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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/12/2024 TO: 17/12/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	2029 On 06-February-25			Bond Future	134.91	134.9199	134.9108	134.9199	8,604.00
17/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2511	3	3	3	0.00
17/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2029 On 08-May-25			Bond Future	136.24	136.2520	136.2432	136.2520	728.00
17/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
17/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1607	2	2	2	0.00
17/12/2024	2029 On 07-August-25			Bond Future	138.97	138.9754	138.9669	138.9754	0.00
17/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1557	2	2	2	0.00
17/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2029 On 06-November-25			Bond Future	140.25	140.2557	140.2476	140.2557	0.00
17/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	458	0	0	0	0.00
17/12/2024	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
17/12/2024	2029 On 05-February-26			Bond Future	142.94	142.9449	142.9372	142.9449	0.00
17/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2827	3	3	3	0.00
17/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2030 On 06-February-25			Bond Future	8.99	96.5696	96.3521	96.5696	164,370.00
17/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6249	6	6	6	0.00
17/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	345	0	0	0	800.00
17/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1243	1	1	1	800.00
17/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2770	3	3	3	0.00
17/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	112	0	0	0	800.00
17/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	504	0	1	0	0.00
17/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1532	1	2	1	0.00
17/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	3	0	0	0	0.00
17/12/2024	2030 On 08-May-25			Bond Future	9.05	98.5075	98.2859	98.5075	0.00
17/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3549	4	4	4	0.00
17/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1137	1	1	1	1,320.00
17/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2219	2	2	2	680.00
17/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9716	10	10	10	0.00
17/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4716	5	5	5	1,640.00
17/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	11054	11	11	11	0.00
17/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5932	6	6	6	2,280.00
17/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1588	2	2	2	800.00
17/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3728	4	4	4	0.00
17/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	724	1	1	1	800.00
17/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1097	1	1	1	0.00
17/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	328	0	0	0	800.00
17/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2084	2	2	2	0.00
17/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	2	0	0	0	2,280.00
17/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	106	0	0	0	0.00
17/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	8	0	0	0	1,640.00
17/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	197	0	0	0	0.00
17/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1491	1	1	1	0.00
17/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	746	1	1	1	0.00
17/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	360	0	0	0	0.00
17/12/2024	2030 On 07-August-25			Bond Future	9.12	96.4425	96.2169	96.4425	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
17/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6888	7	7	7	0.00
17/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9899	10	10	10	0.00
17/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	5044	5	5	5	1,054.00
17/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	38	0	0	0	1,054.00
17/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	412	0	0	0	0.00
17/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	202	0	0	0	0.00
17/12/2024	2030 On 06-November-25			Bond Future	9.21	98.3021	98.0725	98.3021	0.00
17/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2604	3	3	3	0.00
17/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1499	1	1	1	0.00
17/12/2024	2030 On 05-February-26			Bond Future	9.32	96.1538	95.9204	96.1538	0.00
17/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2379	3	2	3	0.00
17/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1838	2	2	2	0.00
17/12/2024	2032 On 06-February-25			Bond Future	9.63	96.2378	95.9919	96.2378	116,824.00
17/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9450	10	9	10	0.00
17/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	599	1	1	1	800.00
17/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	1972	2	2	2	800.00
17/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4700	5	5	5	0.00
17/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	122	0	0	0	800.00
17/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	603	1	1	1	0.00
17/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1648	2	2	2	0.00
17/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	6	0	0	0	0.00
17/12/2024	2032 On 08-May-25			Bond Future	9.71	94.0051	93.7545	94.0051	37,405.00
17/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5798	6	6	6	0.00
17/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1156	1	1	1	800.00
17/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2365	3	2	3	800.00
17/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	6030	6	6	6	0.00
17/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	319	0	0	0	800.00
17/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1373	1	1	1	0.00
17/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2525	2	3	2	0.00
17/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	349	0	0	0	0.00
17/12/2024	2032 On 07-August-25			Bond Future	9.79	95.8609	95.6057	95.8609	0.00
17/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9692	10	10	10	0.00
17/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	217	0	0	0	0.00
17/12/2024	2032 On 06-November-25			Bond Future	9.89	93.5483	93.2886	93.5483	0.00

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17/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	4162	4	4	4	0.00
17/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1869	2	2	2	0.00
17/12/2024	2032 On 05-February-26			Bond Future	10.01	95.3166	95.0524	95.3166	0.00
17/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3412	4	3	4	0.00
17/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2790	3	3	3	0.00
17/12/2024	2033 On 06-February-25			Bond Future	129.09	129.4796	129.0932	129.4796	6,288.00
17/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4153	5	4	5	0.00
17/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2033 On 08-May-25			Bond Future	130.21	130.6021	130.2081	130.6021	5,288.00
17/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
17/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	412	0	0	0	0.00
17/12/2024	2033 On 07-August-25			Bond Future	132.81	133.2127	132.8114	133.2127	0.00
17/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4161	5	4	5	0.00
17/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2033 On 06-November-25			Bond Future	133.87	134.2805	133.8719	134.2805	0.00
17/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	732	1	1	1	0.00
17/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2033 On 05-February-26			Bond Future	136.44	136.8552	136.4394	136.8552	0.00
17/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3559	4	4	4	0.00
17/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2037 On 06-February-25			Bond Future	10.69	85.9873	85.6259	85.9873	163,028.00
17/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	11168	12	11	12	0.00
17/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	3	0	0	0	0.00
17/12/2024	2037 On 08-May-25			Bond Future	10.79	87.7127	87.3443	87.7127	3,975.00
17/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	8340	9	8	9	0.00
17/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	13377	14	13	14	7,500.00
17/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9732	10	10	10	15,000.00
17/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	13153	14	13	14	7,500.00
17/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	61	0	0	0	0.00
17/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	231	0	0	0	0.00
17/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	55	0	0	0	0.00
17/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	347	0	0	0	0.00
17/12/2024	2037 On 07-August-25			Bond Future	10.89	85.1837	84.8084	85.1837	15.00
17/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	11431	12	11	12	0.00

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17/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	7859	8	8	8	0.00
17/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2299	2	2	2	200.00
17/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4846	5	5	5	0.00
17/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	2064	2	2	2	2,341.00
17/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6411	7	6	7	0.00
17/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3601	4	4	4	0.00
17/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1574	2	2	2	2,541.00
17/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2595	2	3	2	2,541.00
17/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4842	5	5	5	0.00
17/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1311	1	1	1	2,541.00
17/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3774	4	4	4	0.00
17/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1894	2	2	2	2,541.00
17/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4072	4	4	4	0.00
17/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	945	1	1	1	2,541.00
17/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	395	0	0	0	0.00
17/12/2024	2037 On 06-November-25			Bond Future	11.00	86.8254	86.4432	86.8254	0.00
17/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5786	6	6	6	0.00
17/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2349	2	2	2	0.00
17/12/2024	2037 On 05-February-26			Bond Future	11.13	84.2086	83.8195	84.2086	0.00
17/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4490	5	4	5	0.00
17/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	4084	4	4	4	0.00
17/12/2024	2038 On 06-February-25			Bond Future	139.44	140.1323	139.4402	140.1323	2,622.00
17/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4210	5	4	5	0.00
17/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2038 On 08-May-25			Bond Future	142.27	142.9789	142.2731	142.9789	480.00
17/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2593	3	3	3	0.00
17/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2038 On 07-August-25			Bond Future	142.99	143.7104	142.9910	143.7104	0.00
17/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3431	4	3	4	0.00
17/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2038 On 06-November-25			Bond Future	145.79	146.5179	145.7851	146.5179	0.00
17/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	1905	3	2	3	0.00
17/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2038 On 05-February-26			Bond Future	146.41	147.1612	146.4148	147.1612	0.00

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17/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3215	4	3	4	0.00
17/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2040 On 06-February-25			Bond Future	11.00	86.1223	85.7315	86.1223	66,623.00
17/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	11313	12	11	12	0.00
17/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	7304	8	7	8	0.00
17/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1452	2	1	2	780.00
17/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4602	5	5	5	0.00
17/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	267	0	0	0	780.00
17/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	64	0	0	0	780.00
17/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1465	1	1	1	0.00
17/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	6	0	0	0	0.00
17/12/2024	2040 On 08-May-25			Bond Future	11.10	87.8503	87.4520	87.8503	3,900.00
17/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	9317	10	9	10	0.00
17/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	9905	10	10	10	15,000.00
17/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	13172	14	13	14	7,500.00
17/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13503	14	14	14	7,500.00
17/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	91	0	0	0	0.00
17/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	104	0	0	0	0.00
17/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	312	0	0	0	0.00
17/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	365	0	0	0	0.00
17/12/2024	2040 On 07-August-25			Bond Future	11.21	85.0734	84.6675	85.0734	16.00
17/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	12114	12	12	12	0.00
17/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	468	0	0	0	0.00
17/12/2024	2040 On 06-November-25			Bond Future	11.32	86.7126	86.2993	86.7126	0.00
17/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	5928	6	6	6	0.00
17/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2803	3	3	3	0.00
17/12/2024	2040 On 05-February-26			Bond Future	11.44	83.8428	83.4220	83.8428	0.00
17/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4779	5	5	5	0.00
17/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4477	4	4	4	0.00
17/12/2024	2044 On 06-February-25			Bond Future	11.13	82.0836	81.6466	82.0836	71,263.00
17/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	11197	12	11	12	0.00
17/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	3095	3	3	3	0.00
17/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1621	2	2	2	8,825.00
17/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	14835	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
17/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8425	9	8	9	422.00
17/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	5685	6	6	6	422.00
17/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	375	1	0	1	8,825.00
17/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	183	0	0	0	0.00
17/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
17/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	45	0	0	0	0.00
17/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3640	3	4	3	0.00
17/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	662	1	1	1	8,825.00
17/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1457	1	1	1	0.00
17/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	10	0	0	0	0.00
17/12/2024	2044 On 08-May-25			Bond Future	11.22	83.7305	83.2851	83.7305	7,734.00
17/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	9343	10	9	10	0.00
17/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	7770	8	8	8	0.00
17/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	4268	5	4	5	0.00
17/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1633	2	2	2	2,490.00
17/12/2024	2044 On 08-May-25		Call	Bond Future	8.23	0.0119	0.0082	0.0119	0.00
17/12/2024	2044 On 08-May-25		Put	Bond Future	16723.12	16.2814	16.7231	16.2814	0.00
17/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1515	1	2	1	2,490.00
17/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3628	3	4	3	0.00
17/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	579	1	1	1	2,490.00
17/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	382	0	0	0	0.00
17/12/2024	2044 On 07-August-25			Bond Future	11.32	80.9975	80.5436	80.9975	0.00
17/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	12046	12	12	12	0.00
17/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	540	1	1	1	0.00
17/12/2024	2044 On 06-November-25			Bond Future	11.43	82.5582	82.0958	82.5582	0.00
17/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	5901	6	6	6	0.00
17/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3094	3	3	3	0.00
17/12/2024	2044 On 05-February-26			Bond Future	11.54	79.7350	79.2642	79.7350	0.00
17/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	4889	5	5	5	0.00
17/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4777	5	5	5	0.00
17/12/2024	2046 On 06-February-25			Bond Future	121.93	122.8533	121.9306	122.8533	18,826.00
17/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	7921	9	8	9	0.00
17/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2046 On 08-May-25			Bond Future	122.19	123.1354	122.1943	123.1354	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
17/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	224	1	0	1	0.00
17/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2046 On 07-August-25			Bond Future	124.64	125.5963	124.6367	125.5963	0.00
17/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	5947	7	6	7	0.00
17/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2046 On 06-November-25			Bond Future	124.82	125.7941	124.8162	125.7941	0.00
17/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
17/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	594	0	1	0	0.00
17/12/2024	2046 On 05-February-26			Bond Future	127.21	128.2044	127.2083	128.2044	0.00
17/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5558	7	6	7	0.00
17/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2050 On 06-February-25			Bond Future	123.85	122.3443	123.8510	122.3443	16,185.00
17/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	8251	7	8	7	0.00
17/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2050 On 08-May-25			Bond Future	126.37	124.8296	126.3674	124.8296	0.00
17/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	5207	4	5	4	0.00
17/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2050 On 07-August-25			Bond Future	126.53	124.9561	126.5251	124.9561	0.00
17/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	6635	5	7	5	0.00
17/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2050 On 06-November-25			Bond Future	129.00	127.3972	128.9976	127.3972	0.00
17/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	4578	3	5	3	0.00
17/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
17/12/2024	2050 On 05-February-26			Bond Future	129.06	127.4257	129.0576	127.4257	0.00
17/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	6238	5	6	5	0.00
17/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
17/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	AL37 On 06-February-25			Index Future	1077.86	1080.1820	1077.8570	1080.1820	0.00
17/12/2024	AL37 On 08-May-25			Index Future	1099.50	1101.8610	1099.5010	1101.8610	0.00
17/12/2024	AL37 On 07-August-25			Index Future	1121.24	1123.6280	1121.2370	1123.6280	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
17/12/2024	AL37 On 06-November-25			Index Future	1142.92	1145.3410	1142.9220	1145.3410	0.00
17/12/2024	AL37 On 05-February-26			Index Future	1164.62	1167.0670	1164.6200	1167.0670	0.00
17/12/2024	AL7T On 06-February-25			Index Future	1299.11	1303.0970	1299.1110	1303.0970	0.00
17/12/2024	AL7T On 08-May-25			Index Future	1325.20	1329.2490	1325.1980	1329.2490	0.00
17/12/2024	AL7T On 07-August-25			Index Future	1351.40	1355.5080	1351.3960	1355.5080	0.00
17/12/2024	AL7T On 06-November-25			Index Future	1377.53	1381.7020	1377.5320	1381.7020	0.00
17/12/2024	AL7T On 05-February-26			Index Future	1403.68	1407.9120	1403.6840	1407.9120	0.00
17/12/2024	ALBI On 06-February-25			Index Future	1116.57	1120.0840	1116.5730	1120.0840	98.00
17/12/2024	ALBI On 08-May-25			Index Future	1139.00	1142.5640	1138.9950	1142.5640	0.00
17/12/2024	ALBI On 07-August-25			Index Future	1161.51	1165.1340	1161.5120	1165.1340	0.00
17/12/2024	ALBI On 06-November-25			Index Future	1183.98	1187.6500	1183.9750	1187.6500	0.00
17/12/2024	ALBI On 05-February-26			Index Future	1206.45	1210.1790	1206.4530	1210.1790	0.00
17/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	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
17/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	ES33 On 06-February-25			Bond Future	10.97	84.3391	84.0753	84.3391	0.00
17/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10344	11	10	11	0.00
17/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
17/12/2024	ES33 On 08-May-25			Bond Future	11.09	82.2527	81.9838	82.2527	0.00
17/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7212	7	7	7	0.00
17/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
17/12/2024	ES33 On 07-August-25			Bond Future	11.21	83.8959	83.6220	83.8959	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
17/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9817	10	10	10	0.00
17/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
17/12/2024	ES33 On 06-November-25			Bond Future	11.36	81.7366	81.4577	81.7366	0.00
17/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2807	3	3	3	0.00
17/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
17/12/2024	ES33 On 05-February-26			Bond Future	11.53	83.2995	83.0155	83.2995	0.00
17/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
17/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	180	0	0	0	0.00
17/12/2024	ES42 On 06-February-25			Bond Future	11.43	81.0655	80.6616	81.0655	0.00
17/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12268	13	12	13	0.00
17/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
17/12/2024	ES42 On 08-May-25			Bond Future	11.53	78.4451	78.0332	78.4451	0.00
17/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9402	10	9	10	0.00
17/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
17/12/2024	ES42 On 07-August-25			Bond Future	11.64	80.0114	79.5916	80.0114	0.00
17/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11319	12	11	12	0.00
17/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
17/12/2024	ES42 On 06-November-25			Bond Future	11.76	77.3072	76.8795	77.3072	0.00
17/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3546	4	4	4	0.00
17/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
17/12/2024	ES42 On 05-February-26			Bond Future	11.89	78.7828	78.3473	78.7828	0.00
17/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
17/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	252	0	0	0	0.00
17/12/2024	GOVI On 06-February-25			GOVI	1099.39	1102.7960	1099.3910	1102.7960	636.00
17/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1273910	131	127	131	0.00
17/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
17/12/2024	GOVI On 08-May-25			GOVI	1121.47	1124.9280	1121.4680	1124.9280	0.00
17/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	994680	103	99	103	0.00
17/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
17/12/2024	GOVI On 07-August-25			GOVI	1143.64	1147.1500	1143.6380	1147.1500	0.00
17/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1326380	136	133	136	0.00
17/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
17/12/2024	GOVI On 06-November-25			GOVI	1165.76	1169.3180	1165.7560	1169.3180	0.00
17/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	537560	57	54	57	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
17/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
17/12/2024	GOVI On 05-February-26			GOVI	1187.89	1191.4990	1187.8880	1191.4990	0.00
17/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	378880	41	38	41	0.00
17/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
17/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/12/2024	IGOV On 06-February-25			Index Future	375.75	377.2880	375.7450	377.2880	870.00
17/12/2024	IGOV On 08-May-25			Index Future	383.38	384.9520	383.3820	384.9520	8.00
17/12/2024	IGOV On 07-August-25			Index Future	391.05	392.6460	391.0510	392.6460	0.00
17/12/2024	IGOV On 06-November-25			Index Future	398.70	400.3220	398.7020	400.3220	0.00
17/12/2024	IGOV On 05-February-26			Index Future	406.36	408.0030	406.3570	408.0030	0.00
17/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
17/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
17/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
17/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
17/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
17/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/12/2024	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
17/12/2024	R033 On 06-February-25			Bond Future	9.89	104.5167	104.2373	104.5167	11,996.00
17/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	2868	3	3	3	0.00
17/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	501	0	1	0	0.00
17/12/2024	R033 On 08-May-25			Bond Future	9.98	101.5656	101.2809	101.5656	0.00
17/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	3209	3	3	3	0.00
17/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1330	1	1	1	0.00
17/12/2024	R033 On 07-August-25			Bond Future	10.07	103.5705	103.2806	103.5705	0.00
17/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3417	4	3	4	0.00
17/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2059	2	2	2	0.00
17/12/2024	R033 On 06-November-25			Bond Future	10.18	100.5234	100.2282	100.5234	0.00
17/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3625	4	4	4	0.00
17/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2853	3	3	3	0.00
17/12/2024	R033 On 05-February-26			Bond Future	10.30	102.4227	102.1224	102.4227	0.00
17/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	4086	4	4	4	0.00
17/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3173	3	3	3	0.00
17/12/2024	R035 On 06-February-25			Bond Future	10.27	95.7258	95.3730	95.7258	87,058.00
17/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	11354	12	11	12	0.00
17/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4795	5	5	5	0.00
17/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	827	1	1	1	15,000.00
17/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1255	1	1	1	100.00
17/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5799	6	6	6	0.00
17/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2690	3	3	3	0.00
17/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1506	2	2	2	1,000.00
17/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1334	1	1	1	0.00
17/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	538	0	1	0	1,100.00
17/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1122	1	1	1	0.00
17/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	88	0	0	0	1,100.00
17/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1844	2	2	2	0.00
17/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	159	0	0	0	7,500.00
17/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	2	0	0	0	0.00
17/12/2024	R035 On 08-May-25			Bond Future	10.36	93.1367	92.7772	93.1367	1,002.00
17/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7992	8	8	8	0.00
17/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	15117	15	15	15	0.00
17/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	12205	13	12	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
17/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6542	7	7	7	400.00
17/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7626	8	8	8	0.00
17/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2488	3	2	3	150.00
17/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4358	5	4	5	0.00
17/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1055	1	1	1	150.00
17/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2008	2	2	2	0.00
17/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	382	0	0	0	150.00
17/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	74	0	0	0	400.00
17/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	532	0	1	0	0.00
17/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	18	0	0	0	400.00
17/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	342	0	0	0	0.00
17/12/2024	R035 On 07-August-25			Bond Future	10.45	94.9757	94.6094	94.9757	0.00
17/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11556	12	12	12	0.00
17/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	318	0	0	0	0.00
17/12/2024	R035 On 06-November-25			Bond Future	10.56	92.3013	91.9283	92.3013	0.00
17/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5603	6	6	6	0.00
17/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2186	2	2	2	0.00
17/12/2024	R035 On 05-February-26			Bond Future	10.68	94.0466	93.6669	94.0466	0.00
17/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4336	5	4	5	0.00
17/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3764	4	4	4	0.00
17/12/2024	R038 On 06-February-25			Bond Future	10.79	104.9953	104.5735	104.9953	8,131.00
17/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3623	4	4	4	0.00
17/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	549	1	1	1	0.00
17/12/2024	R038 On 08-May-25			Bond Future	10.89	101.6121	101.1821	101.6121	2,395.00
17/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	4152	4	4	4	0.00
17/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1768	2	2	2	0.00
17/12/2024	R038 On 07-August-25			Bond Future	10.99	103.6178	103.1796	103.6178	0.00
17/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4429	5	4	5	0.00
17/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2770	3	3	3	0.00
17/12/2024	R038 On 06-November-25			Bond Future	11.11	100.1297	99.6836	100.1297	0.00
17/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4804	5	5	5	0.00
17/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	9373	10	9	10	0.00
17/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3891	4	4	4	1,770.00
17/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1797	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
17/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4734	5	5	5	0.00
17/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3940	4	4	4	0.00
17/12/2024	R038 On 05-February-26			Bond Future	11.24	102.0209	101.5667	102.0209	0.00
17/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5617	6	6	6	0.00
17/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4336	4	4	4	0.00
17/12/2024	R053 On 06-February-25			Bond Future	11.07	109.5327	108.9897	109.5327	2,011.00
17/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	14625	15	15	15	0.00
17/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	15	0	0	0	0.00
17/12/2024	R053 On 08-May-25			Bond Future	11.16	105.8631	105.3096	105.8631	0.00
17/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	12321	13	12	13	0.00
17/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	579	1	1	1	0.00
17/12/2024	R053 On 07-August-25			Bond Future	11.25	107.9526	107.3886	107.9526	0.00
17/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	15385	16	15	16	0.00
17/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	831	1	1	1	0.00
17/12/2024	R053 On 06-November-25			Bond Future	11.35	104.1696	103.5951	104.1696	0.00
17/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	7419	8	7	8	0.00
17/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	4038	4	4	4	0.00
17/12/2024	R053 On 05-February-26			Bond Future	11.46	106.1368	105.5519	106.1368	0.00
17/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	6258	7	6	7	0.00
17/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6040	6	6	6	0.00
17/12/2024	R186 On 06-February-25			Bond Future	8.18	105.4548	105.3982	105.4548	179,104.00
17/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1471	2	1	2	0.00
17/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	11	0	0	0	0.00
17/12/2024	R186 On 08-May-25			Bond Future	8.19	107.5715	107.5141	107.5715	0.00
17/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	695	1	1	1	0.00
17/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	279	0	0	0	0.00
17/12/2024	R186 On 07-August-25			Bond Future	8.23	104.3860	104.3279	104.3860	0.00
17/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1958	2	2	2	0.00
17/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1447	1	1	1	1,983.00
17/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2611	3	3	3	0.00
17/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	58	0	0	0	1,983.00
17/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	187	0	0	0	0.00
17/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	117	0	0	0	0.00
17/12/2024	R186 On 06-November-25			Bond Future	8.33	106.3996	106.3408	106.3996	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
17/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	420	0	0	0	0.00
17/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	630	1	1	1	0.00
17/12/2024	R186 On 05-February-26			Bond Future	8.54	103.1046	103.0450	103.1046	0.00
17/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	444	0	0	0	0.00
17/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	531	1	1	1	0.00
17/12/2024	R202 On 06-February-25			Bond Future	269.29	269.9113	269.2873	269.9113	1,914.00
17/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2497	3	2	3	0.00
17/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
17/12/2024	R202 On 08-May-25			Bond Future	274.76	275.3946	274.7588	275.3946	269.00
17/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2449	3	2	3	0.00
17/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
17/12/2024	R202 On 07-August-25			Bond Future	275.02	275.6627	275.0151	275.6627	0.00
17/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3415	4	3	4	0.00
17/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
17/12/2024	R202 On 06-November-25			Bond Future	280.39	281.0490	280.3896	281.0490	0.00
17/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	4750	5	5	5	0.00
17/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
17/12/2024	R202 On 05-February-26			Bond Future	280.43	281.0983	280.4275	281.0983	0.00
17/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2608	3	3	3	0.00
17/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
17/12/2024	R209 On 06-February-25			Bond Future	10.49	75.1038	74.8138	75.1038	12,983.00
17/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	9310	10	9	10	0.00
17/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	4	0	0	0	0.00
17/12/2024	R209 On 08-May-25			Bond Future	10.57	73.4564	73.1608	73.4564	6,367.00
17/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6742	7	7	7	0.00
17/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	361	0	0	0	0.00
17/12/2024	R209 On 07-August-25			Bond Future	10.66	74.9066	74.6054	74.9066	0.00
17/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9705	10	10	10	0.00
17/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	378	0	0	0	0.00
17/12/2024	R209 On 06-November-25			Bond Future	10.76	73.1987	72.8921	73.1987	0.00
17/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4685	5	5	5	0.00
17/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2222	2	2	2	0.00
17/12/2024	R209 On 05-February-26			Bond Future	10.88	74.5826	74.2704	74.5826	0.00
17/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3859	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
17/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3600	3	4	3	0.00
17/12/2024	R210 On 06-February-25			Bond Future	244.71	244.6520	244.7100	244.6520	991.00
17/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5100	5	5	5	0.00
17/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
17/12/2024	R210 On 08-May-25			Bond Future	246.33	246.2663	246.3262	246.2663	300.00
17/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
17/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1704	2	2	2	0.00
17/12/2024	R210 On 07-August-25			Bond Future	251.25	251.1884	251.2504	251.1884	0.00
17/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2810	3	3	3	0.00
17/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
17/12/2024	R210 On 06-November-25			Bond Future	252.74	252.6769	252.7412	252.6769	0.00
17/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	601	1	1	1	0.00
17/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
17/12/2024	R210 On 05-February-26			Bond Future	257.59	257.5201	257.5867	257.5201	0.00
17/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4487	4	4	4	0.00
17/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
17/12/2024	R213 On 06-February-25			Bond Future	9.38	92.5922	92.3769	92.5922	99,784.00
17/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7888	8	8	8	0.00
17/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	7	0	0	0	0.00
17/12/2024	R213 On 08-May-25			Bond Future	9.44	90.8931	90.6737	90.8931	0.00
17/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4628	5	5	5	0.00
17/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	344	0	0	0	0.00
17/12/2024	R213 On 07-August-25			Bond Future	9.52	92.6881	92.4647	92.6881	0.00
17/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	8197	8	8	8	0.00
17/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	199	0	0	0	0.00
17/12/2024	R213 On 06-November-25			Bond Future	9.62	90.9223	90.6950	90.9223	0.00
17/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3290	3	3	3	0.00
17/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1665	2	2	2	0.00
17/12/2024	R213 On 05-February-26			Bond Future	9.74	92.6427	92.4114	92.6427	0.00
17/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2821	3	3	3	0.00
17/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2280	2	2	2	0.00
17/12/2024	R214 On 06-February-25			Bond Future	10.86	70.5028	70.1339	70.5028	18,356.00
17/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	9301	10	9	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
17/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	7202	8	7	8	521.00
17/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	4864	5	5	5	521.00
17/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	13205	14	13	14	0.00
17/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
17/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	31	0	0	0	0.00
17/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	137	0	0	0	0.00
17/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	8	0	0	0	0.00
17/12/2024	R214 On 08-May-25			Bond Future	10.94	68.6144	68.2383	68.6144	3,232.00
17/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7733	8	8	8	0.00
17/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	309	0	0	0	0.00
17/12/2024	R214 On 07-August-25			Bond Future	11.03	69.9693	69.5860	69.9693	0.00
17/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	9955	10	10	10	0.00
17/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	456	0	0	0	0.00
17/12/2024	R214 On 06-November-25			Bond Future	11.13	68.0185	67.6280	68.0185	0.00
17/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	5114	5	5	5	0.00
17/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2418	2	2	2	0.00
17/12/2024	R214 On 05-February-26			Bond Future	11.24	69.3046	68.9071	69.3046	0.00
17/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	4063	4	4	4	0.00
17/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3931	4	4	4	0.00
17/12/2024	R248 On 06-February-25			Bond Future	11.07	85.1673	84.7479	85.1673	272,105.00
17/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	10153	11	10	11	0.00
17/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	101	0	0	0	660.00
17/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1334	2	1	2	660.00
17/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	4529	5	5	5	0.00
17/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	355	0	0	0	660.00
17/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1820	2	2	2	0.00
17/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	5746	5	6	5	0.00
17/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	21	0	0	0	0.00
17/12/2024	R248 On 08-May-25			Bond Future	11.15	82.4298	82.0022	82.4298	30,311.00
17/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	9400	10	9	10	0.00
17/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	454	0	0	0	0.00
17/12/2024	R248 On 07-August-25			Bond Future	11.24	84.0573	83.6217	84.0573	0.00
17/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	12186	13	12	13	0.00
17/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	599	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
17/12/2024	R248 On 06-November-25			Bond Future	11.34	81.2354	80.7917	81.2354	0.00
17/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	5775	6	6	6	0.00
17/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3226	3	3	3	0.00
17/12/2024	R248 On 05-February-26			Bond Future	11.46	82.7708	82.3190	82.7708	0.00
17/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	4885	5	5	5	0.00
17/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4874	5	5	5	0.00
17/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00