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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 13/12/2024 TO: 13/12/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	2029 On 06-February-25			Bond Future	134.92	134.9124	134.9199	134.9124	8,604.00
13/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2520	3	3	3	0.00
13/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2029 On 08-May-25			Bond Future	136.25	136.2568	136.2520	136.2568	728.00
13/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
13/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1598	2	2	2	0.00
13/12/2024	2029 On 07-August-25			Bond Future	138.98	138.9858	138.9754	138.9858	0.00
13/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1565	2	2	2	0.00
13/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2029 On 06-November-25			Bond Future	140.26	140.2890	140.2557	140.2890	0.00
13/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	466	0	0	0	0.00
13/12/2024	2029 On 06-November-25	139.79	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
13/12/2024	2029 On 05-February-26			Bond Future	142.94	142.9988	142.9449	142.9988	0.00
13/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2835	3	3	3	0.00
13/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2030 On 06-February-25			Bond Future	8.93	96.7758	96.5696	96.7758	164,375.00
13/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6467	7	6	7	0.00
13/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	438	1	0	1	800.00
13/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1416	2	1	2	800.00
13/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2980	3	3	3	0.00
13/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	105	0	0	0	800.00
13/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	459	0	0	0	0.00
13/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1408	1	1	1	0.00
13/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	3	0	0	0	0.00
13/12/2024	2030 On 08-May-25			Bond Future	8.99	98.7268	98.5075	98.7268	0.00
13/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3745	4	4	4	0.00
13/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1261	1	1	1	1,320.00
13/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2388	3	2	3	680.00
13/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9937	10	10	10	0.00
13/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4924	5	5	5	1,640.00
13/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11276	11	11	11	0.00
13/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	6147	6	6	6	2,280.00
13/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1735	2	2	2	800.00
13/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3926	4	4	4	0.00
13/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	820	1	1	1	800.00
13/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1021	1	1	1	0.00
13/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	305	0	0	0	800.00
13/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	1958	2	2	2	0.00
13/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	2	0	0	0	2,280.00
13/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	100	0	0	0	0.00
13/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	7	0	0	0	1,640.00
13/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	184	0	0	0	0.00
13/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1394	1	1	1	0.00
13/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	693	1	1	1	0.00
13/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	335	0	0	0	0.00
13/12/2024	2030 On 07-August-25			Bond Future	9.06	96.6699	96.4425	96.6699	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
13/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	7102	7	7	7	0.00
13/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	10123	10	10	10	0.00
13/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5245	5	5	5	1,054.00
13/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	36	0	0	0	1,054.00
13/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	387	0	0	0	0.00
13/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	190	0	0	0	0.00
13/12/2024	2030 On 06-November-25			Bond Future	9.14	98.5500	98.3021	98.5500	0.00
13/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2755	3	3	3	0.00
13/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1420	1	1	1	0.00
13/12/2024	2030 On 05-February-26			Bond Future	9.25	96.4206	96.1538	96.4206	0.00
13/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2520	3	3	3	0.00
13/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1745	2	2	2	0.00
13/12/2024	2032 On 06-February-25			Bond Future	9.58	96.4422	96.2378	96.4422	116,824.00
13/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9697	10	10	10	0.00
13/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	728	1	1	1	800.00
13/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	2183	2	2	2	800.00
13/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4946	5	5	5	0.00
13/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	122	0	0	0	800.00
13/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	568	0	1	0	0.00
13/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1530	1	2	1	0.00
13/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	7	0	0	0	0.00
13/12/2024	2032 On 08-May-25			Bond Future	9.65	94.2223	94.0051	94.2223	37,405.00
13/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	6032	6	6	6	0.00
13/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1280	1	1	1	800.00
13/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2541	3	3	3	800.00
13/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6266	6	6	6	0.00
13/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	304	0	0	0	800.00
13/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1299	1	1	1	0.00
13/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2398	2	2	2	0.00
13/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	332	0	0	0	0.00
13/12/2024	2032 On 07-August-25			Bond Future	9.74	96.0861	95.8609	96.0861	0.00
13/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9937	10	10	10	0.00
13/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	208	0	0	0	0.00
13/12/2024	2032 On 06-November-25			Bond Future	9.84	93.7935	93.5483	93.7935	0.00

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13/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4346	5	4	5	0.00
13/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1794	2	2	2	0.00
13/12/2024	2032 On 05-February-26			Bond Future	9.95	95.5799	95.3166	95.5799	0.00
13/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3573	4	4	4	0.00
13/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2687	3	3	3	0.00
13/12/2024	2033 On 06-February-25			Bond Future	129.48	129.4030	129.4796	129.4030	6,288.00
13/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4540	4	5	4	0.00
13/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2033 On 08-May-25			Bond Future	130.60	130.5358	130.6021	130.5358	5,288.00
13/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
13/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	18	0	0	0	0.00
13/12/2024	2033 On 07-August-25			Bond Future	133.21	133.1503	133.2127	133.1503	0.00
13/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4563	5	5	5	0.00
13/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2033 On 06-November-25			Bond Future	134.28	134.2385	134.2805	134.2385	0.00
13/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	1141	1	1	1	0.00
13/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2033 On 05-February-26			Bond Future	136.86	136.8315	136.8552	136.8315	0.00
13/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3975	4	4	4	0.00
13/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2037 On 06-February-25			Bond Future	10.63	85.9580	85.9873	85.9580	163,028.00
13/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11530	12	12	12	0.00
13/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	4	0	0	0	0.00
13/12/2024	2037 On 08-May-25			Bond Future	10.73	87.6908	87.7127	87.6908	3,975.00
13/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8688	9	9	9	0.00
13/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13743	14	14	14	7,500.00
13/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	10088	10	10	10	15,000.00
13/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13518	13	14	13	7,500.00
13/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	58	0	0	0	0.00
13/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	219	0	0	0	0.00
13/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	53	0	0	0	0.00
13/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	327	0	0	0	0.00
13/12/2024	2037 On 07-August-25			Bond Future	10.83	85.1648	85.1837	85.1648	15.00
13/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11786	12	12	12	0.00

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13/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	8185	8	8	8	0.00
13/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2492	2	2	2	200.00
13/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	5123	5	5	5	0.00
13/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2246	2	2	2	2,341.00
13/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6717	7	7	7	0.00
13/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3844	4	4	4	0.00
13/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1730	2	2	2	2,541.00
13/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2463	2	2	2	2,541.00
13/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4622	5	5	5	0.00
13/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1242	1	1	1	2,541.00
13/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3593	4	4	4	0.00
13/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1795	2	2	2	2,541.00
13/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	3879	4	4	4	0.00
13/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	895	1	1	1	2,541.00
13/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	375	0	0	0	0.00
13/12/2024	2037 On 06-November-25			Bond Future	10.94	86.8203	86.8254	86.8203	0.00
13/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	6063	6	6	6	0.00
13/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2244	2	2	2	0.00
13/12/2024	2037 On 05-February-26			Bond Future	11.06	84.2158	84.2086	84.2158	0.00
13/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4724	5	5	5	0.00
13/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3929	4	4	4	0.00
13/12/2024	2038 On 06-February-25			Bond Future	140.13	140.1523	140.1323	140.1523	2,622.00
13/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4902	5	5	5	0.00
13/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2038 On 08-May-25			Bond Future	142.98	143.0123	142.9789	143.0123	480.00
13/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	3299	3	3	3	0.00
13/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2038 On 07-August-25			Bond Future	143.71	143.7501	143.7104	143.7501	0.00
13/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	4150	4	4	4	0.00
13/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2038 On 06-November-25			Bond Future	146.52	146.5820	146.5179	146.5820	0.00
13/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2638	3	3	3	0.00
13/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2038 On 05-February-26			Bond Future	147.16	147.2473	147.1612	147.2473	0.00

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13/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3961	4	4	4	0.00
13/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2040 On 06-February-25			Bond Future	10.94	86.0565	86.1223	86.0565	66,623.00
13/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11704	12	12	12	0.00
13/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7694	8	8	8	0.00
13/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1714	2	2	2	780.00
13/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4977	5	5	5	0.00
13/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	250	0	0	0	780.00
13/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	63	0	0	0	780.00
13/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1337	1	1	1	0.00
13/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	7	0	0	0	0.00
13/12/2024	2040 On 08-May-25			Bond Future	11.04	87.7912	87.8503	87.7912	3,900.00
13/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9696	10	10	10	0.00
13/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	10287	10	10	10	15,000.00
13/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13566	14	14	14	7,500.00
13/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13897	14	14	14	7,500.00
13/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	87	0	0	0	0.00
13/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	99	0	0	0	0.00
13/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	295	0	0	0	0.00
13/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	345	0	0	0	0.00
13/12/2024	2040 On 07-August-25			Bond Future	11.14	85.0165	85.0734	85.0165	16.00
13/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12496	12	12	12	0.00
13/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	445	0	0	0	0.00
13/12/2024	2040 On 06-November-25			Bond Future	11.25	86.6690	86.7126	86.6690	0.00
13/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	6221	6	6	6	0.00
13/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2681	3	3	3	0.00
13/12/2024	2040 On 05-February-26			Bond Future	11.37	83.8107	83.8428	83.8107	0.00
13/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	5030	5	5	5	0.00
13/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4308	4	4	4	0.00
13/12/2024	2044 On 06-February-25			Bond Future	11.06	82.0155	82.0836	82.0155	71,323.00
13/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11635	12	12	12	0.00
13/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3473	3	3	3	0.00
13/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1919	2	2	2	8,825.00
13/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	15272	15	15	15	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
13/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8862	9	9	9	422.00
13/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	6111	6	6	6	422.00
13/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	509	0	1	0	8,825.00
13/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	172	0	0	0	0.00
13/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	1	0	0	0	422.00
13/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	44	0	0	0	0.00
13/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3337	3	3	3	0.00
13/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	602	1	1	1	8,825.00
13/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1318	1	1	1	0.00
13/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	10	0	0	0	0.00
13/12/2024	2044 On 08-May-25			Bond Future	11.15	83.6687	83.7305	83.6687	7,734.00
13/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	9763	10	10	10	0.00
13/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	8177	8	8	8	0.00
13/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4607	5	5	5	0.00
13/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1846	2	2	2	2,490.00
13/12/2024	2044 On 08-May-25		Call	Bond Future	11.93	0.0115	0.0119	0.0115	0.00
13/12/2024	2044 On 08-May-25		Put	Bond Future	16281.39	16.3428	16.2814	16.3428	0.00
13/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1408	1	1	1	2,490.00
13/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3397	3	3	3	0.00
13/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	540	1	1	1	2,490.00
13/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	358	0	0	0	0.00
13/12/2024	2044 On 07-August-25			Bond Future	11.25	80.9377	80.9975	80.9377	0.00
13/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12470	12	12	12	0.00
13/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	510	1	1	1	0.00
13/12/2024	2044 On 06-November-25			Bond Future	11.35	82.5108	82.5582	82.5108	0.00
13/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	6220	6	6	6	0.00
13/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	2951	3	3	3	0.00
13/12/2024	2044 On 05-February-26			Bond Future	11.47	79.6984	79.7350	79.6984	0.00
13/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	5167	5	5	5	0.00
13/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4585	5	5	5	0.00
13/12/2024	2046 On 06-February-25			Bond Future	122.85	123.0547	122.8533	123.0547	18,826.00
13/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8843	9	9	9	0.00
13/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2046 On 08-May-25			Bond Future	123.14	123.3521	123.1354	123.3521	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
13/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	1165	1	1	1	0.00
13/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2046 On 07-August-25			Bond Future	125.60	125.8222	125.5963	125.8222	0.00
13/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6906	7	7	7	0.00
13/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2046 On 06-November-25			Bond Future	125.79	126.0449	125.7941	126.0449	0.00
13/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	384	1	0	1	0.00
13/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2046 On 05-February-26			Bond Future	128.20	128.4779	128.2044	128.4779	0.00
13/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	6554	7	7	7	0.00
13/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2050 On 06-February-25			Bond Future	122.34	122.3616	122.3443	122.3616	16,185.00
13/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6744	7	7	7	0.00
13/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2050 On 08-May-25			Bond Future	124.83	124.8588	124.8296	124.8588	0.00
13/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3670	4	4	4	0.00
13/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2050 On 07-August-25			Bond Future	124.96	124.9907	124.9561	124.9907	0.00
13/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	5066	5	5	5	0.00
13/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2050 On 06-November-25			Bond Future	127.40	127.4530	127.3972	127.4530	0.00
13/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2977	3	3	3	0.00
13/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
13/12/2024	2050 On 05-February-26			Bond Future	127.43	127.5005	127.4257	127.5005	0.00
13/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4606	5	5	5	0.00
13/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
13/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	AL37 On 06-February-25			Index Future	1080.18	1082.2710	1080.1820	1082.2710	0.00
13/12/2024	AL37 On 08-May-25			Index Future	1101.86	1104.0920	1101.8610	1104.0920	0.00
13/12/2024	AL37 On 07-August-25			Index Future	1123.63	1125.9470	1123.6280	1125.9470	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
13/12/2024	AL37 On 06-November-25			Index Future	1145.34	1147.8900	1145.3410	1147.8900	0.00
13/12/2024	AL37 On 05-February-26			Index Future	1167.07	1169.8280	1167.0670	1169.8280	0.00
13/12/2024	AL7T On 06-February-25			Index Future	1303.10	1304.3430	1303.0970	1304.3430	0.00
13/12/2024	AL7T On 08-May-25			Index Future	1329.25	1330.6410	1329.2490	1330.6410	0.00
13/12/2024	AL7T On 07-August-25			Index Future	1355.51	1356.9800	1355.5080	1356.9800	0.00
13/12/2024	AL7T On 06-November-25			Index Future	1381.70	1383.4260	1381.7020	1383.4260	0.00
13/12/2024	AL7T On 05-February-26			Index Future	1407.91	1409.8660	1407.9120	1409.8660	0.00
13/12/2024	ALBI On 06-February-25			Index Future	1120.08	1120.7720	1120.0840	1120.7720	98.00
13/12/2024	ALBI On 08-May-25			Index Future	1142.56	1143.3690	1142.5640	1143.3690	0.00
13/12/2024	ALBI On 07-August-25			Index Future	1165.13	1166.0020	1165.1340	1166.0020	0.00
13/12/2024	ALBI On 06-November-25			Index Future	1187.65	1188.7250	1187.6500	1188.7250	0.00
13/12/2024	ALBI On 05-February-26			Index Future	1210.18	1211.4440	1210.1790	1211.4440	0.00
13/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	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
13/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	ES33 On 06-February-25			Bond Future	10.92	84.3644	84.3391	84.3644	0.00
13/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10608	11	11	11	0.00
13/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
13/12/2024	ES33 On 08-May-25			Bond Future	11.03	82.2861	82.2527	82.2861	0.00
13/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7481	8	7	8	0.00
13/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
13/12/2024	ES33 On 07-August-25			Bond Future	11.15	83.9331	83.8959	83.9331	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
13/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10091	10	10	10	0.00
13/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
13/12/2024	ES33 On 06-November-25			Bond Future	11.30	81.7882	81.7366	81.7882	0.00
13/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3086	3	3	3	0.00
13/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
13/12/2024	ES33 On 05-February-26			Bond Future	11.47	83.3637	83.2995	83.3637	0.00
13/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	104	0	0	0	0.00
13/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
13/12/2024	ES42 On 06-February-25			Bond Future	11.37	81.0335	81.0655	81.0335	0.00
13/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12672	13	13	13	0.00
13/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
13/12/2024	ES42 On 08-May-25			Bond Future	11.47	78.4199	78.4451	78.4199	0.00
13/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9814	10	10	10	0.00
13/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
13/12/2024	ES42 On 07-August-25			Bond Future	11.57	79.9887	80.0114	79.9887	0.00
13/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11739	12	12	12	0.00
13/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
13/12/2024	ES42 On 06-November-25			Bond Future	11.69	77.2972	77.3072	77.2972	0.00
13/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3973	4	4	4	0.00
13/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
13/12/2024	ES42 On 05-February-26			Bond Future	11.82	78.7838	78.7828	78.7838	0.00
13/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	183	0	0	0	0.00
13/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
13/12/2024	GOVI On 06-February-25			GOVI	1102.80	1103.5280	1102.7960	1103.5280	636.00
13/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1307960	132	131	132	0.00
13/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
13/12/2024	GOVI On 08-May-25			GOVI	1124.93	1125.7770	1124.9280	1125.7770	0.00
13/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1029280	104	103	104	0.00
13/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
13/12/2024	GOVI On 07-August-25			GOVI	1147.15	1148.0620	1147.1500	1148.0620	0.00
13/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1361500	137	136	137	0.00
13/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
13/12/2024	GOVI On 06-November-25			GOVI	1169.32	1170.4360	1169.3180	1170.4360	0.00
13/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	573180	58	57	58	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
13/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
13/12/2024	GOVI On 05-February-26			GOVI	1191.50	1192.8050	1191.4990	1192.8050	0.00
13/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	414990	43	41	43	0.00
13/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
13/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/12/2024	IGOV On 06-February-25			Index Future	377.29	377.4710	377.2880	377.4710	870.00
13/12/2024	IGOV On 08-May-25			Index Future	384.95	385.1730	384.9520	385.1730	8.00
13/12/2024	IGOV On 07-August-25			Index Future	392.65	392.8880	392.6460	392.8880	0.00
13/12/2024	IGOV On 06-November-25			Index Future	400.32	400.6330	400.3220	400.6330	0.00
13/12/2024	IGOV On 05-February-26			Index Future	408.00	408.3760	408.0030	408.3760	0.00
13/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
13/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
13/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
13/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
13/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
13/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/12/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	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
13/12/2024	R033 On 06-February-25			Bond Future	9.84	104.8628	104.5167	104.8628	11,980.00
13/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	3123	3	3	3	0.00
13/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	477	0	0	0	0.00
13/12/2024	R033 On 08-May-25			Bond Future	9.92	101.9282	101.5656	101.9282	0.00
13/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3424	4	3	4	0.00
13/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1260	1	1	1	0.00
13/12/2024	R033 On 07-August-25			Bond Future	10.01	103.9442	103.5705	103.9442	0.00
13/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3613	4	4	4	0.00
13/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	1966	2	2	2	0.00
13/12/2024	R033 On 06-November-25			Bond Future	10.12	100.9212	100.5234	100.9212	0.00
13/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3811	4	4	4	0.00
13/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2743	3	3	3	0.00
13/12/2024	R033 On 05-February-26			Bond Future	10.24	102.8425	102.4227	102.8425	0.00
13/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4273	5	4	5	0.00
13/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3060	3	3	3	0.00
13/12/2024	R035 On 06-February-25			Bond Future	10.21	95.7279	95.7258	95.7279	86,932.00
13/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11707	12	12	12	0.00
13/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	5139	5	5	5	0.00
13/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	1017	1	1	1	15,000.00
13/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1487	1	1	1	100.00
13/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	6148	6	6	6	0.00
13/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2998	3	3	3	0.00
13/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1758	2	2	2	1,000.00
13/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1214	1	1	1	0.00
13/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	493	0	0	0	1,100.00
13/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1021	1	1	1	0.00
13/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	85	0	0	0	1,100.00
13/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1681	2	2	2	0.00
13/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	150	0	0	0	7,500.00
13/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	2	0	0	0	0.00
13/12/2024	R035 On 08-May-25			Bond Future	10.29	93.1474	93.1367	93.1474	1,002.00
13/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	8331	8	8	8	0.00
13/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15476	15	15	15	0.00
13/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12561	13	13	13	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
13/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6868	7	7	7	400.00
13/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7962	8	8	8	0.00
13/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2720	3	3	3	150.00
13/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4649	5	5	5	0.00
13/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	986	1	1	1	150.00
13/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	1880	2	2	2	0.00
13/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	359	0	0	0	150.00
13/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	70	0	0	0	400.00
13/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	499	0	0	0	0.00
13/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	17	0	0	0	400.00
13/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	321	0	0	0	0.00
13/12/2024	R035 On 07-August-25			Bond Future	10.38	94.9903	94.9757	94.9903	0.00
13/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11905	12	12	12	0.00
13/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	301	0	0	0	0.00
13/12/2024	R035 On 06-November-25			Bond Future	10.49	92.3314	92.3013	92.3314	0.00
13/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5874	6	6	6	0.00
13/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2084	2	2	2	0.00
13/12/2024	R035 On 05-February-26			Bond Future	10.61	94.0905	94.0466	94.0905	0.00
13/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4565	5	5	5	0.00
13/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3613	4	4	4	0.00
13/12/2024	R038 On 06-February-25			Bond Future	10.73	104.9965	104.9953	104.9965	8,112.00
13/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	4003	4	4	4	0.00
13/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	507	1	1	1	0.00
13/12/2024	R038 On 08-May-25			Bond Future	10.82	101.6228	101.6121	101.6228	2,395.00
13/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4471	4	4	4	0.00
13/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1657	2	2	2	0.00
13/12/2024	R038 On 07-August-25			Bond Future	10.92	103.6326	103.6178	103.6326	0.00
13/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4722	5	5	5	0.00
13/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2625	3	3	3	0.00
13/12/2024	R038 On 06-November-25			Bond Future	11.04	100.1617	100.1297	100.1617	0.00
13/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	5082	5	5	5	0.00
13/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9738	10	10	10	0.00
13/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	4140	4	4	4	1,770.00
13/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1716	2	2	2	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4537	5	5	5	0.00
13/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3771	4	4	4	0.00
13/12/2024	R038 On 05-February-26			Bond Future	11.17	102.0678	102.0209	102.0678	0.00
13/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5901	6	6	6	0.00
13/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4165	4	4	4	0.00
13/12/2024	R053 On 06-February-25			Bond Future	11.01	109.4869	109.5327	109.4869	2,011.00
13/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	15169	15	15	15	0.00
13/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	17	0	0	0	0.00
13/12/2024	R053 On 08-May-25			Bond Future	11.10	105.8263	105.8631	105.8263	0.00
13/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	12843	13	13	13	0.00
13/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	547	1	1	1	0.00
13/12/2024	R053 On 07-August-25			Bond Future	11.19	107.9192	107.9526	107.9192	0.00
13/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	15908	16	16	16	0.00
13/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	790	1	1	1	0.00
13/12/2024	R053 On 06-November-25			Bond Future	11.29	104.1531	104.1696	104.1531	0.00
13/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	7814	8	8	8	0.00
13/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3858	4	4	4	0.00
13/12/2024	R053 On 05-February-26			Bond Future	11.39	106.1349	106.1368	106.1349	0.00
13/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	6605	7	7	7	0.00
13/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	5802	6	6	6	0.00
13/12/2024	R186 On 06-February-25			Bond Future	8.15	105.6051	105.4548	105.6051	178,649.00
13/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1528	2	2	2	0.00
13/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	12	0	0	0	0.00
13/12/2024	R186 On 08-May-25			Bond Future	8.16	107.7346	107.5715	107.7346	0.00
13/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	739	1	1	1	0.00
13/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	265	0	0	0	0.00
13/12/2024	R186 On 07-August-25			Bond Future	8.19	104.5565	104.3860	104.5565	0.00
13/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	2011	2	2	2	0.00
13/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1497	2	1	2	1,983.00
13/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2667	3	3	3	0.00
13/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	56	0	0	0	1,983.00
13/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	179	0	0	0	0.00
13/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	112	0	0	0	0.00
13/12/2024	R186 On 06-November-25			Bond Future	8.27	106.5907	106.3996	106.5907	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
13/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	450	1	0	1	0.00
13/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	601	0	1	0	0.00
13/12/2024	R186 On 05-February-26			Bond Future	8.46	103.3142	103.1046	103.3142	0.00
13/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	475	1	0	1	0.00
13/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	503	0	1	0	0.00
13/12/2024	R202 On 06-February-25			Bond Future	269.91	270.3555	269.9113	270.3555	1,914.00
13/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	3121	4	3	4	0.00
13/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
13/12/2024	R202 On 08-May-25			Bond Future	275.39	275.8729	275.3946	275.8729	269.00
13/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	3085	4	3	4	0.00
13/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
13/12/2024	R202 On 07-August-25			Bond Future	275.66	276.1610	275.6627	276.1610	0.00
13/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	4063	5	4	5	0.00
13/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
13/12/2024	R202 On 06-November-25			Bond Future	281.05	281.6024	281.0490	281.6024	0.00
13/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5409	6	5	6	0.00
13/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
13/12/2024	R202 On 05-February-26			Bond Future	281.10	281.7019	281.0983	281.7019	0.00
13/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3278	4	3	4	0.00
13/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
13/12/2024	R209 On 06-February-25			Bond Future	10.44	75.1320	75.1038	75.1320	12,993.00
13/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9600	10	10	10	0.00
13/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	5	0	0	0	0.00
13/12/2024	R209 On 08-May-25			Bond Future	10.52	73.4920	73.4564	73.4920	6,367.00
13/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	7019	7	7	7	0.00
13/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	342	0	0	0	0.00
13/12/2024	R209 On 07-August-25			Bond Future	10.60	74.9458	74.9066	74.9458	0.00
13/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9989	10	10	10	0.00
13/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	361	0	0	0	0.00
13/12/2024	R209 On 06-November-25			Bond Future	10.70	73.2510	73.1987	73.2510	0.00
13/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4902	5	5	5	0.00
13/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2133	2	2	2	0.00
13/12/2024	R209 On 05-February-26			Bond Future	10.81	74.6463	74.5826	74.6463	0.00
13/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	4046	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
13/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3475	3	3	3	0.00
13/12/2024	R210 On 06-February-25			Bond Future	244.65	244.8013	244.6520	244.8013	991.00
13/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5042	5	5	5	0.00
13/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
13/12/2024	R210 On 08-May-25			Bond Future	246.27	246.4412	246.2663	246.4412	300.00
13/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
13/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1764	2	2	2	0.00
13/12/2024	R210 On 07-August-25			Bond Future	251.19	251.3766	251.1884	251.3766	0.00
13/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2748	3	3	3	0.00
13/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
13/12/2024	R210 On 06-November-25			Bond Future	252.68	252.9098	252.6769	252.9098	0.00
13/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	537	1	1	1	0.00
13/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
13/12/2024	R210 On 05-February-26			Bond Future	257.52	257.7935	257.5201	257.7935	0.00
13/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4420	5	4	5	0.00
13/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
13/12/2024	R213 On 06-February-25			Bond Future	9.33	92.7498	92.5922	92.7498	99,784.00
13/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	8104	8	8	8	0.00
13/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	8	0	0	0	0.00
13/12/2024	R213 On 08-May-25			Bond Future	9.39	91.0622	90.8931	91.0622	0.00
13/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4829	5	5	5	0.00
13/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	326	0	0	0	0.00
13/12/2024	R213 On 07-August-25			Bond Future	9.46	92.8641	92.6881	92.8641	0.00
13/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8411	9	8	9	0.00
13/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	190	0	0	0	0.00
13/12/2024	R213 On 06-November-25			Bond Future	9.56	91.1167	90.9223	91.1167	0.00
13/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3447	4	3	4	0.00
13/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1594	2	2	2	0.00
13/12/2024	R213 On 05-February-26			Bond Future	9.68	92.8538	92.6427	92.8538	0.00
13/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2961	3	3	3	0.00
13/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2189	2	2	2	0.00
13/12/2024	R214 On 06-February-25			Bond Future	10.80	70.4744	70.5028	70.4744	18,356.00
13/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9670	10	10	10	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
13/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7571	8	8	8	521.00
13/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	5224	5	5	5	521.00
13/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13574	14	14	14	0.00
13/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
13/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	31	0	0	0	0.00
13/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	129	0	0	0	0.00
13/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	8	0	0	0	0.00
13/12/2024	R214 On 08-May-25			Bond Future	10.87	68.5918	68.6144	68.5918	3,232.00
13/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	8088	8	8	8	0.00
13/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	288	0	0	0	0.00
13/12/2024	R214 On 07-August-25			Bond Future	10.96	69.9489	69.9693	69.9489	0.00
13/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	10312	10	10	10	0.00
13/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	430	0	0	0	0.00
13/12/2024	R214 On 06-November-25			Bond Future	11.05	68.0089	68.0185	68.0089	0.00
13/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5389	5	5	5	0.00
13/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2303	2	2	2	0.00
13/12/2024	R214 On 05-February-26			Bond Future	11.16	69.3046	69.3046	69.3046	0.00
13/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4298	4	4	4	0.00
13/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3769	4	4	4	0.00
13/12/2024	R248 On 06-February-25			Bond Future	11.01	85.1675	85.1673	85.1675	272,105.00
13/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	10573	11	11	11	0.00
13/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	154	0	0	0	660.00
13/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1597	2	2	2	660.00
13/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	4925	5	5	5	0.00
13/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	332	0	0	0	660.00
13/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1663	2	2	2	0.00
13/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5380	5	5	5	0.00
13/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	22	0	0	0	0.00
13/12/2024	R248 On 08-May-25			Bond Future	11.09	82.4375	82.4298	82.4375	30,311.00
13/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	9802	10	10	10	0.00
13/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	429	0	0	0	0.00
13/12/2024	R248 On 07-August-25			Bond Future	11.18	84.0684	84.0573	84.0684	0.00
13/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	12592	13	13	13	0.00
13/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	569	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
13/12/2024	R248 On 06-November-25			Bond Future	11.28	81.2602	81.2354	81.2602	0.00
13/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	6079	6	6	6	0.00
13/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3086	3	3	3	0.00
13/12/2024	R248 On 05-February-26			Bond Future	11.39	82.8077	82.7708	82.8077	0.00
13/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	5151	5	5	5	0.00
13/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4688	5	5	5	0.00
13/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00