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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/12/2024 TO: 20/12/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	2029 On 06-February-25			Bond Future	134.71	134.6860	134.7125	134.6860	8,604.00
20/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2312	2	2	2	0.00
20/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2029 On 08-May-25			Bond Future	136.04	136.0155	136.0417	136.0155	728.00
20/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
20/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1808	2	2	2	0.00
20/12/2024	2029 On 07-August-25			Bond Future	138.77	138.7367	138.7675	138.7367	0.00
20/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1357	1	1	1	0.00
20/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2029 On 06-November-25			Bond Future	140.05	140.0149	140.0468	140.0149	0.00
20/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	257	0	0	0	0.00
20/12/2024	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
20/12/2024	2029 On 05-February-26			Bond Future	142.74	142.7022	142.7373	142.7022	0.00
20/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2627	3	3	3	0.00
20/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2030 On 06-February-25			Bond Future	9.15	95.8059	95.7141	95.8059	159,642.00
20/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	5612	6	6	6	0.00
20/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	173	0	0	0	800.00
20/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	821	1	1	1	800.00
20/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2184	2	2	2	0.00
20/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	164	0	0	0	800.00
20/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	719	1	1	1	0.00
20/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1999	2	2	2	0.00
20/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	4	0	0	0	0.00
20/12/2024	2030 On 08-May-25			Bond Future	9.22	97.7298	97.6357	97.7298	0.00
20/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	2977	3	3	3	0.00
20/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	810	1	1	1	1,320.00
20/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	1738	2	2	2	680.00
20/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9069	9	9	9	0.00
20/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4106	4	4	4	1,640.00
20/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	10405	10	10	10	0.00
20/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5302	5	5	5	2,280.00
20/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1184	1	1	1	800.00
20/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3149	3	3	3	0.00
20/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	492	1	0	1	800.00
20/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1343	1	1	1	0.00
20/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	399	0	0	0	800.00
20/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2502	2	3	2	0.00
20/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	3	0	0	0	2,280.00
20/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	126	0	0	0	0.00
20/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	11	0	0	0	1,640.00
20/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	237	0	0	0	0.00
20/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1815	2	2	2	0.00
20/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	914	1	1	1	0.00
20/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	439	0	0	0	0.00
20/12/2024	2030 On 07-August-25			Bond Future	9.31	95.6513	95.5582	95.6513	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
20/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6267	6	6	6	0.00
20/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9252	9	9	9	0.00
20/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	4446	5	4	5	1,054.00
20/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	50	0	0	0	1,054.00
20/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	472	1	0	1	0.00
20/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	239	0	0	0	0.00
20/12/2024	2030 On 06-November-25			Bond Future	9.41	97.4977	97.4033	97.4977	0.00
20/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2089	2	2	2	0.00
20/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1653	2	2	2	0.00
20/12/2024	2030 On 05-February-26			Bond Future	9.53	95.3362	95.2420	95.3362	0.00
20/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	1958	2	2	2	0.00
20/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	2094	2	2	2	0.00
20/12/2024	2032 On 06-February-25			Bond Future	9.81	95.2647	95.1537	95.2647	120,632.00
20/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	8617	9	9	9	0.00
20/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	255	0	0	0	800.00
20/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	1333	1	1	1	800.00
20/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	3903	4	4	4	0.00
20/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	164	0	0	0	800.00
20/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	802	1	1	1	0.00
20/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	2142	2	2	2	0.00
20/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	11	0	0	0	0.00
20/12/2024	2032 On 08-May-25			Bond Future	9.89	93.0138	92.9000	93.0138	37,405.00
20/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5010	5	5	5	0.00
20/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	781	1	1	1	800.00
20/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	1789	2	2	2	800.00
20/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	5236	5	5	5	0.00
20/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	380	0	0	0	800.00
20/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1652	2	2	2	0.00
20/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	3004	3	3	3	0.00
20/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	415	0	0	0	0.00
20/12/2024	2032 On 07-August-25			Bond Future	9.98	94.8517	94.7386	94.8517	0.00
20/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	8874	9	9	9	0.00
20/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	267	0	0	0	0.00
20/12/2024	2032 On 06-November-25			Bond Future	10.09	92.5216	92.4068	92.5216	0.00

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20/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	3469	4	3	4	0.00
20/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	2058	2	2	2	0.00
20/12/2024	2032 On 05-February-26			Bond Future	10.22	94.2724	94.1572	94.2724	0.00
20/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	2807	3	3	3	0.00
20/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	3080	3	3	3	0.00
20/12/2024	2033 On 06-February-25			Bond Future	128.85	129.0619	128.8497	129.0619	6,288.00
20/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	3910	4	4	4	0.00
20/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2033 On 08-May-25			Bond Future	129.96	130.1778	129.9605	130.1778	5,288.00
20/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
20/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	659	0	1	0	0.00
20/12/2024	2033 On 07-August-25			Bond Future	132.56	132.7823	132.5646	132.7823	0.00
20/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	3915	4	4	4	0.00
20/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2033 On 06-November-25			Bond Future	133.62	133.8438	133.6225	133.8438	0.00
20/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	482	1	0	1	0.00
20/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2033 On 05-February-26			Bond Future	136.19	136.4128	136.1897	136.4128	0.00
20/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3310	4	3	4	0.00
20/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2037 On 06-February-25			Bond Future	10.86	84.7419	84.6697	84.7419	160,018.00
20/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	10213	10	10	10	0.00
20/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	4	0	0	0	0.00
20/12/2024	2037 On 08-May-25			Bond Future	10.96	86.4436	86.3695	86.4436	3,975.00
20/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	7394	8	7	8	0.00
20/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	12412	12	12	12	7,500.00
20/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	8772	9	9	9	15,000.00
20/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	12188	12	12	12	7,500.00
20/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	72	0	0	0	0.00
20/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	246	0	0	0	0.00
20/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	65	0	0	0	0.00
20/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	376	0	0	0	0.00
20/12/2024	2037 On 07-August-25			Bond Future	11.07	83.8912	83.8182	83.8912	15.00
20/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	10495	11	10	11	0.00

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20/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	6938	7	7	7	0.00
20/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	1717	2	2	2	200.00
20/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4032	4	4	4	0.00
20/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	1517	2	2	2	2,341.00
20/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	5529	6	6	6	0.00
20/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	2875	3	3	3	0.00
20/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1115	1	1	1	2,541.00
20/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2860	3	3	3	2,541.00
20/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	5373	5	5	5	0.00
20/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1419	2	1	2	2,541.00
20/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	4183	4	4	4	0.00
20/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	2070	2	2	2	2,541.00
20/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4515	5	5	5	0.00
20/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	1014	1	1	1	2,541.00
20/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	449	0	0	0	0.00
20/12/2024	2037 On 06-November-25			Bond Future	11.18	85.5098	85.4359	85.5098	0.00
20/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	4918	5	5	5	0.00
20/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2489	3	2	3	0.00
20/12/2024	2037 On 05-February-26			Bond Future	11.31	82.8698	82.7962	82.8698	0.00
20/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	3739	4	4	4	0.00
20/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	4357	5	4	5	0.00
20/12/2024	2038 On 06-February-25			Bond Future	139.38	139.4811	139.3788	139.4811	2,622.00
20/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4149	4	4	4	0.00
20/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2038 On 08-May-25			Bond Future	142.21	142.3165	142.2115	142.3165	480.00
20/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2531	3	3	3	0.00
20/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2038 On 07-August-25			Bond Future	142.93	143.0367	142.9337	143.0367	0.00
20/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3374	3	3	3	0.00
20/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2038 On 06-November-25			Bond Future	145.73	145.8341	145.7298	145.8341	0.00
20/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	1850	2	2	2	0.00
20/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2038 On 05-February-26			Bond Future	146.36	146.4685	146.3645	146.4685	0.00

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20/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3164	3	3	3	0.00
20/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2040 On 06-February-25			Bond Future	11.18	84.6481	84.6035	84.6481	66,569.00
20/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	10185	10	10	10	0.00
20/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	6191	6	6	6	0.00
20/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	820	1	1	1	780.00
20/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	3562	4	4	4	0.00
20/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	355	0	0	0	780.00
20/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	80	0	0	0	780.00
20/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1961	2	2	2	0.00
20/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	7	0	0	0	0.00
20/12/2024	2040 On 08-May-25			Bond Future	11.28	86.3479	86.3019	86.3479	3,900.00
20/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	8200	8	8	8	0.00
20/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	8780	9	9	9	15,000.00
20/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	12041	12	12	12	7,500.00
20/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	12369	12	12	12	7,500.00
20/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	107	0	0	0	0.00
20/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	122	0	0	0	0.00
20/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	337	0	0	0	0.00
20/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	397	0	0	0	0.00
20/12/2024	2040 On 07-August-25			Bond Future	11.39	83.5428	83.4985	83.5428	16.00
20/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	10973	11	11	11	0.00
20/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	497	1	0	1	0.00
20/12/2024	2040 On 06-November-25			Bond Future	11.51	85.1544	85.1097	85.1544	0.00
20/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	4928	5	5	5	0.00
20/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2992	3	3	3	0.00
20/12/2024	2040 On 05-February-26			Bond Future	11.64	82.2569	82.2130	82.2569	0.00
20/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	3904	4	4	4	0.00
20/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4811	5	5	5	0.00
20/12/2024	2044 On 06-February-25			Bond Future	11.30	80.5651	80.5186	80.5651	70,449.00
20/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	10070	10	10	10	0.00
20/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	2179	2	2	2	0.00
20/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	951	1	1	1	8,825.00
20/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	13707	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
20/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	7305	7	7	7	422.00
20/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	4606	5	5	5	422.00
20/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	140	0	0	0	8,825.00
20/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	232	0	0	0	0.00
20/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
20/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	52	0	0	0	0.00
20/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	4533	5	5	5	0.00
20/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	873	1	1	1	8,825.00
20/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1915	2	2	2	0.00
20/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	10	0	0	0	0.00
20/12/2024	2044 On 08-May-25			Bond Future	11.40	82.1830	82.1350	82.1830	7,734.00
20/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	8219	8	8	8	0.00
20/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	6673	7	7	7	0.00
20/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	3324	4	3	4	0.00
20/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1052	1	1	1	2,490.00
20/12/2024	2044 On 08-May-25		Call	Bond Future	2.20	0.0040	0.0022	0.0040	0.00
20/12/2024	2044 On 08-May-25		Put	Bond Future	17867.21	17.8211	17.8672	17.8211	0.00
20/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1721	2	2	2	2,490.00
20/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	4198	4	4	4	0.00
20/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	632	1	1	1	2,490.00
20/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	409	0	0	0	0.00
20/12/2024	2044 On 07-August-25			Bond Future	11.50	79.4209	79.3745	79.4209	0.00
20/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	10910	11	11	11	0.00
20/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	574	1	1	1	0.00
20/12/2024	2044 On 06-November-25			Bond Future	11.61	80.9528	80.9061	80.9528	0.00
20/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	4887	5	5	5	0.00
20/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	3270	4	3	4	0.00
20/12/2024	2044 On 05-February-26			Bond Future	11.74	78.1009	78.0548	78.1009	0.00
20/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	3987	4	4	4	0.00
20/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	5085	5	5	5	0.00
20/12/2024	2046 On 06-February-25			Bond Future	122.24	121.9013	122.2436	121.9013	18,871.00
20/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8234	8	8	8	0.00
20/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2046 On 08-May-25			Bond Future	122.51	122.1661	122.5144	122.1661	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
20/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	544	0	1	0	0.00
20/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2046 On 07-August-25			Bond Future	124.97	124.6099	124.9688	124.6099	0.00
20/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6279	6	6	6	0.00
20/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2046 On 06-November-25			Bond Future	125.16	124.7903	125.1567	124.7903	0.00
20/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
20/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	253	1	0	1	0.00
20/12/2024	2046 On 05-February-26			Bond Future	127.56	127.1839	127.5596	127.1839	0.00
20/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5910	6	6	6	0.00
20/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2050 On 06-February-25			Bond Future	121.66	122.0970	121.6609	122.0970	16,252.00
20/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6061	6	6	6	0.00
20/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2050 On 08-May-25			Bond Future	124.13	124.5792	124.1335	124.5792	0.00
20/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	2974	3	3	3	0.00
20/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2050 On 07-August-25			Bond Future	124.25	124.7028	124.2518	124.7028	0.00
20/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4362	5	4	5	0.00
20/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2050 On 06-November-25			Bond Future	126.68	127.1416	126.6825	127.1416	0.00
20/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2262	3	2	3	0.00
20/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
20/12/2024	2050 On 05-February-26			Bond Future	126.70	127.1690	126.7031	127.1690	0.00
20/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	3883	4	4	4	0.00
20/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
20/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	AL37 On 06-February-25			Index Future	1070.34	1071.4460	1070.3400	1071.4460	0.00
20/12/2024	AL37 On 08-May-25			Index Future	1091.83	1092.9680	1091.8270	1092.9680	0.00
20/12/2024	AL37 On 07-August-25			Index Future	1113.44	1114.5820	1113.4430	1114.5820	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
20/12/2024	AL37 On 06-November-25			Index Future	1134.98	1136.1470	1134.9830	1136.1470	0.00
20/12/2024	AL37 On 05-February-26			Index Future	1156.55	1157.7250	1156.5510	1157.7250	0.00
20/12/2024	AL7T On 06-February-25			Index Future	1286.31	1287.8610	1286.3070	1287.8610	0.00
20/12/2024	AL7T On 08-May-25			Index Future	1312.13	1313.7300	1312.1300	1313.7300	0.00
20/12/2024	AL7T On 07-August-25			Index Future	1338.11	1339.7100	1338.1080	1339.7100	0.00
20/12/2024	AL7T On 06-November-25			Index Future	1363.99	1365.6310	1363.9940	1365.6310	0.00
20/12/2024	AL7T On 05-February-26			Index Future	1389.91	1391.5670	1389.9130	1391.5670	0.00
20/12/2024	ALBI On 06-February-25			Index Future	1105.73	1106.8640	1105.7250	1106.8640	98.00
20/12/2024	ALBI On 08-May-25			Index Future	1127.92	1129.0980	1127.9220	1129.0980	0.00
20/12/2024	ALBI On 07-August-25			Index Future	1150.25	1151.4270	1150.2540	1151.4270	0.00
20/12/2024	ALBI On 06-November-25			Index Future	1172.51	1173.7040	1172.5050	1173.7040	0.00
20/12/2024	ALBI On 05-February-26			Index Future	1194.79	1195.9960	1194.7860	1195.9960	0.00
20/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	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
20/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	ES33 On 06-February-25			Bond Future	11.12	83.3708	83.3654	83.3708	0.00
20/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9634	10	10	10	0.00
20/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
20/12/2024	ES33 On 08-May-25			Bond Future	11.24	81.2660	81.2600	81.2660	0.00
20/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6488	6	6	6	0.00
20/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
20/12/2024	ES33 On 07-August-25			Bond Future	11.38	82.8910	82.8874	82.8910	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
20/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9083	9	9	9	0.00
20/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
20/12/2024	ES33 On 06-November-25			Bond Future	11.53	80.7138	80.7107	80.7138	0.00
20/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2060	2	2	2	0.00
20/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
20/12/2024	ES33 On 05-February-26			Bond Future	11.71	82.2588	82.2572	82.2588	0.00
20/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
20/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	938	1	1	1	0.00
20/12/2024	ES42 On 06-February-25			Bond Future	11.63	79.6005	79.4371	79.6005	0.00
20/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11044	11	11	11	0.00
20/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
20/12/2024	ES42 On 08-May-25			Bond Future	11.74	76.9516	76.7844	76.9516	0.00
20/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8154	8	8	8	0.00
20/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
20/12/2024	ES42 On 07-August-25			Bond Future	11.86	78.4895	78.3214	78.4895	0.00
20/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10049	10	10	10	0.00
20/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
20/12/2024	ES42 On 06-November-25			Bond Future	11.99	75.7573	75.5863	75.7573	0.00
20/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2252	2	2	2	0.00
20/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
20/12/2024	ES42 On 05-February-26			Bond Future	12.13	77.2048	77.0321	77.2048	0.00
20/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
20/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1568	1	2	1	0.00
20/12/2024	GOVI On 06-February-25			GOVI	1088.88	1089.9660	1088.8790	1089.9660	636.00
20/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1168790	118	117	118	0.00
20/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
20/12/2024	GOVI On 08-May-25			GOVI	1110.74	1111.8600	1110.7380	1111.8600	0.00
20/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	887380	90	89	90	0.00
20/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
20/12/2024	GOVI On 07-August-25			GOVI	1132.73	1133.8480	1132.7290	1133.8480	0.00
20/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1217290	123	122	123	0.00
20/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
20/12/2024	GOVI On 06-November-25			GOVI	1154.64	1155.7860	1154.6420	1155.7860	0.00
20/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	426420	44	43	44	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
20/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
20/12/2024	GOVI On 05-February-26			GOVI	1176.58	1177.7370	1176.5830	1177.7370	0.00
20/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	265830	28	27	28	0.00
20/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
20/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/12/2024	IGOV On 06-February-25			Index Future	375.85	376.0640	375.8520	376.0640	870.00
20/12/2024	IGOV On 08-May-25			Index Future	383.49	383.7100	383.4890	383.7100	8.00
20/12/2024	IGOV On 07-August-25			Index Future	391.17	391.3880	391.1710	391.3880	0.00
20/12/2024	IGOV On 06-November-25			Index Future	398.83	399.0490	398.8270	399.0490	0.00
20/12/2024	IGOV On 05-February-26			Index Future	406.49	406.7140	406.4920	406.7140	0.00
20/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	8.3570	91.6430	8.3570	0.00
20/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
20/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
20/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
20/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
20/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/12/2024	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
20/12/2024	R033 On 06-February-25			Bond Future	10.07	103.4118	103.2592	103.4118	12,187.00
20/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	2058	2	2	2	0.00
20/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	669	1	1	1	0.00
20/12/2024	R033 On 08-May-25			Bond Future	10.16	100.4401	100.2839	100.4401	0.00
20/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	2426	3	2	3	0.00
20/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1544	2	2	2	0.00
20/12/2024	R033 On 07-August-25			Bond Future	10.26	102.4247	102.2684	102.4247	0.00
20/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	2707	3	3	3	0.00
20/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2361	2	2	2	0.00
20/12/2024	R033 On 06-November-25			Bond Future	10.38	99.3575	99.1988	99.3575	0.00
20/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	2921	3	3	3	0.00
20/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	3178	3	3	3	0.00
20/12/2024	R033 On 05-February-26			Bond Future	10.52	101.2368	101.0770	101.2368	0.00
20/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	3381	4	3	4	0.00
20/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3514	4	4	4	0.00
20/12/2024	R035 On 06-February-25			Bond Future	10.45	94.5091	94.3797	94.5091	87,258.00
20/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	10361	10	10	10	0.00
20/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	3856	4	4	4	0.00
20/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	417	1	0	1	15,000.00
20/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	715	1	1	1	100.00
20/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	4833	5	5	5	0.00
20/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	1895	2	2	2	0.00
20/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	906	1	1	1	1,000.00
20/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1788	2	2	2	0.00
20/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	736	1	1	1	1,100.00
20/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1515	2	2	2	0.00
20/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	115	0	0	0	1,100.00
20/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	2427	2	2	2	0.00
20/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	212	0	0	0	7,500.00
20/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	3	0	0	0	0.00
20/12/2024	R035 On 08-May-25			Bond Future	10.53	91.8970	91.7645	91.8970	1,004.00
20/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7023	7	7	7	0.00
20/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	14108	14	14	14	0.00
20/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	11210	11	11	11	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
20/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	5606	6	6	6	400.00
20/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	6664	7	7	7	0.00
20/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	1817	2	2	2	150.00
20/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	3517	4	4	4	0.00
20/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1226	1	1	1	150.00
20/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2350	2	2	2	0.00
20/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	433	0	0	0	150.00
20/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	91	0	0	0	400.00
20/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	609	1	1	1	0.00
20/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	22	0	0	0	400.00
20/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	386	0	0	0	0.00
20/12/2024	R035 On 07-August-25			Bond Future	10.63	93.7133	93.5809	93.7133	0.00
20/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	10583	11	11	11	0.00
20/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	374	0	0	0	0.00
20/12/2024	R035 On 06-November-25			Bond Future	10.75	91.0164	90.8820	91.0164	0.00
20/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	4734	5	5	5	0.00
20/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2363	2	2	2	0.00
20/12/2024	R035 On 05-February-26			Bond Future	10.88	92.7393	92.6041	92.7393	0.00
20/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	3589	4	4	4	0.00
20/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	4079	4	4	4	0.00
20/12/2024	R038 On 06-February-25			Bond Future	10.95	103.5427	103.4599	103.5427	8,865.00
20/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	2675	3	3	3	0.00
20/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	715	1	1	1	0.00
20/12/2024	R038 On 08-May-25			Bond Future	11.05	100.1318	100.0468	100.1318	2,395.00
20/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	3256	3	3	3	0.00
20/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	2007	2	2	2	0.00
20/12/2024	R038 On 07-August-25			Bond Future	11.16	102.1101	102.0264	102.1101	0.00
20/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	3552	4	4	4	0.00
20/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	3046	3	3	3	0.00
20/12/2024	R038 On 06-November-25			Bond Future	11.29	98.5951	98.5104	98.5951	0.00
20/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	3906	4	4	4	0.00
20/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	8271	9	8	9	0.00
20/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3074	3	3	3	1,770.00
20/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1868	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
20/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	5091	5	5	5	0.00
20/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	4215	4	4	4	0.00
20/12/2024	R038 On 05-February-26			Bond Future	11.43	100.4592	100.3749	100.4592	0.00
20/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	4703	5	5	5	0.00
20/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4613	5	5	5	0.00
20/12/2024	R053 On 06-February-25			Bond Future	11.26	107.5347	107.3826	107.5347	2,019.00
20/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	13019	13	13	13	0.00
20/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	16	0	0	0	0.00
20/12/2024	R053 On 08-May-25			Bond Future	11.35	103.8267	103.6708	103.8267	0.00
20/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	10731	11	11	11	0.00
20/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	627	1	1	1	0.00
20/12/2024	R053 On 07-August-25			Bond Future	11.45	105.8779	105.7222	105.8779	0.00
20/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	13754	14	14	14	0.00
20/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	866	1	1	1	0.00
20/12/2024	R053 On 06-November-25			Bond Future	11.55	102.0570	101.8989	102.0570	0.00
20/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	6082	6	6	6	0.00
20/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	4397	5	4	5	0.00
20/12/2024	R053 On 05-February-26			Bond Future	11.67	103.9863	103.8272	103.9863	0.00
20/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	5045	5	5	5	0.00
20/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6552	7	7	7	0.00
20/12/2024	R186 On 06-February-25			Bond Future	8.33	105.2118	105.1383	105.2118	178,628.00
20/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1213	1	1	1	0.00
20/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	13	0	0	0	0.00
20/12/2024	R186 On 08-May-25			Bond Future	8.37	107.3251	107.2496	107.3251	0.00
20/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	453	1	0	1	0.00
20/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	302	0	0	0	0.00
20/12/2024	R186 On 07-August-25			Bond Future	8.44	104.1367	104.0628	104.1367	0.00
20/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1703	2	2	2	0.00
20/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1200	1	1	1	1,983.00
20/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2360	2	2	2	0.00
20/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	72	0	0	0	1,983.00
20/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	204	0	0	0	0.00
20/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	127	0	0	0	0.00
20/12/2024	R186 On 06-November-25			Bond Future	8.58	106.1476	106.0729	106.1476	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
20/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	265	0	0	0	0.00
20/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	743	1	1	1	0.00
20/12/2024	R186 On 05-February-26			Bond Future	8.86	102.8499	102.7758	102.8499	0.00
20/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	281	0	0	0	0.00
20/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	638	1	1	1	0.00
20/12/2024	R202 On 06-February-25			Bond Future	269.17	269.6263	269.1721	269.6263	1,914.00
20/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2382	3	2	3	0.00
20/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
20/12/2024	R202 On 08-May-25			Bond Future	274.64	275.1078	274.6429	275.1078	269.00
20/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2333	3	2	3	0.00
20/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
20/12/2024	R202 On 07-August-25			Bond Future	274.91	275.3750	274.9087	275.3750	0.00
20/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3309	4	3	4	0.00
20/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
20/12/2024	R202 On 06-November-25			Bond Future	280.29	280.7613	280.2875	280.7613	0.00
20/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	4647	5	5	5	0.00
20/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
20/12/2024	R202 On 05-February-26			Bond Future	280.33	280.8127	280.3342	280.8127	0.00
20/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2514	3	3	3	0.00
20/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
20/12/2024	R209 On 06-February-25			Bond Future	10.64	74.0378	74.0257	74.0378	12,983.00
20/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	8522	9	9	9	0.00
20/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	4	0	0	0	0.00
20/12/2024	R209 On 08-May-25			Bond Future	10.73	72.3701	72.3574	72.3701	6,367.00
20/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	5968	6	6	6	0.00
20/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	391	0	0	0	0.00
20/12/2024	R209 On 07-August-25			Bond Future	10.82	73.8002	73.7894	73.8002	0.00
20/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	8929	9	9	9	0.00
20/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	418	0	0	0	0.00
20/12/2024	R209 On 06-November-25			Bond Future	10.93	72.0725	72.0619	72.0725	0.00
20/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	3983	4	4	4	0.00
20/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2351	3	2	3	0.00
20/12/2024	R209 On 05-February-26			Bond Future	11.05	73.4364	73.4271	73.4364	0.00
20/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3243	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3828	4	4	4	0.00
20/12/2024	R210 On 06-February-25			Bond Future	244.66	244.6409	244.6627	244.6409	991.00
20/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	5053	5	5	5	0.00
20/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
20/12/2024	R210 On 08-May-25			Bond Future	246.28	246.2588	246.2795	246.2588	300.00
20/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
20/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1750	2	2	2	0.00
20/12/2024	R210 On 07-August-25			Bond Future	251.21	251.1853	251.2139	251.1853	0.00
20/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2774	3	3	3	0.00
20/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
20/12/2024	R210 On 06-November-25			Bond Future	252.71	252.6781	252.7082	252.6781	0.00
20/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	568	1	1	1	0.00
20/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
20/12/2024	R210 On 05-February-26			Bond Future	257.56	257.5264	257.5618	257.5264	0.00
20/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4462	4	4	4	0.00
20/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
20/12/2024	R213 On 06-February-25			Bond Future	9.55	91.7612	91.6636	91.7612	100,891.00
20/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7178	7	7	7	0.00
20/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	11	0	0	0	0.00
20/12/2024	R213 On 08-May-25			Bond Future	9.62	90.0468	89.9467	90.0468	0.00
20/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	3966	4	4	4	0.00
20/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	409	0	0	0	0.00
20/12/2024	R213 On 07-August-25			Bond Future	9.71	91.8267	91.7273	91.8267	0.00
20/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	7496	8	7	8	0.00
20/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	236	0	0	0	0.00
20/12/2024	R213 On 06-November-25			Bond Future	9.82	90.0462	89.9454	90.0462	0.00
20/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	2723	3	3	3	0.00
20/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1847	2	2	2	0.00
20/12/2024	R213 On 05-February-26			Bond Future	9.95	91.7518	91.6509	91.7518	0.00
20/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2310	2	2	2	0.00
20/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2529	3	3	3	0.00
20/12/2024	R214 On 06-February-25			Bond Future	11.06	69.1634	69.0116	69.1634	18,350.00
20/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	8180	8	8	8	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
20/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	6091	6	6	6	521.00
20/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	3800	4	4	4	521.00
20/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	12082	12	12	12	0.00
20/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
20/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	42	0	0	0	0.00
20/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	196	0	0	0	0.00
20/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	9	0	0	0	0.00
20/12/2024	R214 On 08-May-25			Bond Future	11.15	67.2492	67.0939	67.2492	3,232.00
20/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	6670	7	7	7	0.00
20/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	391	0	0	0	0.00
20/12/2024	R214 On 07-August-25			Bond Future	11.24	68.5784	68.4220	68.5784	0.00
20/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	8833	9	9	9	0.00
20/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	498	1	0	1	0.00
20/12/2024	R214 On 06-November-25			Bond Future	11.35	66.6021	66.4432	66.6021	0.00
20/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	4154	4	4	4	0.00
20/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2643	3	3	3	0.00
20/12/2024	R214 On 05-February-26			Bond Future	11.46	67.8628	67.7021	67.8628	0.00
20/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	3230	4	3	4	0.00
20/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	4303	4	4	4	0.00
20/12/2024	R248 On 06-February-25			Bond Future	11.24	83.6578	83.5748	83.6578	271,827.00
20/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	8981	9	9	9	0.00
20/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	24	0	0	0	660.00
20/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	722	1	1	1	660.00
20/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	3460	4	3	4	0.00
20/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	459	1	0	1	660.00
20/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	2381	2	2	2	0.00
20/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	6842	7	7	7	0.00
20/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	23	0	0	0	0.00
20/12/2024	R248 On 08-May-25			Bond Future	11.33	80.8912	80.8061	80.8912	30,311.00
20/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	8234	8	8	8	0.00
20/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	484	1	0	1	0.00
20/12/2024	R248 On 07-August-25			Bond Future	11.43	82.4898	82.4055	82.4898	0.00
20/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	10985	11	11	11	0.00
20/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	613	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
20/12/2024	R248 On 06-November-25			Bond Future	11.53	79.6394	79.5539	79.6394	0.00
20/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	4753	5	5	5	0.00
20/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3442	4	3	4	0.00
20/12/2024	R248 On 05-February-26			Bond Future	11.65	81.1462	81.0606	81.1462	0.00
20/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	3961	4	4	4	0.00
20/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	5207	5	5	5	0.00
20/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00