	0.00
31/01/2025	2046 On 07-August-25	118.69	Call	Bond Future	3996	5	4	5	0.00
31/01/2025	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2046 On 06-November-25			Bond Future	122.84	124.2613	122.8398	124.2613	0.00
31/01/2025	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
31/01/2025	2046 On 06-November-25	125.41	Put	Bond Future	2570	1	3	1	0.00
31/01/2025	2046 On 05-February-26			Bond Future	125.19	126.7023	125.1905	126.7023	0.00
31/01/2025	2046 On 05-February-26	121.65	Call	Bond Future	3541	5	4	5	0.00
31/01/2025	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2050 On 06-February-25			Bond Future	119.32	119.3339	119.3187	119.3339	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
31/01/2025	2050 On 06-February-25	115.60	Call	Bond Future	3719	4	4	4	0.00
31/01/2025	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2050 On 08-May-25			Bond Future	121.71	121.7524	121.7098	121.7524	16,345.00
31/01/2025	2050 On 08-May-25	121.16	Call	Bond Future	550	1	1	1	0.00
31/01/2025	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2050 On 07-August-25			Bond Future	121.76	121.8349	121.7635	121.8349	0.00
31/01/2025	2050 On 07-August-25	119.89	Call	Bond Future	1874	2	2	2	0.00
31/01/2025	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
31/01/2025	2050 On 06-November-25			Bond Future	124.15	124.2422	124.1482	124.2422	0.00
31/01/2025	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
31/01/2025	2050 On 06-November-25	124.42	Put	Bond Future	272	0	0	0	0.00
31/01/2025	2050 On 05-February-26			Bond Future	124.12	124.2779	124.1193	124.2779	0.00
31/01/2025	2050 On 05-February-26	122.82	Call	Bond Future	1299	1	1	1	0.00
31/01/2025	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
31/01/2025	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	AL37 On 06-February-25			Index Future	1075.39	1077.6780	1075.3850	1077.6780	0.00
31/01/2025	AL37 On 08-May-25			Index Future	1096.67	1099.2510	1096.6670	1099.2510	0.00
31/01/2025	AL37 On 07-August-25			Index Future	1118.17	1121.0580	1118.1690	1121.0580	0.00
31/01/2025	AL37 On 06-November-25			Index Future	1139.82	1142.9630	1139.8220	1142.9630	0.00
31/01/2025	AL37 On 05-February-26			Index Future	1161.41	1165.1830	1161.4070	1165.1830	0.00
31/01/2025	AL7T On 06-February-25			Index Future	1290.45	1295.6310	1290.4530	1295.6310	0.00
31/01/2025	AL7T On 08-May-25			Index Future	1315.99	1321.5670	1315.9910	1321.5670	0.00
31/01/2025	AL7T On 07-August-25			Index Future	1341.79	1347.7830	1341.7920	1347.7830	0.00
31/01/2025	AL7T On 06-November-25			Index Future	1367.78	1374.1190	1367.7760	1374.1190	0.00
31/01/2025	AL7T On 05-February-26			Index Future	1393.68	1400.8330	1393.6780	1400.8330	0.00
31/01/2025	ALBI On 06-February-25			Index Future	1108.85	1113.5770	1108.8500	1113.5770	27.00
31/01/2025	ALBI On 08-May-25			Index Future	1130.79	1135.8680	1130.7940	1135.8680	71.00
31/01/2025	ALBI On 07-August-25			Index Future	1152.96	1158.4010	1152.9640	1158.4010	0.00
31/01/2025	ALBI On 06-November-25			Index Future	1175.29	1181.0360	1175.2910	1181.0360	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
31/01/2025	ALBI On 05-February-26			Index Future	1197.55	1203.9970	1197.5480	1203.9970	0.00
31/01/2025	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/01/2025	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
31/01/2025	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
31/01/2025	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	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
31/01/2025	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	ES33 On 06-February-25			Bond Future	11.07	83.9416	83.6109	83.9416	0.00
31/01/2025	ES33 On 06-February-25	13.34	Call	Bond Future	9879	10	10	10	0.00
31/01/2025	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
31/01/2025	ES33 On 08-May-25			Bond Future	11.19	81.8435	81.4877	81.8435	0.00
31/01/2025	ES33 On 08-May-25	12.73	Call	Bond Future	6716	7	7	7	0.00
31/01/2025	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
31/01/2025	ES33 On 07-August-25			Bond Future	11.33	83.4861	83.1043	83.4861	0.00
31/01/2025	ES33 On 07-August-25	13.56	Call	Bond Future	9300	10	9	10	0.00
31/01/2025	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
31/01/2025	ES33 On 06-November-25			Bond Future	11.48	81.3380	80.9348	81.3380	0.00
31/01/2025	ES33 On 06-November-25	12.01	Call	Bond Future	2285	3	2	3	0.00
31/01/2025	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
31/01/2025	ES33 On 05-February-26			Bond Future	11.66	82.9341	82.4815	82.9341	0.00
31/01/2025	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
31/01/2025	ES33 On 05-February-26	11.49	Put	Bond Future	714	0	1	0	0.00
31/01/2025	ES42 On 06-February-25			Bond Future	11.61	80.0703	79.5878	80.0703	0.00
31/01/2025	ES42 On 06-February-25	13.71	Call	Bond Future	11194	12	11	12	0.00
31/01/2025	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
31/01/2025	ES42 On 08-May-25			Bond Future	11.72	77.4260	76.9159	77.4260	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
31/01/2025	ES42 On 08-May-25	13.25	Call	Bond Future	8285	9	8	9	0.00
31/01/2025	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
31/01/2025	ES42 On 07-August-25			Bond Future	11.84	78.9794	78.4412	78.9794	0.00
31/01/2025	ES42 On 07-August-25	13.79	Call	Bond Future	10169	11	10	11	0.00
31/01/2025	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
31/01/2025	ES42 On 06-November-25			Bond Future	11.96	76.2732	75.7111	76.2732	0.00
31/01/2025	ES42 On 06-November-25	12.39	Call	Bond Future	2377	3	2	3	0.00
31/01/2025	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
31/01/2025	ES42 On 05-February-26			Bond Future	12.10	77.7681	77.1559	77.7681	0.00
31/01/2025	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
31/01/2025	ES42 On 05-February-26	11.85	Put	Bond Future	1444	1	1	1	0.00
31/01/2025	GOVI On 06-February-25			GOVI	1091.94	1096.5380	1091.9370	1096.5380	61.00
31/01/2025	GOVI On 06-February-25	972.00	Call	GOVI	1199370	125	120	125	0.00
31/01/2025	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
31/01/2025	GOVI On 08-May-25			GOVI	1113.55	1118.4880	1113.5470	1118.4880	632.00
31/01/2025	GOVI On 08-May-25	1,022.00	Call	GOVI	915470	96	92	96	0.00
31/01/2025	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
31/01/2025	GOVI On 07-August-25			GOVI	1135.38	1140.6760	1135.3790	1140.6760	0.00
31/01/2025	GOVI On 07-August-25	1,011.00	Call	GOVI	1243790	130	124	130	0.00
31/01/2025	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
31/01/2025	GOVI On 06-November-25			GOVI	1157.37	1162.9650	1157.3660	1162.9650	0.00
31/01/2025	GOVI On 06-November-25	1,112.00	Call	GOVI	453660	51	45	51	0.00
31/01/2025	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
31/01/2025	GOVI On 05-February-26			GOVI	1179.28	1185.5740	1179.2830	1185.5740	0.00
31/01/2025	GOVI On 05-February-26	1,150.00	Call	GOVI	292830	36	29	36	0.00
31/01/2025	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
31/01/2025	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/01/2025	IGOV On 06-February-25			Index Future	371.71	372.4460	371.7120	372.4460	0.00
31/01/2025	IGOV On 08-May-25			Index Future	379.16	379.9950	379.1610	379.9950	886.00
31/01/2025	IGOV On 07-August-25			Index Future	386.69	387.6240	386.6850	387.6240	0.00
31/01/2025	IGOV On 06-November-25			Index Future	394.26	395.2870	394.2620	395.2870	0.00
31/01/2025	IGOV On 05-February-26			Index Future	401.82	403.0590	401.8160	403.0590	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
31/01/2025	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
31/01/2025	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
31/01/2025	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
31/01/2025	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
31/01/2025	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
31/01/2025	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
31/01/2025	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
31/01/2025	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
31/01/2025	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
31/01/2025	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
31/01/2025	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
31/01/2025	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
31/01/2025	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
31/01/2025	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
31/01/2025	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
31/01/2025	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
31/01/2025	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
31/01/2025	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
31/01/2025	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
31/01/2025	R033 On 06-February-25			Bond Future	9.95	104.2551	103.9514	104.2551	9,329.00
31/01/2025	R033 On 06-February-25	10.33	Call	Bond Future	2097	2	2	2	0.00
31/01/2025	R033 On 06-February-25	10.33	Put	Bond Future	16	0	0	0	0.00
31/01/2025	R033 On 08-May-25			Bond Future	10.04	101.2937	100.9609	101.2937	12,363.00
31/01/2025	R033 On 08-May-25	10.33	Call	Bond Future	2586	3	3	3	0.00
31/01/2025	R033 On 08-May-25	10.33	Put	Bond Future	1027	1	1	1	0.00
31/01/2025	R033 On 07-August-25			Bond Future	10.13	103.3023	102.9395	103.3023	0.00
31/01/2025	R033 On 07-August-25	10.33	Call	Bond Future	2876	3	3	3	0.00
31/01/2025	R033 On 07-August-25	10.33	Put	Bond Future	1859	2	2	2	0.00
31/01/2025	R033 On 06-November-25			Bond Future	10.24	100.2732	99.8860	100.2732	0.00
31/01/2025	R033 On 06-November-25	10.33	Call	Bond Future	2954	3	3	3	0.00
31/01/2025	R033 On 06-November-25	10.33	Put	Bond Future	2523	2	3	2	0.00
31/01/2025	R033 On 05-February-26			Bond Future	10.37	102.2180	101.7720	102.2180	0.00
31/01/2025	R033 On 05-February-26	10.49	Call	Bond Future	3595	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
31/01/2025	R033 On 05-February-26	10.49	Put	Bond Future	3033	3	3	3	0.00
31/01/2025	R035 On 06-February-25			Bond Future	10.38	95.1214	94.7466	95.1214	48,714.00
31/01/2025	R035 On 06-February-25	12.41	Call	Bond Future	10725	11	11	11	0.00
31/01/2025	R035 On 06-February-25	11.10	Call	Bond Future	4013	4	4	4	0.00
31/01/2025	R035 On 06-February-25	10.10	Call	Bond Future	130	0	0	0	15,000.00
31/01/2025	R035 On 06-February-25	10.26	Call	Bond Future	349	0	0	0	100.00
31/01/2025	R035 On 06-February-25	10.34	Call	Bond Future	525	1	1	1	1,000.00
31/01/2025	R035 On 06-February-25	11.30	Call	Bond Future	5085	5	5	5	0.00
31/01/2025	R035 On 06-February-25	10.65	Call	Bond Future	1668	2	2	2	0.00
31/01/2025	R035 On 06-February-25	10.65	Put	Bond Future	142	0	0	0	1,100.00
31/01/2025	R035 On 06-February-25	10.34	Put	Bond Future	767	0	1	0	0.00
31/01/2025	R035 On 06-February-25	11.30	Put	Bond Future	0	0	0	0	1,100.00
31/01/2025	R035 On 06-February-25	10.26	Put	Bond Future	1054	1	1	1	0.00
31/01/2025	R035 On 06-February-25	10.10	Put	Bond Future	1773	1	2	1	0.00
31/01/2025	R035 On 06-February-25	11.10	Put	Bond Future	3	0	0	0	7,500.00
31/01/2025	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
31/01/2025	R035 On 08-May-25			Bond Future	10.47	92.5157	92.1128	92.5157	59,397.00
31/01/2025	R035 On 08-May-25	11.78	Call	Bond Future	7174	8	7	8	0.00
31/01/2025	R035 On 08-May-25	10.08	Call	Bond Future	801	1	1	1	300.00
31/01/2025	R035 On 08-May-25	10.58	Call	Bond Future	2100	2	2	2	300.00
31/01/2025	R035 On 08-May-25	11.01	Call	Bond Future	3709	4	4	4	0.00
31/01/2025	R035 On 08-May-25	11.70	Call	Bond Future	6799	7	7	7	0.00
31/01/2025	R035 On 08-May-25	10.95	Call	Bond Future	3464	4	3	4	0.00
31/01/2025	R035 On 08-May-25	10.44	Call	Bond Future	1666	2	2	2	150.00
31/01/2025	R035 On 08-May-25	12.70	Call	Bond Future	11496	12	11	12	0.00
31/01/2025	R035 On 08-May-25	13.35	Call	Bond Future	14439	15	14	15	0.00
31/01/2025	R035 On 08-May-25	11.46	Call	Bond Future	5685	6	6	6	400.00
31/01/2025	R035 On 08-May-25	13.35	Put	Bond Future	4	0	0	0	400.00
31/01/2025	R035 On 08-May-25	12.70	Put	Bond Future	29	0	0	0	400.00
31/01/2025	R035 On 08-May-25	11.46	Put	Bond Future	340	0	0	0	0.00
31/01/2025	R035 On 08-May-25	10.95	Put	Bond Future	824	1	1	1	150.00
31/01/2025	R035 On 08-May-25	10.44	Put	Bond Future	1851	2	2	2	0.00
31/01/2025	R035 On 08-May-25	11.70	Put	Bond Future	219	0	0	0	150.00
31/01/2025	R035 On 08-May-25	11.01	Put	Bond Future	745	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
31/01/2025	R035 On 08-May-25	10.08	Put	Bond Future	3053	3	3	3	0.00
31/01/2025	R035 On 08-May-25	10.58	Put	Bond Future	1497	1	1	1	0.00
31/01/2025	R035 On 08-May-25	11.78	Put	Bond Future	189	0	0	0	0.00
31/01/2025	R035 On 07-August-25			Bond Future	10.57	94.3507	93.9185	94.3507	0.00
31/01/2025	R035 On 07-August-25	12.65	Call	Bond Future	10778	11	11	11	0.00
31/01/2025	R035 On 07-August-25	10.08	Call	Bond Future	1242	1	1	1	300.00
31/01/2025	R035 On 07-August-25	10.58	Call	Bond Future	2497	3	2	3	300.00
31/01/2025	R035 On 07-August-25	11.34	Call	Bond Future	5193	6	5	6	0.00
31/01/2025	R035 On 07-August-25	11.30	Call	Bond Future	5034	5	5	5	0.00
31/01/2025	R035 On 07-August-25	11.30	Put	Bond Future	1134	1	1	1	8,500.00
31/01/2025	R035 On 07-August-25	11.34	Put	Bond Future	1085	1	1	1	300.00
31/01/2025	R035 On 07-August-25	10.58	Put	Bond Future	2452	2	2	2	0.00
31/01/2025	R035 On 07-August-25	10.08	Put	Bond Future	4011	4	4	4	0.00
31/01/2025	R035 On 07-August-25	12.65	Put	Bond Future	232	0	0	0	0.00
31/01/2025	R035 On 06-November-25			Bond Future	10.69	91.6854	91.2292	91.6854	0.00
31/01/2025	R035 On 06-November-25	11.20	Call	Bond Future	4716	5	5	5	0.00
31/01/2025	R035 On 06-November-25	10.08	Call	Bond Future	1565	2	2	2	300.00
31/01/2025	R035 On 06-November-25	10.58	Call	Bond Future	2757	3	3	3	300.00
31/01/2025	R035 On 06-November-25	11.67	Call	Bond Future	6446	7	6	7	0.00
31/01/2025	R035 On 06-November-25	10.95	Call	Bond Future	3872	4	4	4	250.00
31/01/2025	R035 On 06-November-25	11.95	Call	Bond Future	7539	8	8	8	0.00
31/01/2025	R035 On 06-November-25	11.45	Call	Bond Future	5617	6	6	6	0.00
31/01/2025	R035 On 06-November-25	9.91	Call	Bond Future	1253	1	1	1	2,000.00
31/01/2025	R035 On 06-November-25	10.41	Call	Bond Future	2308	2	2	2	2,000.00
31/01/2025	R035 On 06-November-25	11.43	Call	Bond Future	5543	6	6	6	0.00
31/01/2025	R035 On 06-November-25	11.43	Put	Bond Future	1646	1	2	1	2,000.00
31/01/2025	R035 On 06-November-25	10.41	Put	Bond Future	3809	4	4	4	0.00
31/01/2025	R035 On 06-November-25	9.91	Put	Bond Future	5567	5	6	5	0.00
31/01/2025	R035 On 06-November-25	11.45	Put	Bond Future	1618	1	2	1	250.00
31/01/2025	R035 On 06-November-25	10.95	Put	Bond Future	2460	2	2	2	0.00
31/01/2025	R035 On 06-November-25	11.95	Put	Bond Future	1055	1	1	1	250.00
31/01/2025	R035 On 06-November-25	11.67	Put	Bond Future	1341	1	1	1	300.00
31/01/2025	R035 On 06-November-25	10.58	Put	Bond Future	3327	3	3	3	0.00
31/01/2025	R035 On 06-November-25	10.08	Put	Bond Future	4909	5	5	5	0.00
31/01/2025	R035 On 06-November-25	11.20	Put	Bond Future	1998	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
31/01/2025	R035 On 05-February-26			Bond Future	10.82	93.4646	92.9529	93.4646	0.00
31/01/2025	R035 On 05-February-26	10.79	Call	Bond Future	3583	4	4	4	0.00
31/01/2025	R035 On 05-February-26	10.79	Put	Bond Future	3725	3	4	3	0.00
31/01/2025	R038 On 06-February-25			Bond Future	10.91	104.2685	103.7518	104.2685	9,232.00
31/01/2025	R038 On 06-February-25	11.24	Call	Bond Future	2360	3	2	3	0.00
31/01/2025	R038 On 06-February-25	11.24	Put	Bond Future	108	0	0	0	0.00
31/01/2025	R038 On 08-May-25			Bond Future	11.01	100.8656	100.3155	100.8656	8,994.00
31/01/2025	R038 On 08-May-25	11.24	Call	Bond Future	3042	3	3	3	0.00
31/01/2025	R038 On 08-May-25	11.24	Put	Bond Future	1524	1	2	1	0.00
31/01/2025	R038 On 07-August-25			Bond Future	11.12	102.8656	102.2814	102.8656	0.00
31/01/2025	R038 On 07-August-25	11.24	Call	Bond Future	3460	4	3	4	0.00
31/01/2025	R038 On 07-August-25	11.24	Put	Bond Future	2700	2	3	2	0.00
31/01/2025	R038 On 06-November-25			Bond Future	11.25	99.3863	98.7735	99.3863	0.00
31/01/2025	R038 On 06-November-25	11.24	Call	Bond Future	3635	4	4	4	0.00
31/01/2025	R038 On 06-November-25	12.33	Call	Bond Future	8145	9	8	9	0.00
31/01/2025	R038 On 06-November-25	10.98	Call	Bond Future	2791	3	3	3	1,770.00
31/01/2025	R038 On 06-November-25	12.33	Put	Bond Future	1479	1	1	1	1,770.00
31/01/2025	R038 On 06-November-25	10.98	Put	Bond Future	4545	4	5	4	0.00
31/01/2025	R038 On 06-November-25	11.24	Put	Bond Future	3681	3	4	3	0.00
31/01/2025	R038 On 05-February-26			Bond Future	11.38	101.3135	100.6380	101.3135	0.00
31/01/2025	R038 On 05-February-26	11.44	Call	Bond Future	4770	5	5	5	0.00
31/01/2025	R038 On 05-February-26	11.44	Put	Bond Future	4417	4	4	4	0.00
31/01/2025	R053 On 06-February-25			Bond Future	11.19	108.7808	107.9845	108.7808	2,205.00
31/01/2025	R053 On 06-February-25	12.94	Call	Bond Future	13604	14	14	14	0.00
31/01/2025	R053 On 06-February-25	12.94	Put	Bond Future	0	0	0	0	0.00
31/01/2025	R053 On 08-May-25			Bond Future	11.28	105.0908	104.2547	105.0908	22,674.00
31/01/2025	R053 On 08-May-25	12.64	Call	Bond Future	11002	12	11	12	0.00
31/01/2025	R053 On 08-May-25	12.64	Put	Bond Future	314	0	0	0	0.00
31/01/2025	R053 On 07-August-25			Bond Future	11.38	107.1747	106.2979	107.1747	0.00
31/01/2025	R053 On 07-August-25	13.17	Call	Bond Future	14096	15	14	15	0.00
31/01/2025	R053 On 07-August-25	13.17	Put	Bond Future	632	1	1	1	0.00
31/01/2025	R053 On 06-November-25			Bond Future	11.48	103.4010	102.4892	103.4010	0.00
31/01/2025	R053 On 06-November-25	11.76	Call	Bond Future	6047	7	6	7	0.00
31/01/2025	R053 On 06-November-25	11.76	Put	Bond Future	3772	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/01/2025	R053 On 05-February-26			Bond Future	11.60	105.4058	104.4235	105.4058	0.00
31/01/2025	R053 On 05-February-26	11.49	Call	Bond Future	5272	6	5	6	0.00
31/01/2025	R053 On 05-February-26	11.49	Put	Bond Future	6182	5	6	5	0.00
31/01/2025	R186 On 06-February-25			Bond Future	8.23	105.3293	105.3076	105.3293	44,257.00
31/01/2025	R186 On 06-February-25	9.03	Call	Bond Future	1369	1	1	1	0.00
31/01/2025	R186 On 06-February-25	9.03	Put	Bond Future	0	0	0	0	0.00
31/01/2025	R186 On 08-May-25			Bond Future	8.28	107.4378	107.3916	107.4378	156,475.00
31/01/2025	R186 On 08-May-25	8.47	Call	Bond Future	507	1	1	1	0.00
31/01/2025	R186 On 08-May-25	8.47	Put	Bond Future	213	0	0	0	0.00
31/01/2025	R186 On 07-August-25			Bond Future	8.34	104.2586	104.1875	104.2586	0.00
31/01/2025	R186 On 07-August-25	9.68	Call	Bond Future	1799	2	2	2	0.00
31/01/2025	R186 On 07-August-25	9.22	Call	Bond Future	1287	1	1	1	1,983.00
31/01/2025	R186 On 07-August-25	10.25	Call	Bond Future	2466	3	2	3	0.00
31/01/2025	R186 On 07-August-25	10.25	Put	Bond Future	53	0	0	0	1,983.00
31/01/2025	R186 On 07-August-25	9.22	Put	Bond Future	167	0	0	0	0.00
31/01/2025	R186 On 07-August-25	9.68	Put	Bond Future	99	0	0	0	0.00
31/01/2025	R186 On 06-November-25			Bond Future	8.46	106.2933	106.2027	106.2933	447.00
31/01/2025	R186 On 06-November-25	8.13	Call	Bond Future	277	0	0	0	0.00
31/01/2025	R186 On 06-November-25	8.13	Put	Bond Future	625	1	1	1	0.00
31/01/2025	R186 On 05-February-26			Bond Future	8.71	103.0477	102.9023	103.0477	0.00
31/01/2025	R186 On 05-February-26	8.43	Call	Bond Future	327	0	0	0	0.00
31/01/2025	R186 On 05-February-26	8.43	Put	Bond Future	558	0	1	0	0.00
31/01/2025	R202 On 06-February-25			Bond Future	267.80	267.8358	267.8009	267.8358	781.00
31/01/2025	R202 On 06-February-25	266.79	Call	Bond Future	1011	1	1	1	0.00
31/01/2025	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
31/01/2025	R202 On 08-May-25			Bond Future	273.17	273.2639	273.1672	273.2639	1,084.00
31/01/2025	R202 On 08-May-25	272.31	Call	Bond Future	857	1	1	1	0.00
31/01/2025	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
31/01/2025	R202 On 07-August-25			Bond Future	273.37	273.5270	273.3664	273.5270	0.00
31/01/2025	R202 On 07-August-25	271.60	Call	Bond Future	1766	2	2	2	0.00
31/01/2025	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
31/01/2025	R202 On 06-November-25			Bond Future	278.72	278.9323	278.7208	278.9323	0.00
31/01/2025	R202 On 06-November-25	275.64	Call	Bond Future	3081	3	3	3	0.00
31/01/2025	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
31/01/2025	R202 On 05-February-26			Bond Future	278.74	279.0919	278.7363	279.0919	0.00
31/01/2025	R202 On 05-February-26	277.82	Call	Bond Future	916	1	1	1	0.00
31/01/2025	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
31/01/2025	R209 On 06-February-25			Bond Future	10.63	74.4696	74.1077	74.4696	6,200.00
31/01/2025	R209 On 06-February-25	12.44	Call	Bond Future	8600	9	9	9	0.00
31/01/2025	R209 On 06-February-25	12.44	Put	Bond Future	0	0	0	0	0.00
31/01/2025	R209 On 08-May-25			Bond Future	10.72	72.8058	72.4201	72.8058	16,439.00
31/01/2025	R209 On 08-May-25	11.89	Call	Bond Future	5865	6	6	6	0.00
31/01/2025	R209 On 08-May-25	11.89	Put	Bond Future	224	0	0	0	0.00
31/01/2025	R209 On 07-August-25			Bond Future	10.81	74.2495	73.8395	74.2495	0.00
31/01/2025	R209 On 07-August-25	12.68	Call	Bond Future	8855	9	9	9	0.00
31/01/2025	R209 On 07-August-25	12.68	Put	Bond Future	294	0	0	0	0.00
31/01/2025	R209 On 06-November-25			Bond Future	10.92	72.5456	72.1150	72.5456	0.00
31/01/2025	R209 On 06-November-25	11.27	Call	Bond Future	3792	4	4	4	0.00
31/01/2025	R209 On 06-November-25	11.27	Put	Bond Future	2106	2	2	2	0.00
31/01/2025	R209 On 05-February-26			Bond Future	11.04	73.9531	73.4772	73.9531	0.00
31/01/2025	R209 On 05-February-26	10.93	Call	Bond Future	3141	3	3	3	0.00
31/01/2025	R209 On 05-February-26	10.93	Put	Bond Future	3676	3	4	3	0.00
31/01/2025	R210 On 06-February-25			Bond Future	243.03	242.9922	243.0300	242.9922	693.00
31/01/2025	R210 On 06-February-25	239.61	Call	Bond Future	3420	3	3	3	0.00
31/01/2025	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
31/01/2025	R210 On 08-May-25			Bond Future	244.55	244.5677	244.5512	244.5677	1,180.00
31/01/2025	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
31/01/2025	R210 On 08-May-25	248.03	Put	Bond Future	3479	3	3	3	0.00
31/01/2025	R210 On 07-August-25			Bond Future	249.40	249.4772	249.4038	249.4772	0.00
31/01/2025	R210 On 07-August-25	248.44	Call	Bond Future	964	1	1	1	0.00
31/01/2025	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
31/01/2025	R210 On 06-November-25			Bond Future	250.88	250.9978	250.8796	250.9978	0.00
31/01/2025	R210 On 06-November-25	252.14	Call	Bond Future	0	0	0	0	0.00
31/01/2025	R210 On 06-November-25	252.14	Put	Bond Future	1260	1	1	1	0.00
31/01/2025	R210 On 05-February-26			Bond Future	255.68	255.9295	255.6822	255.9295	0.00
31/01/2025	R210 On 05-February-26	253.10	Call	Bond Future	2582	3	3	3	0.00
31/01/2025	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
31/01/2025	R213 On 06-February-25			Bond Future	9.43	92.3863	92.1737	92.3863	92,475.00
31/01/2025	R213 On 06-February-25	11.35	Call	Bond Future	7677	8	8	8	0.00
31/01/2025	R213 On 06-February-25	11.35	Put	Bond Future	0	0	0	0	0.00
31/01/2025	R213 On 08-May-25			Bond Future	9.50	90.6787	90.4415	90.6787	100,087.00
31/01/2025	R213 On 08-May-25	10.52	Call	Bond Future	4242	4	4	4	0.00
31/01/2025	R213 On 08-May-25	10.52	Put	Bond Future	190	0	0	0	0.00
31/01/2025	R213 On 07-August-25			Bond Future	9.58	92.4773	92.2145	92.4773	17.00
31/01/2025	R213 On 07-August-25	11.66	Call	Bond Future	7873	8	8	8	0.00
31/01/2025	R213 On 07-August-25	11.66	Put	Bond Future	125	0	0	0	0.00
31/01/2025	R213 On 06-November-25			Bond Future	9.68	90.7280	90.4446	90.7280	0.00
31/01/2025	R213 On 06-November-25	10.05	Call	Bond Future	2840	3	3	3	0.00
31/01/2025	R213 On 06-November-25	10.05	Put	Bond Future	1465	1	1	1	0.00
31/01/2025	R213 On 05-February-26			Bond Future	9.81	92.4893	92.1543	92.4893	0.00
31/01/2025	R213 On 05-February-26	9.89	Call	Bond Future	2421	3	2	3	0.00
31/01/2025	R213 On 05-February-26	9.89	Put	Bond Future	2137	2	2	2	0.00
31/01/2025	R214 On 06-February-25			Bond Future	11.06	69.4938	69.0541	69.4938	10,411.00
31/01/2025	R214 On 06-February-25	12.71	Call	Bond Future	8214	9	8	9	0.00
31/01/2025	R214 On 06-February-25	13.63	Call	Bond Future	12125	13	12	13	0.00
31/01/2025	R214 On 06-February-25	11.75	Call	Bond Future	3650	4	4	4	521.00
31/01/2025	R214 On 06-February-25	12.25	Call	Bond Future	6091	7	6	7	521.00
31/01/2025	R214 On 06-February-25	11.75	Put	Bond Future	3	0	0	0	0.00
31/01/2025	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
31/01/2025	R214 On 06-February-25	12.25	Put	Bond Future	0	0	0	0	0.00
31/01/2025	R214 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
31/01/2025	R214 On 08-May-25			Bond Future	11.15	67.5821	67.1185	67.5821	16,316.00
31/01/2025	R214 On 08-May-25	12.40	Call	Bond Future	6529	7	7	7	0.00
31/01/2025	R214 On 08-May-25	12.40	Put	Bond Future	225	0	0	0	0.00
31/01/2025	R214 On 07-August-25			Bond Future	11.24	68.9225	68.4342	68.9225	0.00
31/01/2025	R214 On 07-August-25	12.97	Call	Bond Future	8710	9	9	9	0.00
31/01/2025	R214 On 07-August-25	12.97	Put	Bond Future	363	0	0	0	0.00
31/01/2025	R214 On 06-November-25			Bond Future	11.34	66.9670	66.4578	66.9670	0.00
31/01/2025	R214 On 06-November-25	11.64	Call	Bond Future	3848	4	4	4	0.00
31/01/2025	R214 On 06-November-25	11.64	Put	Bond Future	2323	2	2	2	0.00
31/01/2025	R214 On 05-February-26			Bond Future	11.46	68.2665	67.7134	68.2665	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
31/01/2025	R214 On 05-February-26	11.26	Call	Bond Future	3180	3	3	3	0.00
31/01/2025	R214 On 05-February-26	11.26	Put	Bond Future	4242	4	4	4	0.00
31/01/2025	R248 On 06-February-25			Bond Future	11.24	84.2834	83.5701	84.2834	205,684.00
31/01/2025	R248 On 06-February-25	12.71	Call	Bond Future	8954	10	9	10	0.00
31/01/2025	R248 On 06-February-25	10.30	Call	Bond Future	0	0	0	0	660.00
31/01/2025	R248 On 06-February-25	11.00	Call	Bond Future	197	0	0	0	660.00
31/01/2025	R248 On 06-February-25	11.70	Call	Bond Future	3036	4	3	4	0.00
31/01/2025	R248 On 06-February-25	11.70	Put	Bond Future	40	0	0	0	660.00
31/01/2025	R248 On 06-February-25	11.00	Put	Bond Future	1860	1	2	1	0.00
31/01/2025	R248 On 06-February-25	10.30	Put	Bond Future	6823	6	7	6	0.00
31/01/2025	R248 On 06-February-25	12.71	Put	Bond Future	0	0	0	0	0.00
31/01/2025	R248 On 08-May-25			Bond Future	11.33	81.5244	80.7786	81.5244	268,623.00
31/01/2025	R248 On 08-May-25	12.60	Call	Bond Future	8006	9	8	9	0.00
31/01/2025	R248 On 08-May-25	12.60	Put	Bond Future	284	0	0	0	0.00
31/01/2025	R248 On 07-August-25			Bond Future	11.43	83.1413	82.3621	83.1413	0.00
31/01/2025	R248 On 07-August-25	13.21	Call	Bond Future	10821	11	11	11	0.00
31/01/2025	R248 On 07-August-25	13.21	Put	Bond Future	493	0	0	0	0.00
31/01/2025	R248 On 06-November-25			Bond Future	11.54	80.3205	79.5125	80.3205	0.00
31/01/2025	R248 On 06-November-25	11.74	Call	Bond Future	4375	5	4	5	0.00
31/01/2025	R248 On 06-November-25	11.74	Put	Bond Future	3105	3	3	3	0.00
31/01/2025	R248 On 05-February-26			Bond Future	11.66	81.8789	81.0144	81.8789	0.00
31/01/2025	R248 On 05-February-26	11.46	Call	Bond Future	3817	4	4	4	0.00
31/01/2025	R248 On 05-February-26	11.46	Put	Bond Future	5110	5	5	5	0.00
31/01/2025	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
31/01/2025	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00