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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/12/2024 TO: 19/12/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	2029 On 06-February-25			Bond Future	134.69	134.8028	134.6860	134.8028	8,604.00
19/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2286	2	2	2	0.00
19/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2029 On 08-May-25			Bond Future	136.02	136.1341	136.0155	136.1341	728.00
19/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
19/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1835	2	2	2	0.00
19/12/2024	2029 On 07-August-25			Bond Future	138.74	138.8572	138.7367	138.8572	0.00
19/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1327	1	1	1	0.00
19/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2029 On 06-November-25			Bond Future	140.01	140.1375	140.0149	140.1375	0.00
19/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	225	0	0	0	0.00
19/12/2024	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
19/12/2024	2029 On 05-February-26			Bond Future	142.70	142.8266	142.7022	142.8266	0.00
19/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2592	3	3	3	0.00
19/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2030 On 06-February-25			Bond Future	9.13	96.1398	95.8059	96.1398	161,704.00
19/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	5705	6	6	6	0.00
19/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	204	0	0	0	800.00
19/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	903	1	1	1	800.00
19/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2285	3	2	3	0.00
19/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	174	0	0	0	800.00
19/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	709	1	1	1	0.00
19/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1938	2	2	2	0.00
19/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	5	0	0	0	0.00
19/12/2024	2030 On 08-May-25			Bond Future	9.20	98.0701	97.7298	98.0701	0.00
19/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3097	3	3	3	0.00
19/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	889	1	1	1	1,320.00
19/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	1852	2	2	2	680.00
19/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9163	10	9	10	0.00
19/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4222	5	4	5	1,640.00
19/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	10499	11	10	11	0.00
19/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5412	6	5	6	2,280.00
19/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1283	1	1	1	800.00
19/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3268	4	3	4	0.00
19/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	543	1	1	1	800.00
19/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1347	1	1	1	0.00
19/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	424	0	0	0	800.00
19/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2459	2	2	2	0.00
19/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	3	0	0	0	2,280.00
19/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	142	0	0	0	0.00
19/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	11	0	0	0	1,640.00
19/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	259	0	0	0	0.00
19/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1799	2	2	2	0.00
19/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	935	1	1	1	0.00
19/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	465	0	0	0	0.00
19/12/2024	2030 On 07-August-25			Bond Future	9.28	95.9980	95.6513	95.9980	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
19/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6371	7	6	7	0.00
19/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9345	10	9	10	0.00
19/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	4571	5	5	5	1,054.00
19/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	50	0	0	0	1,054.00
19/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	504	0	1	0	0.00
19/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	250	0	0	0	0.00
19/12/2024	2030 On 06-November-25			Bond Future	9.38	97.8506	97.4977	97.8506	0.00
19/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2267	2	2	2	0.00
19/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1737	2	2	2	0.00
19/12/2024	2030 On 05-February-26			Bond Future	9.50	95.6955	95.3362	95.6955	0.00
19/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2065	2	2	2	0.00
19/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	2107	2	2	2	0.00
19/12/2024	2032 On 06-February-25			Bond Future	9.79	95.6805	95.2647	95.6805	121,685.00
19/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	8726	9	9	9	0.00
19/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	366	0	0	0	800.00
19/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	1484	2	1	2	800.00
19/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4030	4	4	4	0.00
19/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	180	0	0	0	800.00
19/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	842	1	1	1	0.00
19/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	2141	2	2	2	0.00
19/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	9	0	0	0	0.00
19/12/2024	2032 On 08-May-25			Bond Future	9.87	93.4376	93.0138	93.4376	37,405.00
19/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5158	6	5	6	0.00
19/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	882	1	1	1	800.00
19/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	1934	2	2	2	800.00
19/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	5383	6	5	6	0.00
19/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	412	0	0	0	800.00
19/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1683	1	2	1	0.00
19/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2992	3	3	3	0.00
19/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	449	0	0	0	0.00
19/12/2024	2032 On 07-August-25			Bond Future	9.96	95.2836	94.8517	95.2836	0.00
19/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	8991	9	9	9	0.00
19/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	271	0	0	0	0.00
19/12/2024	2032 On 06-November-25			Bond Future	10.07	92.9615	92.5216	92.9615	0.00

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19/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	3678	4	4	4	0.00
19/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	2152	2	2	2	0.00
19/12/2024	2032 On 05-February-26			Bond Future	10.20	94.7202	94.2724	94.7202	0.00
19/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	2993	3	3	3	0.00
19/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	3151	3	3	3	0.00
19/12/2024	2033 On 06-February-25			Bond Future	129.06	128.8813	129.0619	128.8813	6,288.00
19/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4122	4	4	4	0.00
19/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2033 On 08-May-25			Bond Future	130.18	129.9931	130.1778	129.9931	5,288.00
19/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
19/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	442	1	0	1	0.00
19/12/2024	2033 On 07-August-25			Bond Future	132.78	132.5934	132.7823	132.5934	0.00
19/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4132	4	4	4	0.00
19/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2033 On 06-November-25			Bond Future	133.84	133.6513	133.8438	133.6513	0.00
19/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	704	1	1	1	0.00
19/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2033 On 05-February-26			Bond Future	136.41	136.2161	136.4128	136.2161	0.00
19/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3533	3	4	3	0.00
19/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2037 On 06-February-25			Bond Future	10.84	85.1576	84.7419	85.1576	162,738.00
19/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	10287	11	10	11	0.00
19/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	5	0	0	0	0.00
19/12/2024	2037 On 08-May-25			Bond Future	10.94	86.8674	86.4436	86.8674	3,975.00
19/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	7533	8	8	8	0.00
19/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	12495	13	12	13	7,500.00
19/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	8896	9	9	9	15,000.00
19/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	12272	13	12	13	7,500.00
19/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	81	0	0	0	0.00
19/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	296	0	0	0	0.00
19/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	73	0	0	0	0.00
19/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	441	0	0	0	0.00
19/12/2024	2037 On 07-August-25			Bond Future	11.05	84.3230	83.8912	84.3230	15.00
19/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	10597	11	11	11	0.00

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19/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	7118	7	7	7	0.00
19/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	1906	2	2	2	200.00
19/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4244	5	4	5	0.00
19/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	1698	2	2	2	2,341.00
19/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	5726	6	6	6	0.00
19/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3087	3	3	3	0.00
19/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1270	1	1	1	2,541.00
19/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2998	3	3	3	2,541.00
19/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	5455	5	5	5	0.00
19/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1544	1	2	1	2,541.00
19/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	4299	4	4	4	0.00
19/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	2209	2	2	2	2,541.00
19/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4623	4	5	4	0.00
19/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	1120	1	1	1	2,541.00
19/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	478	0	0	0	0.00
19/12/2024	2037 On 06-November-25			Bond Future	11.17	85.9496	85.5098	85.9496	0.00
19/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5174	5	5	5	0.00
19/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2671	3	3	3	0.00
19/12/2024	2037 On 05-February-26			Bond Future	11.30	83.3176	82.8698	83.3176	0.00
19/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	3983	4	4	4	0.00
19/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	4527	4	5	4	0.00
19/12/2024	2038 On 06-February-25			Bond Future	139.48	139.7171	139.4811	139.7171	2,622.00
19/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4251	4	4	4	0.00
19/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2038 On 08-May-25			Bond Future	142.32	142.5569	142.3165	142.5569	480.00
19/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2637	3	3	3	0.00
19/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2038 On 07-August-25			Bond Future	143.04	143.2821	143.0367	143.2821	0.00
19/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3477	4	3	4	0.00
19/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2038 On 06-November-25			Bond Future	145.83	146.0837	145.8341	146.0837	0.00
19/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	1954	2	2	2	0.00
19/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2038 On 05-February-26			Bond Future	146.47	146.7209	146.4685	146.7209	0.00

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19/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3268	4	3	4	0.00
19/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2040 On 06-February-25			Bond Future	11.17	85.1282	84.6481	85.1282	66,551.00
19/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	10234	11	10	11	0.00
19/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	6263	7	6	7	0.00
19/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	939	1	1	1	780.00
19/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	3672	4	4	4	0.00
19/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	420	0	0	0	780.00
19/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	107	0	0	0	780.00
19/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	2036	2	2	2	0.00
19/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	11	0	0	0	0.00
19/12/2024	2040 On 08-May-25			Bond Future	11.27	86.8374	86.3479	86.8374	3,900.00
19/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	8326	9	8	9	0.00
19/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	8898	9	9	9	15,000.00
19/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	12105	13	12	13	7,500.00
19/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	12432	13	12	13	7,500.00
19/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	124	0	0	0	0.00
19/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	141	0	0	0	0.00
19/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	410	0	0	0	0.00
19/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	478	0	0	0	0.00
19/12/2024	2040 On 07-August-25			Bond Future	11.39	84.0416	83.5428	84.0416	16.00
19/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	11099	12	11	12	0.00
19/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	578	1	1	1	0.00
19/12/2024	2040 On 06-November-25			Bond Future	11.50	85.6625	85.1544	85.6625	0.00
19/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	5206	6	5	6	0.00
19/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	3225	3	3	3	0.00
19/12/2024	2040 On 05-February-26			Bond Future	11.64	82.7742	82.2569	82.7742	0.00
19/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4164	4	4	4	0.00
19/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	5028	5	5	5	0.00
19/12/2024	2044 On 06-February-25			Bond Future	11.29	80.9584	80.5651	80.9584	71,258.00
19/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	10122	11	10	11	0.00
19/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	2318	3	2	3	0.00
19/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1083	1	1	1	8,825.00
19/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	13754	14	14	14	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
19/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	7372	8	7	8	422.00
19/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	4707	5	5	5	422.00
19/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	193	0	0	0	8,825.00
19/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	286	0	0	0	0.00
19/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	1	0	0	0	422.00
19/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	73	0	0	0	0.00
19/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	4540	4	5	4	0.00
19/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	966	1	1	1	8,825.00
19/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	2000	2	2	2	0.00
19/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	16	0	0	0	0.00
19/12/2024	2044 On 08-May-25			Bond Future	11.39	82.5838	82.1830	82.5838	7,734.00
19/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	8355	9	8	9	0.00
19/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	6835	7	7	7	0.00
19/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	3540	4	4	4	0.00
19/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1225	1	1	1	2,490.00
19/12/2024	2044 On 08-May-25		Call	Bond Future	4.02	0.0053	0.0040	0.0053	0.00
19/12/2024	2044 On 08-May-25		Put	Bond Future	17821.05	17.4215	17.8211	17.4215	0.00
19/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1888	2	2	2	2,490.00
19/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	4323	4	4	4	0.00
19/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	746	1	1	1	2,490.00
19/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	497	0	0	0	0.00
19/12/2024	2044 On 07-August-25			Bond Future	11.50	79.8294	79.4209	79.8294	0.00
19/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	11042	11	11	11	0.00
19/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	659	1	1	1	0.00
19/12/2024	2044 On 06-November-25			Bond Future	11.61	81.3689	80.9528	81.3689	0.00
19/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	5193	5	5	5	0.00
19/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3529	3	4	3	0.00
19/12/2024	2044 On 05-February-26			Bond Future	11.73	78.5246	78.1009	78.5246	0.00
19/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	4278	4	4	4	0.00
19/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	5330	5	5	5	0.00
19/12/2024	2046 On 06-February-25			Bond Future	121.90	122.2735	121.9013	122.2735	18,897.00
19/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	7891	8	8	8	0.00
19/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2046 On 08-May-25			Bond Future	122.17	122.5453	122.1661	122.5453	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
19/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	196	1	0	1	0.00
19/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2046 On 07-August-25			Bond Future	124.61	124.9962	124.6099	124.9962	0.00
19/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	5920	6	6	6	0.00
19/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2046 On 06-November-25			Bond Future	124.79	125.1843	124.7903	125.1843	0.00
19/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
19/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	620	0	1	0	0.00
19/12/2024	2046 On 05-February-26			Bond Future	127.18	127.5849	127.1839	127.5849	0.00
19/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5534	6	6	6	0.00
19/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2050 On 06-February-25			Bond Future	122.10	121.6914	122.0970	121.6914	16,264.00
19/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6497	6	6	6	0.00
19/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2050 On 08-May-25			Bond Future	124.58	124.1650	124.5792	124.1650	0.00
19/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3419	3	3	3	0.00
19/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2050 On 07-August-25			Bond Future	124.70	124.2802	124.7028	124.2802	0.00
19/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4813	4	5	4	0.00
19/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2050 On 06-November-25			Bond Future	127.14	126.7102	127.1416	126.7102	0.00
19/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2722	2	3	2	0.00
19/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
19/12/2024	2050 On 05-February-26			Bond Future	127.17	126.7278	127.1690	126.7278	0.00
19/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4349	4	4	4	0.00
19/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
19/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	AL37 On 06-February-25			Index Future	1071.45	1075.2820	1071.4460	1075.2820	0.00
19/12/2024	AL37 On 08-May-25			Index Future	1092.97	1096.8770	1092.9680	1096.8770	0.00
19/12/2024	AL37 On 07-August-25			Index Future	1114.58	1118.5650	1114.5820	1118.5650	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
19/12/2024	AL37 On 06-November-25			Index Future	1136.15	1140.2030	1136.1470	1140.2030	0.00
19/12/2024	AL37 On 05-February-26			Index Future	1157.73	1161.8530	1157.7250	1161.8530	0.00
19/12/2024	AL7T On 06-February-25			Index Future	1287.86	1293.6810	1287.8610	1293.6810	0.00
19/12/2024	AL7T On 08-May-25			Index Future	1313.73	1319.6630	1313.7300	1319.6630	0.00
19/12/2024	AL7T On 07-August-25			Index Future	1339.71	1345.7560	1339.7100	1345.7560	0.00
19/12/2024	AL7T On 06-November-25			Index Future	1365.63	1371.7880	1365.6310	1371.7880	0.00
19/12/2024	AL7T On 05-February-26			Index Future	1391.57	1397.8360	1391.5670	1397.8360	0.00
19/12/2024	ALBI On 06-February-25			Index Future	1106.86	1111.0450	1106.8640	1111.0450	98.00
19/12/2024	ALBI On 08-May-25			Index Future	1129.10	1133.3590	1129.0980	1133.3590	0.00
19/12/2024	ALBI On 07-August-25			Index Future	1151.43	1155.7690	1151.4270	1155.7690	0.00
19/12/2024	ALBI On 06-November-25			Index Future	1173.70	1178.1260	1173.7040	1178.1260	0.00
19/12/2024	ALBI On 05-February-26			Index Future	1196.00	1200.4960	1195.9960	1200.4960	0.00
19/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	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
19/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	ES33 On 06-February-25			Bond Future	11.12	83.7037	83.3708	83.7037	0.00
19/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9639	10	10	10	0.00
19/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
19/12/2024	ES33 On 08-May-25			Bond Future	11.24	81.6053	81.2660	81.6053	0.00
19/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6494	7	6	7	0.00
19/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
19/12/2024	ES33 On 07-August-25			Bond Future	11.38	83.2368	82.8910	83.2368	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
19/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9086	9	9	9	0.00
19/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
19/12/2024	ES33 On 06-November-25			Bond Future	11.53	81.0661	80.7138	81.0661	0.00
19/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2064	2	2	2	0.00
19/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
19/12/2024	ES33 On 05-February-26			Bond Future	11.71	82.6175	82.2588	82.6175	0.00
19/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
19/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	937	1	1	1	0.00
19/12/2024	ES42 On 06-February-25			Bond Future	11.61	80.0570	79.6005	80.0570	0.00
19/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11207	12	11	12	0.00
19/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
19/12/2024	ES42 On 08-May-25			Bond Future	11.71	77.4172	76.9516	77.4172	0.00
19/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8321	9	8	9	0.00
19/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
19/12/2024	ES42 On 07-August-25			Bond Future	11.83	78.9640	78.4895	78.9640	0.00
19/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10217	11	10	11	0.00
19/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
19/12/2024	ES42 On 06-November-25			Bond Future	11.96	76.2407	75.7573	76.2407	0.00
19/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2423	3	2	3	0.00
19/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
19/12/2024	ES42 On 05-February-26			Bond Future	12.09	77.6972	77.2048	77.6972	0.00
19/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
19/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1395	1	1	1	0.00
19/12/2024	GOVI On 06-February-25			GOVI	1089.97	1094.0460	1089.9660	1094.0460	636.00
19/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1179660	122	118	122	0.00
19/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
19/12/2024	GOVI On 08-May-25			GOVI	1111.86	1116.0180	1111.8600	1116.0180	0.00
19/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	898600	94	90	94	0.00
19/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
19/12/2024	GOVI On 07-August-25			GOVI	1133.85	1138.0850	1133.8480	1138.0850	0.00
19/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1228480	127	123	127	0.00
19/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
19/12/2024	GOVI On 06-November-25			GOVI	1155.79	1160.1000	1155.7860	1160.1000	0.00
19/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	437860	48	44	48	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
19/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
19/12/2024	GOVI On 05-February-26			GOVI	1177.74	1182.1280	1177.7370	1182.1280	0.00
19/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	277370	32	28	32	0.00
19/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
19/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/12/2024	IGOV On 06-February-25			Index Future	376.06	376.0360	376.0640	376.0360	870.00
19/12/2024	IGOV On 08-May-25			Index Future	383.71	383.6800	383.7100	383.6800	8.00
19/12/2024	IGOV On 07-August-25			Index Future	391.39	391.3560	391.3880	391.3560	0.00
19/12/2024	IGOV On 06-November-25			Index Future	399.05	399.0150	399.0490	399.0150	0.00
19/12/2024	IGOV On 05-February-26			Index Future	406.71	406.6780	406.7140	406.6780	0.00
19/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	8.3570	91.6430	8.3570	0.00
19/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
19/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
19/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
19/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
19/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/12/2024	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
19/12/2024	R033 On 06-February-25			Bond Future	10.04	103.8843	103.4118	103.8843	11,996.00
19/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	2249	3	2	3	0.00
19/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	707	1	1	1	0.00
19/12/2024	R033 On 08-May-25			Bond Future	10.13	100.9218	100.4401	100.9218	0.00
19/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	2675	3	3	3	0.00
19/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1637	1	2	1	0.00
19/12/2024	R033 On 07-August-25			Bond Future	10.23	102.9155	102.4247	102.9155	0.00
19/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	2919	3	3	3	0.00
19/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2417	2	2	2	0.00
19/12/2024	R033 On 06-November-25			Bond Future	10.35	99.8574	99.3575	99.8574	0.00
19/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3152	3	3	3	0.00
19/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	3249	3	3	3	0.00
19/12/2024	R033 On 05-February-26			Bond Future	10.48	101.7457	101.2368	101.7457	0.00
19/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	3600	4	4	4	0.00
19/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3573	3	4	3	0.00
19/12/2024	R035 On 06-February-25			Bond Future	10.42	94.9449	94.5091	94.9449	87,258.00
19/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	10491	11	10	11	0.00
19/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4014	4	4	4	0.00
19/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	521	1	1	1	15,000.00
19/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	846	1	1	1	100.00
19/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	4983	5	5	5	0.00
19/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2060	2	2	2	0.00
19/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1048	1	1	1	1,000.00
19/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1790	2	2	2	0.00
19/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	772	1	1	1	1,100.00
19/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1527	1	2	1	0.00
19/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	137	0	0	0	1,100.00
19/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	2401	2	2	2	0.00
19/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	242	0	0	0	7,500.00
19/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	3	0	0	0	0.00
19/12/2024	R035 On 08-May-25			Bond Future	10.51	92.3413	91.8970	92.3413	1,004.00
19/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7206	8	7	8	0.00
19/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	14244	15	14	15	0.00
19/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	11349	12	11	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
19/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	5802	6	6	6	400.00
19/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	6850	7	7	7	0.00
19/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2019	2	2	2	150.00
19/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	3729	4	4	4	0.00
19/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1305	1	1	1	150.00
19/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2419	2	2	2	0.00
19/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	486	0	0	0	150.00
19/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	98	0	0	0	400.00
19/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	672	1	1	1	0.00
19/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	24	0	0	0	400.00
19/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	436	0	0	0	0.00
19/12/2024	R035 On 07-August-25			Bond Future	10.61	94.1660	93.7133	94.1660	0.00
19/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	10731	11	11	11	0.00
19/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	389	0	0	0	0.00
19/12/2024	R035 On 06-November-25			Bond Future	10.72	91.4775	91.0164	91.4775	0.00
19/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5003	5	5	5	0.00
19/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2497	2	2	2	0.00
19/12/2024	R035 On 05-February-26			Bond Future	10.86	93.2087	92.7393	93.2087	0.00
19/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	3839	4	4	4	0.00
19/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	4194	4	4	4	0.00
19/12/2024	R038 On 06-February-25			Bond Future	10.94	104.0278	103.5427	104.0278	8,762.00
19/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	2834	3	3	3	0.00
19/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	791	1	1	1	0.00
19/12/2024	R038 On 08-May-25			Bond Future	11.04	100.6263	100.1318	100.6263	2,395.00
19/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	3484	4	3	4	0.00
19/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	2150	2	2	2	0.00
19/12/2024	R038 On 07-August-25			Bond Future	11.15	102.6140	102.1101	102.6140	0.00
19/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	3807	4	4	4	0.00
19/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	3218	3	3	3	0.00
19/12/2024	R038 On 06-November-25			Bond Future	11.27	99.1083	98.5951	99.1083	0.00
19/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4210	4	4	4	0.00
19/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	8547	9	9	9	0.00
19/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3366	4	3	4	1,770.00
19/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	2059	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
19/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	5298	5	5	5	0.00
19/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	4435	4	4	4	0.00
19/12/2024	R038 On 05-February-26			Bond Future	11.41	100.9818	100.4592	100.9818	0.00
19/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	4998	5	5	5	0.00
19/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4825	5	5	5	0.00
19/12/2024	R053 On 06-February-25			Bond Future	11.24	108.0630	107.5347	108.0630	2,011.00
19/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	13180	14	13	14	0.00
19/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	26	0	0	0	0.00
19/12/2024	R053 On 08-May-25			Bond Future	11.33	104.3653	103.8267	104.3653	0.00
19/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	11004	11	11	11	0.00
19/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	745	1	1	1	0.00
19/12/2024	R053 On 07-August-25			Bond Future	11.43	106.4267	105.8779	106.4267	0.00
19/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	14054	15	14	15	0.00
19/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	1010	1	1	1	0.00
19/12/2024	R053 On 06-November-25			Bond Future	11.53	102.6162	102.0570	102.6162	0.00
19/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	6478	7	6	7	0.00
19/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	4635	4	5	4	0.00
19/12/2024	R053 On 05-February-26			Bond Future	11.65	104.5556	103.9863	104.5556	0.00
19/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	5438	6	5	6	0.00
19/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6786	7	7	7	0.00
19/12/2024	R186 On 06-February-25			Bond Future	8.29	105.2862	105.2118	105.2862	179,104.00
19/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1291	1	1	1	0.00
19/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	18	0	0	0	0.00
19/12/2024	R186 On 08-May-25			Bond Future	8.32	107.4008	107.3251	107.4008	0.00
19/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	577	1	1	1	0.00
19/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	350	0	0	0	0.00
19/12/2024	R186 On 07-August-25			Bond Future	8.38	104.2135	104.1367	104.2135	0.00
19/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1793	2	2	2	0.00
19/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1297	1	1	1	1,983.00
19/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2434	3	2	3	0.00
19/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	72	0	0	0	1,983.00
19/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	228	0	0	0	0.00
19/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	144	0	0	0	0.00
19/12/2024	R186 On 06-November-25			Bond Future	8.51	106.2254	106.1476	106.2254	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
19/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	340	0	0	0	0.00
19/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	743	1	1	1	0.00
19/12/2024	R186 On 05-February-26			Bond Future	8.77	102.9288	102.8499	102.9288	0.00
19/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	357	0	0	0	0.00
19/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	639	1	1	1	0.00
19/12/2024	R202 On 06-February-25			Bond Future	269.63	269.2384	269.6263	269.2384	1,914.00
19/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2836	2	3	2	0.00
19/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
19/12/2024	R202 On 08-May-25			Bond Future	275.11	274.7114	275.1078	274.7114	269.00
19/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2798	2	3	2	0.00
19/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
19/12/2024	R202 On 07-August-25			Bond Future	275.37	274.9697	275.3750	274.9697	0.00
19/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3775	3	4	3	0.00
19/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
19/12/2024	R202 On 06-November-25			Bond Future	280.76	280.3469	280.7613	280.3469	0.00
19/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5121	5	5	5	0.00
19/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
19/12/2024	R202 On 05-February-26			Bond Future	280.81	280.3872	280.8127	280.3872	0.00
19/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2993	3	3	3	0.00
19/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
19/12/2024	R209 On 06-February-25			Bond Future	10.64	74.4023	74.0378	74.4023	12,983.00
19/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	8536	9	9	9	0.00
19/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	7	0	0	0	0.00
19/12/2024	R209 On 08-May-25			Bond Future	10.73	72.7417	72.3701	72.7417	6,367.00
19/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6048	6	6	6	0.00
19/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	458	0	0	0	0.00
19/12/2024	R209 On 07-August-25			Bond Future	10.82	74.1789	73.8002	74.1789	0.00
19/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	8978	9	9	9	0.00
19/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	456	0	0	0	0.00
19/12/2024	R209 On 06-November-25			Bond Future	10.93	72.4583	72.0725	72.4583	0.00
19/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4167	4	4	4	0.00
19/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2523	2	3	2	0.00
19/12/2024	R209 On 05-February-26			Bond Future	11.05	73.8292	73.4364	73.8292	0.00
19/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3417	4	3	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
19/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3993	4	4	4	0.00
19/12/2024	R210 On 06-February-25			Bond Future	244.64	244.6582	244.6409	244.6582	991.00
19/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5031	5	5	5	0.00
19/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
19/12/2024	R210 On 08-May-25			Bond Future	246.26	246.2756	246.2588	246.2756	300.00
19/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
19/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1771	2	2	2	0.00
19/12/2024	R210 On 07-August-25			Bond Future	251.19	251.2015	251.1853	251.2015	0.00
19/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2745	3	3	3	0.00
19/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
19/12/2024	R210 On 06-November-25			Bond Future	252.68	252.6944	252.6781	252.6944	0.00
19/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	538	1	1	1	0.00
19/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
19/12/2024	R210 On 05-February-26			Bond Future	257.53	257.5420	257.5264	257.5420	0.00
19/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4426	4	4	4	0.00
19/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
19/12/2024	R213 On 06-February-25			Bond Future	9.52	92.1255	91.7612	92.1255	101,282.00
19/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7275	8	7	8	0.00
19/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	11	0	0	0	0.00
19/12/2024	R213 On 08-May-25			Bond Future	9.60	90.4181	90.0468	90.4181	0.00
19/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4098	4	4	4	0.00
19/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	441	0	0	0	0.00
19/12/2024	R213 On 07-August-25			Bond Future	9.68	92.2051	91.8267	92.2051	0.00
19/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	7607	8	8	8	0.00
19/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	247	0	0	0	0.00
19/12/2024	R213 On 06-November-25			Bond Future	9.79	90.4315	90.0462	90.4315	0.00
19/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	2894	3	3	3	0.00
19/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1918	2	2	2	0.00
19/12/2024	R213 On 05-February-26			Bond Future	9.92	92.1440	91.7518	92.1440	0.00
19/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2467	3	2	3	0.00
19/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2585	2	3	2	0.00
19/12/2024	R214 On 06-February-25			Bond Future	11.04	69.5802	69.1634	69.5802	18,350.00
19/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	8336	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	6255	7	6	7	521.00
19/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	3981	4	4	4	521.00
19/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	12234	13	12	13	0.00
19/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
19/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	54	0	0	0	0.00
19/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	225	0	0	0	0.00
19/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	14	0	0	0	0.00
19/12/2024	R214 On 08-May-25			Bond Future	11.12	67.6741	67.2492	67.6741	3,232.00
19/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	6847	7	7	7	0.00
19/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	412	0	0	0	0.00
19/12/2024	R214 On 07-August-25			Bond Future	11.21	69.0115	68.5784	69.0115	0.00
19/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	9057	9	9	9	0.00
19/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	566	1	1	1	0.00
19/12/2024	R214 On 06-November-25			Bond Future	11.32	67.0432	66.6021	67.0432	0.00
19/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	4465	5	4	5	0.00
19/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2795	3	3	3	0.00
19/12/2024	R214 On 05-February-26			Bond Future	11.43	68.3120	67.8628	68.3120	0.00
19/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	3518	4	4	4	0.00
19/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	4430	4	4	4	0.00
19/12/2024	R248 On 06-February-25			Bond Future	11.23	84.0667	83.6578	84.0667	271,827.00
19/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	9076	9	9	9	0.00
19/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	43	0	0	0	660.00
19/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	864	1	1	1	660.00
19/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	3618	4	4	4	0.00
19/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	534	0	1	0	660.00
19/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	2440	2	2	2	0.00
19/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	6778	6	7	6	0.00
19/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	35	0	0	0	0.00
19/12/2024	R248 On 08-May-25			Bond Future	11.32	81.3081	80.8912	81.3081	30,311.00
19/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	8415	9	8	9	0.00
19/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	581	1	1	1	0.00
19/12/2024	R248 On 07-August-25			Bond Future	11.41	82.9147	82.4898	82.9147	0.00
19/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	11181	12	11	12	0.00
19/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	725	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
19/12/2024	R248 On 06-November-25			Bond Future	11.52	80.0720	79.6394	80.0720	0.00
19/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	5072	5	5	5	0.00
19/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3675	4	4	4	0.00
19/12/2024	R248 On 05-February-26			Bond Future	11.64	81.5867	81.1462	81.5867	0.00
19/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	4274	4	4	4	0.00
19/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	5436	5	5	5	0.00
19/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00