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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/12/2024 TO: 18/12/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	2029 On 06-February-25			Bond Future	134.80	134.9108	134.8028	134.9108	8,604.00
18/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2403	3	2	3	0.00
18/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2029 On 08-May-25			Bond Future	136.13	136.2432	136.1341	136.2432	728.00
18/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
18/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1716	2	2	2	0.00
18/12/2024	2029 On 07-August-25			Bond Future	138.86	138.9669	138.8572	138.9669	0.00
18/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1447	2	1	2	0.00
18/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2029 On 06-November-25			Bond Future	140.14	140.2476	140.1375	140.2476	0.00
18/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	347	0	0	0	0.00
18/12/2024	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
18/12/2024	2029 On 05-February-26			Bond Future	142.83	142.9372	142.8266	142.9372	0.00
18/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2717	3	3	3	0.00
18/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2030 On 06-February-25			Bond Future	9.04	96.3521	96.1398	96.3521	161,304.00
18/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6037	6	6	6	0.00
18/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	283	0	0	0	800.00
18/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1103	1	1	1	800.00
18/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2577	3	3	3	0.00
18/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	132	0	0	0	800.00
18/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	575	1	1	1	0.00
18/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1683	2	2	2	0.00
18/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	4	0	0	0	0.00
18/12/2024	2030 On 08-May-25			Bond Future	9.10	98.2859	98.0701	98.2859	0.00
18/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3370	4	3	4	0.00
18/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	1035	1	1	1	1,320.00
18/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2072	2	2	2	680.00
18/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9502	10	10	10	0.00
18/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4522	5	5	5	1,640.00
18/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	10839	11	11	11	0.00
18/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5729	6	6	6	2,280.00
18/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1464	2	1	2	800.00
18/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3546	4	4	4	0.00
18/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	649	1	1	1	800.00
18/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1189	1	1	1	0.00
18/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	362	0	0	0	800.00
18/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2224	2	2	2	0.00
18/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	3	0	0	0	2,280.00
18/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	119	0	0	0	0.00
18/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	9	0	0	0	1,640.00
18/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	219	0	0	0	0.00
18/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1605	1	2	1	0.00
18/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	814	1	1	1	0.00
18/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	398	0	0	0	0.00
18/12/2024	2030 On 07-August-25			Bond Future	9.18	96.2169	95.9980	96.2169	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
18/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6686	7	7	7	0.00
18/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9684	10	10	10	0.00
18/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	4859	5	5	5	1,054.00
18/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	42	0	0	0	1,054.00
18/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	445	0	0	0	0.00
18/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	219	0	0	0	0.00
18/12/2024	2030 On 06-November-25			Bond Future	9.27	98.0725	97.8506	98.0725	0.00
18/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2470	3	2	3	0.00
18/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1587	1	2	1	0.00
18/12/2024	2030 On 05-February-26			Bond Future	9.39	95.9204	95.6955	95.9204	0.00
18/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2254	2	2	2	0.00
18/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1938	2	2	2	0.00
18/12/2024	2032 On 06-February-25			Bond Future	9.70	95.9919	95.6805	95.9919	121,706.00
18/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9140	9	9	9	0.00
18/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	489	1	0	1	800.00
18/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	1754	2	2	2	800.00
18/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4410	5	4	5	0.00
18/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	144	0	0	0	800.00
18/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	696	1	1	1	0.00
18/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1848	2	2	2	0.00
18/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	7	0	0	0	0.00
18/12/2024	2032 On 08-May-25			Bond Future	9.78	93.7545	93.4376	93.7545	37,405.00
18/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5521	6	6	6	0.00
18/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	1032	1	1	1	800.00
18/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2174	2	2	2	800.00
18/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	5750	6	6	6	0.00
18/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	356	0	0	0	800.00
18/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1499	1	1	1	0.00
18/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2718	3	3	3	0.00
18/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	388	0	0	0	0.00
18/12/2024	2032 On 07-August-25			Bond Future	9.86	95.6057	95.2836	95.6057	0.00
18/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9391	10	9	10	0.00
18/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	239	0	0	0	0.00
18/12/2024	2032 On 06-November-25			Bond Future	9.97	93.2886	92.9615	93.2886	0.00

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18/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	3951	4	4	4	0.00
18/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1985	2	2	2	0.00
18/12/2024	2032 On 05-February-26			Bond Future	10.09	95.0524	94.7202	95.0524	0.00
18/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3229	3	3	3	0.00
18/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2939	3	3	3	0.00
18/12/2024	2033 On 06-February-25			Bond Future	128.88	129.0932	128.8813	129.0932	6,288.00
18/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	3941	4	4	4	0.00
18/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2033 On 08-May-25			Bond Future	129.99	130.2081	129.9931	130.2081	5,288.00
18/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
18/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	627	0	1	0	0.00
18/12/2024	2033 On 07-August-25			Bond Future	132.59	132.8114	132.5934	132.8114	0.00
18/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	3943	4	4	4	0.00
18/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2033 On 06-November-25			Bond Future	133.65	133.8719	133.6513	133.8719	0.00
18/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	511	1	1	1	0.00
18/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2033 On 05-February-26			Bond Future	136.22	136.4394	136.2161	136.4394	0.00
18/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3336	4	3	4	0.00
18/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2037 On 06-February-25			Bond Future	10.77	85.6259	85.1576	85.6259	162,738.00
18/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	10701	11	11	11	0.00
18/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	4	0	0	0	0.00
18/12/2024	2037 On 08-May-25			Bond Future	10.87	87.3443	86.8674	87.3443	3,975.00
18/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	7911	8	8	8	0.00
18/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	12910	13	13	13	7,500.00
18/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9288	10	9	10	15,000.00
18/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	12686	13	13	13	7,500.00
18/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	71	0	0	0	0.00
18/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	264	0	0	0	0.00
18/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	64	0	0	0	0.00
18/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	395	0	0	0	0.00
18/12/2024	2037 On 07-August-25			Bond Future	10.98	84.8084	84.3230	84.8084	15.00
18/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	10988	11	11	11	0.00

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18/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	7464	8	7	8	0.00
18/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	2086	2	2	2	200.00
18/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4523	5	5	5	0.00
18/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	1865	2	2	2	2,341.00
18/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	6045	6	6	6	0.00
18/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3324	4	3	4	0.00
18/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1408	2	1	2	2,541.00
18/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2803	3	3	3	2,541.00
18/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	5161	5	5	5	0.00
18/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1430	1	1	1	2,541.00
18/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	4047	4	4	4	0.00
18/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	2056	2	2	2	2,541.00
18/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4358	4	4	4	0.00
18/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	1035	1	1	1	2,541.00
18/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	437	0	0	0	0.00
18/12/2024	2037 On 06-November-25			Bond Future	11.09	86.4432	85.9496	86.4432	0.00
18/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5458	6	5	6	0.00
18/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2516	2	3	2	0.00
18/12/2024	2037 On 05-February-26			Bond Future	11.22	83.8195	83.3176	83.8195	0.00
18/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4218	4	4	4	0.00
18/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	4314	4	4	4	0.00
18/12/2024	2038 On 06-February-25			Bond Future	139.72	139.4402	139.7171	139.4402	2,622.00
18/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4487	4	4	4	0.00
18/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2038 On 08-May-25			Bond Future	142.56	142.2731	142.5569	142.2731	480.00
18/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2877	3	3	3	0.00
18/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2038 On 07-August-25			Bond Future	143.28	142.9910	143.2821	142.9910	0.00
18/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3722	3	4	3	0.00
18/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2038 On 06-November-25			Bond Future	146.08	145.7851	146.0837	145.7851	0.00
18/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2204	2	2	2	0.00
18/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2038 On 05-February-26			Bond Future	146.72	146.4148	146.7209	146.4148	0.00

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18/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3521	3	4	3	0.00
18/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2040 On 06-February-25			Bond Future	11.10	85.7315	85.1282	85.7315	66,623.00
18/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	10712	11	11	11	0.00
18/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	6722	7	7	7	0.00
18/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1152	1	1	1	780.00
18/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4078	5	4	5	0.00
18/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	346	0	0	0	780.00
18/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	86	0	0	0	780.00
18/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1769	1	2	1	0.00
18/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	9	0	0	0	0.00
18/12/2024	2040 On 08-May-25			Bond Future	11.20	87.4520	86.8374	87.4520	3,900.00
18/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	8763	9	9	9	0.00
18/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	9342	10	9	10	15,000.00
18/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	12577	13	13	13	7,500.00
18/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	12906	14	13	14	7,500.00
18/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	108	0	0	0	0.00
18/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	123	0	0	0	0.00
18/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	364	0	0	0	0.00
18/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	425	0	0	0	0.00
18/12/2024	2040 On 07-August-25			Bond Future	11.31	84.6675	84.0416	84.6675	16.00
18/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	11547	12	12	12	0.00
18/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	527	0	1	0	0.00
18/12/2024	2040 On 06-November-25			Bond Future	11.42	86.2993	85.6625	86.2993	0.00
18/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	5521	6	6	6	0.00
18/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	3032	3	3	3	0.00
18/12/2024	2040 On 05-February-26			Bond Future	11.55	83.4220	82.7742	83.4220	0.00
18/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4432	5	4	5	0.00
18/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4778	4	5	4	0.00
18/12/2024	2044 On 06-February-25			Bond Future	11.23	81.6466	80.9584	81.6466	71,263.00
18/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	10513	11	11	11	0.00
18/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	2593	3	3	3	0.00
18/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1268	2	1	2	8,825.00
18/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	14147	15	14	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
18/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	7754	8	8	8	422.00
18/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	5060	6	5	6	422.00
18/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	252	0	0	0	8,825.00
18/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	246	0	0	0	0.00
18/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	1	0	0	0	422.00
18/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	62	0	0	0	0.00
18/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	4204	4	4	4	0.00
18/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	848	1	1	1	8,825.00
18/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1792	1	2	1	0.00
18/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	14	0	0	0	0.00
18/12/2024	2044 On 08-May-25			Bond Future	11.33	83.2851	82.5838	83.2851	7,734.00
18/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	8713	9	9	9	0.00
18/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	7173	8	7	8	0.00
18/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	3799	4	4	4	0.00
18/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1367	2	1	2	2,490.00
18/12/2024	2044 On 08-May-25		Call	Bond Future	5.30	0.0082	0.0053	0.0082	0.00
18/12/2024	2044 On 08-May-25		Put	Bond Future	17421.47	16.7231	17.4215	16.7231	0.00
18/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1747	2	2	2	2,490.00
18/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	4064	4	4	4	0.00
18/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	683	1	1	1	2,490.00
18/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	454	0	0	0	0.00
18/12/2024	2044 On 07-August-25			Bond Future	11.43	80.5436	79.8294	80.5436	0.00
18/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	11406	12	11	12	0.00
18/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	615	1	1	1	0.00
18/12/2024	2044 On 06-November-25			Bond Future	11.54	82.0958	81.3689	82.0958	0.00
18/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	5448	6	5	6	0.00
18/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3367	3	3	3	0.00
18/12/2024	2044 On 05-February-26			Bond Future	11.66	79.2642	78.5246	79.2642	0.00
18/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	4497	5	4	5	0.00
18/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	5125	5	5	5	0.00
18/12/2024	2046 On 06-February-25			Bond Future	122.27	121.9306	122.2735	121.9306	18,826.00
18/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8263	8	8	8	0.00
18/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2046 On 08-May-25			Bond Future	122.55	122.1943	122.5453	122.1943	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
18/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	575	0	1	0	0.00
18/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2046 On 07-August-25			Bond Future	125.00	124.6367	124.9962	124.6367	0.00
18/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6306	6	6	6	0.00
18/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2046 On 06-November-25			Bond Future	125.18	124.8162	125.1843	124.8162	0.00
18/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
18/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	226	1	0	1	0.00
18/12/2024	2046 On 05-February-26			Bond Future	127.58	127.2083	127.5849	127.2083	0.00
18/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5935	6	6	6	0.00
18/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2050 On 06-February-25			Bond Future	121.69	123.8510	121.6914	123.8510	16,185.00
18/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6091	8	6	8	0.00
18/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2050 On 08-May-25			Bond Future	124.16	126.3674	124.1650	126.3674	0.00
18/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3005	5	3	5	0.00
18/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2050 On 07-August-25			Bond Future	124.28	126.5251	124.2802	126.5251	0.00
18/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4390	7	4	7	0.00
18/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2050 On 06-November-25			Bond Future	126.71	128.9976	126.7102	128.9976	0.00
18/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2290	5	2	5	0.00
18/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
18/12/2024	2050 On 05-February-26			Bond Future	126.73	129.0576	126.7278	129.0576	0.00
18/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	3908	6	4	6	0.00
18/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
18/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	AL37 On 06-February-25			Index Future	1075.28	1077.8570	1075.2820	1077.8570	0.00
18/12/2024	AL37 On 08-May-25			Index Future	1096.88	1099.5010	1096.8770	1099.5010	0.00
18/12/2024	AL37 On 07-August-25			Index Future	1118.57	1121.2370	1118.5650	1121.2370	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
18/12/2024	AL37 On 06-November-25			Index Future	1140.20	1142.9220	1140.2030	1142.9220	0.00
18/12/2024	AL37 On 05-February-26			Index Future	1161.85	1164.6200	1161.8530	1164.6200	0.00
18/12/2024	AL7T On 06-February-25			Index Future	1293.68	1299.1110	1293.6810	1299.1110	0.00
18/12/2024	AL7T On 08-May-25			Index Future	1319.66	1325.1980	1319.6630	1325.1980	0.00
18/12/2024	AL7T On 07-August-25			Index Future	1345.76	1351.3960	1345.7560	1351.3960	0.00
18/12/2024	AL7T On 06-November-25			Index Future	1371.79	1377.5320	1371.7880	1377.5320	0.00
18/12/2024	AL7T On 05-February-26			Index Future	1397.84	1403.6840	1397.8360	1403.6840	0.00
18/12/2024	ALBI On 06-February-25			Index Future	1111.05	1116.5730	1111.0450	1116.5730	98.00
18/12/2024	ALBI On 08-May-25			Index Future	1133.36	1138.9950	1133.3590	1138.9950	0.00
18/12/2024	ALBI On 07-August-25			Index Future	1155.77	1161.5120	1155.7690	1161.5120	0.00
18/12/2024	ALBI On 06-November-25			Index Future	1178.13	1183.9750	1178.1260	1183.9750	0.00
18/12/2024	ALBI On 05-February-26			Index Future	1200.50	1206.4530	1200.4960	1206.4530	0.00
18/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	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
18/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	ES33 On 06-February-25			Bond Future	11.05	84.0753	83.7037	84.0753	0.00
18/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9972	10	10	10	0.00
18/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
18/12/2024	ES33 On 08-May-25			Bond Future	11.17	81.9838	81.6053	81.9838	0.00
18/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6833	7	7	7	0.00
18/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
18/12/2024	ES33 On 07-August-25			Bond Future	11.30	83.6220	83.2368	83.6220	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
18/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9432	10	9	10	0.00
18/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
18/12/2024	ES33 On 06-November-25			Bond Future	11.45	81.4577	81.0661	81.4577	0.00
18/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2416	3	2	3	0.00
18/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
18/12/2024	ES33 On 05-February-26			Bond Future	11.62	83.0155	82.6175	83.0155	0.00
18/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
18/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	578	0	1	0	0.00
18/12/2024	ES42 On 06-February-25			Bond Future	11.53	80.6616	80.0570	80.6616	0.00
18/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11663	12	12	12	0.00
18/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
18/12/2024	ES42 On 08-May-25			Bond Future	11.64	78.0332	77.4172	78.0332	0.00
18/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8786	9	9	9	0.00
18/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
18/12/2024	ES42 On 07-August-25			Bond Future	11.75	79.5916	78.9640	79.5916	0.00
18/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10692	11	11	11	0.00
18/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
18/12/2024	ES42 On 06-November-25			Bond Future	11.87	76.8795	76.2407	76.8795	0.00
18/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2907	4	3	4	0.00
18/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
18/12/2024	ES42 On 05-February-26			Bond Future	12.01	78.3473	77.6972	78.3473	0.00
18/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
18/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	903	0	1	0	0.00
18/12/2024	GOVI On 06-February-25			GOVI	1094.05	1099.3910	1094.0460	1099.3910	636.00
18/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1220460	127	122	127	0.00
18/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
18/12/2024	GOVI On 08-May-25			GOVI	1116.02	1121.4680	1116.0180	1121.4680	0.00
18/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	940180	99	94	99	0.00
18/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
18/12/2024	GOVI On 07-August-25			GOVI	1138.09	1143.6380	1138.0850	1143.6380	0.00
18/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1270850	133	127	133	0.00
18/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
18/12/2024	GOVI On 06-November-25			GOVI	1160.10	1165.7560	1160.1000	1165.7560	0.00
18/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	481000	54	48	54	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
18/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
18/12/2024	GOVI On 05-February-26			GOVI	1182.13	1187.8880	1182.1280	1187.8880	0.00
18/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	321280	38	32	38	0.00
18/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
18/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/12/2024	IGOV On 06-February-25			Index Future	376.04	375.7450	376.0360	375.7450	870.00
18/12/2024	IGOV On 08-May-25			Index Future	383.68	383.3820	383.6800	383.3820	8.00
18/12/2024	IGOV On 07-August-25			Index Future	391.36	391.0510	391.3560	391.0510	0.00
18/12/2024	IGOV On 06-November-25			Index Future	399.02	398.7020	399.0150	398.7020	0.00
18/12/2024	IGOV On 05-February-26			Index Future	406.68	406.3570	406.6780	406.3570	0.00
18/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
18/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
18/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
18/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
18/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
18/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
18/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/12/2024	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
18/12/2024	R033 On 06-February-25			Bond Future	9.96	104.2373	103.8843	104.2373	11,996.00
18/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	2594	3	3	3	0.00
18/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	580	1	1	1	0.00
18/12/2024	R033 On 08-May-25			Bond Future	10.04	101.2809	100.9218	101.2809	0.00
18/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	2974	3	3	3	0.00
18/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1454	1	1	1	0.00
18/12/2024	R033 On 07-August-25			Bond Future	10.14	103.2806	102.9155	103.2806	0.00
18/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3199	3	3	3	0.00
18/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2206	2	2	2	0.00
18/12/2024	R033 On 06-November-25			Bond Future	10.25	100.2282	99.8574	100.2282	0.00
18/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3418	4	3	4	0.00
18/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	3016	3	3	3	0.00
18/12/2024	R033 On 05-February-26			Bond Future	10.38	102.1224	101.7457	102.1224	0.00
18/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	3875	4	4	4	0.00
18/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3339	3	3	3	0.00
18/12/2024	R035 On 06-February-25			Bond Future	10.35	95.3730	94.9449	95.3730	87,058.00
18/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	10926	11	11	11	0.00
18/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4404	5	4	5	0.00
18/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	664	1	1	1	15,000.00
18/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	1040	1	1	1	100.00
18/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5392	6	5	6	0.00
18/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2369	3	2	3	0.00
18/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1268	2	1	2	1,000.00
18/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1548	1	2	1	0.00
18/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	645	1	1	1	1,100.00
18/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1311	1	1	1	0.00
18/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	109	0	0	0	1,100.00
18/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	2109	2	2	2	0.00
18/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	196	0	0	0	7,500.00
18/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	3	0	0	0	0.00
18/12/2024	R035 On 08-May-25			Bond Future	10.43	92.7772	92.3413	92.7772	1,004.00
18/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7600	8	8	8	0.00
18/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	14684	15	15	15	0.00
18/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	11780	12	12	12	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
18/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6172	7	6	7	400.00
18/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7239	8	7	8	0.00
18/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2249	2	2	2	150.00
18/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	4041	4	4	4	0.00
18/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1173	1	1	1	150.00
18/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2205	2	2	2	0.00
18/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	431	0	0	0	150.00
18/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	85	0	0	0	400.00
18/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	598	1	1	1	0.00
18/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	21	0	0	0	400.00
18/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	386	0	0	0	0.00
18/12/2024	R035 On 07-August-25			Bond Future	10.53	94.6094	94.1660	94.6094	0.00
18/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11146	12	11	12	0.00
18/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	352	0	0	0	0.00
18/12/2024	R035 On 06-November-25			Bond Future	10.64	91.9283	91.4775	91.9283	0.00
18/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5302	6	5	6	0.00
18/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2336	2	2	2	0.00
18/12/2024	R035 On 05-February-26			Bond Future	10.77	93.6669	93.2087	93.6669	0.00
18/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	4086	4	4	4	0.00
18/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3972	4	4	4	0.00
18/12/2024	R038 On 06-February-25			Bond Future	10.87	104.5735	104.0278	104.5735	8,743.00
18/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3197	4	3	4	0.00
18/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	669	1	1	1	0.00
18/12/2024	R038 On 08-May-25			Bond Future	10.97	101.1821	100.6263	101.1821	2,395.00
18/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	3792	4	4	4	0.00
18/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1963	2	2	2	0.00
18/12/2024	R038 On 07-August-25			Bond Future	11.07	103.1796	102.6140	103.1796	0.00
18/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	4094	4	4	4	0.00
18/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	3001	3	3	3	0.00
18/12/2024	R038 On 06-November-25			Bond Future	11.20	99.6836	99.1083	99.6836	0.00
18/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4485	5	4	5	0.00
18/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	8933	9	9	9	0.00
18/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3608	4	4	4	1,770.00
18/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1932	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
18/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	5027	5	5	5	0.00
18/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	4197	4	4	4	0.00
18/12/2024	R038 On 05-February-26			Bond Future	11.33	101.5667	100.9818	101.5667	0.00
18/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5286	6	5	6	0.00
18/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4589	4	5	4	0.00
18/12/2024	R053 On 06-February-25			Bond Future	11.18	108.9897	108.0630	108.9897	2,011.00
18/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	13705	15	14	15	0.00
18/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	22	0	0	0	0.00
18/12/2024	R053 On 08-May-25			Bond Future	11.27	105.3096	104.3653	105.3096	0.00
18/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	11480	12	11	12	0.00
18/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	682	1	1	1	0.00
18/12/2024	R053 On 07-August-25			Bond Future	11.36	107.3886	106.4267	107.3886	0.00
18/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	14536	15	15	15	0.00
18/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	943	1	1	1	0.00
18/12/2024	R053 On 06-November-25			Bond Future	11.47	103.5951	102.6162	103.5951	0.00
18/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	6815	7	7	7	0.00
18/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	4413	4	4	4	0.00
18/12/2024	R053 On 05-February-26			Bond Future	11.58	105.5519	104.5556	105.5519	0.00
18/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	5731	6	6	6	0.00
18/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6509	6	7	6	0.00
18/12/2024	R186 On 06-February-25			Bond Future	8.25	105.3982	105.2862	105.3982	179,104.00
18/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1362	1	1	1	0.00
18/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	15	0	0	0	0.00
18/12/2024	R186 On 08-May-25			Bond Future	8.27	107.5141	107.4008	107.5141	0.00
18/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	623	1	1	1	0.00
18/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	320	0	0	0	0.00
18/12/2024	R186 On 07-August-25			Bond Future	8.32	104.3279	104.2135	104.3279	0.00
18/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1859	2	2	2	0.00
18/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1357	1	1	1	1,983.00
18/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2505	3	3	3	0.00
18/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	66	0	0	0	1,983.00
18/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	211	0	0	0	0.00
18/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	133	0	0	0	0.00
18/12/2024	R186 On 06-November-25			Bond Future	8.44	106.3408	106.2254	106.3408	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
18/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	371	0	0	0	0.00
18/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	696	1	1	1	0.00
18/12/2024	R186 On 05-February-26			Bond Future	8.68	103.0450	102.9288	103.0450	0.00
18/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	390	0	0	0	0.00
18/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	594	1	1	1	0.00
18/12/2024	R202 On 06-February-25			Bond Future	269.24	269.2873	269.2384	269.2873	1,914.00
18/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2448	2	2	2	0.00
18/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
18/12/2024	R202 On 08-May-25			Bond Future	274.71	274.7588	274.7114	274.7588	269.00
18/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2401	2	2	2	0.00
18/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
18/12/2024	R202 On 07-August-25			Bond Future	274.97	275.0151	274.9697	275.0151	0.00
18/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3370	3	3	3	0.00
18/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
18/12/2024	R202 On 06-November-25			Bond Future	280.35	280.3896	280.3469	280.3896	0.00
18/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	4707	5	5	5	0.00
18/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
18/12/2024	R202 On 05-February-26			Bond Future	280.39	280.4275	280.3872	280.4275	0.00
18/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2567	3	3	3	0.00
18/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
18/12/2024	R209 On 06-February-25			Bond Future	10.57	74.8138	74.4023	74.8138	12,983.00
18/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	8900	9	9	9	0.00
18/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	5	0	0	0	0.00
18/12/2024	R209 On 08-May-25			Bond Future	10.65	73.1608	72.7417	73.1608	6,367.00
18/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6372	7	6	7	0.00
18/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	410	0	0	0	0.00
18/12/2024	R209 On 07-August-25			Bond Future	10.75	74.6054	74.1789	74.6054	0.00
18/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9318	10	9	10	0.00
18/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	418	0	0	0	0.00
18/12/2024	R209 On 06-November-25			Bond Future	10.85	72.8921	72.4583	72.8921	0.00
18/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4407	5	4	5	0.00
18/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2378	2	2	2	0.00
18/12/2024	R209 On 05-February-26			Bond Future	10.97	74.2704	73.8292	74.2704	0.00
18/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3622	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
18/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3804	4	4	4	0.00
18/12/2024	R210 On 06-February-25			Bond Future	244.66	244.7100	244.6582	244.7100	991.00
18/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5048	5	5	5	0.00
18/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
18/12/2024	R210 On 08-May-25			Bond Future	246.28	246.3262	246.2756	246.3262	300.00
18/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
18/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1754	2	2	2	0.00
18/12/2024	R210 On 07-August-25			Bond Future	251.20	251.2504	251.2015	251.2504	0.00
18/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2762	3	3	3	0.00
18/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
18/12/2024	R210 On 06-November-25			Bond Future	252.69	252.7412	252.6944	252.7412	0.00
18/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	554	1	1	1	0.00
18/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
18/12/2024	R210 On 05-February-26			Bond Future	257.54	257.5867	257.5420	257.5867	0.00
18/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4442	4	4	4	0.00
18/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
18/12/2024	R213 On 06-February-25			Bond Future	9.44	92.3769	92.1255	92.3769	99,784.00
18/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7637	8	8	8	0.00
18/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	8	0	0	0	0.00
18/12/2024	R213 On 08-May-25			Bond Future	9.50	90.6737	90.4181	90.6737	0.00
18/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4408	5	4	5	0.00
18/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	380	0	0	0	0.00
18/12/2024	R213 On 07-August-25			Bond Future	9.58	92.4647	92.2051	92.4647	0.00
18/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	7955	8	8	8	0.00
18/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	217	0	0	0	0.00
18/12/2024	R213 On 06-November-25			Bond Future	9.69	90.6950	90.4315	90.6950	0.00
18/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	3125	3	3	3	0.00
18/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1764	2	2	2	0.00
18/12/2024	R213 On 05-February-26			Bond Future	9.81	92.4114	92.1440	92.4114	0.00
18/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2673	3	3	3	0.00
18/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2400	2	2	2	0.00
18/12/2024	R214 On 06-February-25			Bond Future	10.96	70.1339	69.5802	70.1339	18,356.00
18/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	8750	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	6661	7	7	7	521.00
18/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	4356	5	4	5	521.00
18/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	12651	13	13	13	0.00
18/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
18/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	43	0	0	0	0.00
18/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	183	0	0	0	0.00
18/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	11	0	0	0	0.00
18/12/2024	R214 On 08-May-25			Bond Future	11.04	68.2383	67.6741	68.2383	3,232.00
18/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7225	8	7	8	0.00
18/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	365	0	0	0	0.00
18/12/2024	R214 On 07-August-25			Bond Future	11.13	69.5860	69.0115	69.5860	0.00
18/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	9441	10	9	10	0.00
18/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	517	0	1	0	0.00
18/12/2024	R214 On 06-November-25			Bond Future	11.23	67.6280	67.0432	67.6280	0.00
18/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	4740	5	5	5	0.00
18/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2629	2	3	2	0.00
18/12/2024	R214 On 05-February-26			Bond Future	11.35	68.9071	68.3120	68.9071	0.00
18/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	3748	4	4	4	0.00
18/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	4211	4	4	4	0.00
18/12/2024	R248 On 06-February-25			Bond Future	11.17	84.7479	84.0667	84.7479	271,855.00
18/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	9480	10	9	10	0.00
18/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	61	0	0	0	660.00
18/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	1030	1	1	1	660.00
18/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	3955	5	4	5	0.00
18/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	462	0	0	0	660.00
18/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	2196	2	2	2	0.00
18/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	6387	6	6	6	0.00
18/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	29	0	0	0	0.00
18/12/2024	R248 On 08-May-25			Bond Future	11.25	82.0022	81.3081	82.0022	30,311.00
18/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	8783	9	9	9	0.00
18/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	531	0	1	0	0.00
18/12/2024	R248 On 07-August-25			Bond Future	11.35	83.6217	82.9147	83.6217	0.00
18/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	11557	12	12	12	0.00
18/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	676	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
18/12/2024	R248 On 06-November-25			Bond Future	11.45	80.7917	80.0720	80.7917	0.00
18/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	5332	6	5	6	0.00
18/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3503	3	4	3	0.00
18/12/2024	R248 On 05-February-26			Bond Future	11.57	82.3190	81.5867	82.3190	0.00
18/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	4500	5	4	5	0.00
18/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	5221	5	5	5	0.00
18/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00