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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/12/2024 TO: 24/12/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/12/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	2029 On 06-February-25			Bond Future	134.68	134.6855	134.6765	134.6855	8,604.00
24/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2277	2	2	2	0.00
24/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2029 On 08-May-25			Bond Future	136.01	136.0154	136.0066	136.0154	728.00
24/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
24/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1843	2	2	2	0.00
24/12/2024	2029 On 07-August-25			Bond Future	138.73	138.7422	138.7337	138.7422	0.00
24/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1324	1	1	1	0.00
24/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2029 On 06-November-25			Bond Future	140.01	140.0228	140.0146	140.0228	0.00
24/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	225	0	0	0	0.00
24/12/2024	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
24/12/2024	2029 On 05-February-26			Bond Future	142.71	142.7146	142.7068	142.7146	0.00
24/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2597	3	3	3	0.00
24/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2030 On 06-February-25			Bond Future	9.05	95.8391	96.0971	95.8391	159,872.00
24/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	5993	6	6	6	0.00
24/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	225	0	0	0	800.00
24/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1005	1	1	1	800.00
24/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2499	2	2	2	0.00
24/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	97	0	0	0	800.00
24/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	520	1	1	1	0.00
24/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1668	2	2	2	0.00
24/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	2	0	0	0	0.00
24/12/2024	2030 On 08-May-25			Bond Future	9.12	97.7641	98.0276	97.7641	0.00
24/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3276	3	3	3	0.00
24/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	951	1	1	1	1,320.00
24/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	1967	2	2	2	680.00
24/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9457	9	9	9	0.00
24/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4441	4	4	4	1,640.00
24/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	10795	11	11	11	0.00
24/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5661	5	6	5	2,280.00
24/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1366	1	1	1	800.00
24/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3454	3	3	3	0.00
24/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	588	1	1	1	800.00
24/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1133	1	1	1	0.00
24/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	312	0	0	0	800.00
24/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2206	2	2	2	0.00
24/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	2	0	0	0	2,280.00
24/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	93	0	0	0	0.00
24/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	7	0	0	0	1,640.00
24/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	181	0	0	0	0.00
24/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1564	2	2	2	0.00
24/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	752	1	1	1	0.00
24/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	345	0	0	0	0.00
24/12/2024	2030 On 07-August-25			Bond Future	9.19	95.6902	95.9593	95.6902	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
24/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6624	6	7	6	0.00
24/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9642	9	10	9	0.00
24/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	4768	5	5	5	1,054.00
24/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	38	0	0	0	1,054.00
24/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	393	0	0	0	0.00
24/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	195	0	0	0	0.00
24/12/2024	2030 On 06-November-25			Bond Future	9.28	97.5391	97.8138	97.5391	0.00
24/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2309	2	2	2	0.00
24/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1462	2	1	2	0.00
24/12/2024	2030 On 05-February-26			Bond Future	9.40	95.3816	95.6619	95.3816	0.00
24/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2165	2	2	2	0.00
24/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1882	2	2	2	0.00
24/12/2024	2032 On 06-February-25			Bond Future	9.70	95.3625	95.6618	95.3625	120,697.00
24/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9119	9	9	9	0.00
24/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	345	0	0	0	800.00
24/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	1608	1	2	1	800.00
24/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4345	4	4	4	0.00
24/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	97	0	0	0	800.00
24/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	569	1	1	1	0.00
24/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1724	2	2	2	0.00
24/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	5	0	0	0	0.00
24/12/2024	2032 On 08-May-25			Bond Future	9.78	93.1138	93.4195	93.1138	37,405.00
24/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5439	5	5	5	0.00
24/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	928	1	1	1	800.00
24/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2048	2	2	2	800.00
24/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	5671	5	6	5	0.00
24/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	295	0	0	0	800.00
24/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1391	2	1	2	0.00
24/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2632	3	3	3	0.00
24/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	324	0	0	0	0.00
24/12/2024	2032 On 07-August-25			Bond Future	9.87	94.9576	95.2697	94.9576	0.00
24/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9355	9	9	9	0.00
24/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	217	0	0	0	0.00
24/12/2024	2032 On 06-November-25			Bond Future	9.97	92.6313	92.9497	92.6313	0.00

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24/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	3785	4	4	4	0.00
24/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1831	2	2	2	0.00
24/12/2024	2032 On 05-February-26			Bond Future	10.09	94.3871	94.7121	94.3871	0.00
24/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3079	3	3	3	0.00
24/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2797	3	3	3	0.00
24/12/2024	2033 On 06-February-25			Bond Future	129.10	129.1084	129.1005	129.1084	6,288.00
24/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4161	4	4	4	0.00
24/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2033 On 08-May-25			Bond Future	130.22	130.2258	130.2181	130.2258	5,288.00
24/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
24/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	402	0	0	0	0.00
24/12/2024	2033 On 07-August-25			Bond Future	132.83	132.8366	132.8292	132.8366	0.00
24/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4179	4	4	4	0.00
24/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2033 On 06-November-25			Bond Future	133.89	133.9014	133.8944	133.9014	0.00
24/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	754	1	1	1	0.00
24/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2033 On 05-February-26			Bond Future	136.47	136.4757	136.4691	136.4757	0.00
24/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3589	4	4	4	0.00
24/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2037 On 06-February-25			Bond Future	10.77	84.7176	85.1739	84.7176	155,404.00
24/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	10715	10	11	10	0.00
24/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	2	0	0	0	0.00
24/12/2024	2037 On 08-May-25			Bond Future	10.87	86.4191	86.8848	86.4191	3,975.00
24/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	7837	7	8	7	0.00
24/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	12911	12	13	12	7,500.00
24/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9236	9	9	9	15,000.00
24/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	12686	12	13	12	7,500.00
24/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	54	0	0	0	0.00
24/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	195	0	0	0	0.00
24/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	48	0	0	0	0.00
24/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	304	0	0	0	0.00
24/12/2024	2037 On 07-August-25			Bond Future	10.97	83.8698	84.3450	83.8698	15.00
24/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	10958	11	11	11	0.00

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24/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	7340	7	7	7	0.00
24/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	1900	2	2	2	200.00
24/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4342	4	4	4	0.00
24/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	1685	2	2	2	2,341.00
24/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	5892	6	6	6	0.00
24/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3131	3	3	3	0.00
24/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1250	1	1	1	2,541.00
24/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2588	3	3	3	2,541.00
24/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4981	5	5	5	0.00
24/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1255	1	1	1	2,541.00
24/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3839	4	4	4	0.00
24/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1853	2	2	2	2,541.00
24/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4156	4	4	4	0.00
24/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	889	1	1	1	2,541.00
24/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	385	0	0	0	0.00
24/12/2024	2037 On 06-November-25			Bond Future	11.09	85.4895	85.9743	85.4895	0.00
24/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5241	5	5	5	0.00
24/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2273	2	2	2	0.00
24/12/2024	2037 On 05-February-26			Bond Future	11.21	82.8519	83.3464	82.8519	0.00
24/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	4001	4	4	4	0.00
24/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	4068	4	4	4	0.00
24/12/2024	2038 On 06-February-25			Bond Future	139.87	139.7307	139.8733	139.7307	2,622.00
24/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4643	5	5	5	0.00
24/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2038 On 08-May-25			Bond Future	142.72	142.5718	142.7177	142.5718	480.00
24/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	3038	3	3	3	0.00
24/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2038 On 07-August-25			Bond Future	143.45	143.3027	143.4521	143.3027	0.00
24/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3892	4	4	4	0.00
24/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2038 On 06-November-25			Bond Future	146.26	146.1079	146.2609	146.1079	0.00
24/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2381	2	2	2	0.00
24/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2038 On 05-February-26			Bond Future	146.91	146.7518	146.9076	146.7518	0.00

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24/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3708	4	4	4	0.00
24/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2040 On 06-February-25			Bond Future	11.07	84.7850	85.3108	84.7850	66,566.00
24/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	10888	10	11	10	0.00
24/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	6859	6	7	6	0.00
24/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1056	1	1	1	780.00
24/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4129	4	4	4	0.00
24/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	214	0	0	0	780.00
24/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	40	0	0	0	780.00
24/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1490	2	1	2	0.00
24/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	3	0	0	0	0.00
24/12/2024	2040 On 08-May-25			Bond Future	11.17	86.4879	87.0246	86.4879	3,900.00
24/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	8830	8	9	8	0.00
24/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	9423	9	9	9	15,000.00
24/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	12730	12	13	12	7,500.00
24/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13062	13	13	13	7,500.00
24/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	77	0	0	0	0.00
24/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	89	0	0	0	0.00
24/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	257	0	0	0	0.00
24/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	305	0	0	0	0.00
24/12/2024	2040 On 07-August-25			Bond Future	11.27	83.6892	84.2367	83.6892	16.00
24/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	11625	11	12	11	0.00
24/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	411	0	0	0	0.00
24/12/2024	2040 On 06-November-25			Bond Future	11.39	85.3052	85.8638	85.3052	0.00
24/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	5369	5	5	5	0.00
24/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2679	3	3	3	0.00
24/12/2024	2040 On 05-February-26			Bond Future	11.51	82.4133	82.9829	82.4133	0.00
24/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4273	4	4	4	0.00
24/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4410	5	4	5	0.00
24/12/2024	2044 On 06-February-25			Bond Future	11.20	80.7044	81.1779	80.7044	70,449.00
24/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	10723	10	11	10	0.00
24/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	2577	2	3	2	0.00
24/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1180	1	1	1	8,825.00
24/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	14366	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
24/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	7938	7	8	7	422.00
24/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	5171	5	5	5	422.00
24/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	186	0	0	0	8,825.00
24/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	138	0	0	0	0.00
24/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
24/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	26	0	0	0	0.00
24/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3919	4	4	4	0.00
24/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	612	1	1	1	8,825.00
24/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1485	2	1	2	0.00
24/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	4	0	0	0	0.00
24/12/2024	2044 On 08-May-25			Bond Future	11.29	82.3253	82.8086	82.3253	7,734.00
24/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	8804	8	9	8	0.00
24/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	7219	7	7	7	0.00
24/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	3721	3	4	3	0.00
24/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1240	1	1	1	2,490.00
24/12/2024	2044 On 08-May-25		Call	Bond Future	2.90	0.0022	0.0029	0.0022	0.00
24/12/2024	2044 On 08-May-25		Put	Bond Future	17194.31	17.6769	17.1943	17.6769	0.00
24/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1444	2	1	2	2,490.00
24/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3713	4	4	4	0.00
24/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	505	1	1	1	2,490.00
24/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	320	0	0	0	0.00
24/12/2024	2044 On 07-August-25			Bond Future	11.40	79.5695	80.0626	79.5695	0.00
24/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	11509	11	12	11	0.00
24/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	484	1	0	1	0.00
24/12/2024	2044 On 06-November-25			Bond Future	11.50	81.1059	81.6089	81.1059	0.00
24/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	5285	5	5	5	0.00
24/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	2965	3	3	3	0.00
24/12/2024	2044 On 05-February-26			Bond Future	11.62	78.2595	78.7724	78.2595	0.00
24/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	4326	4	4	4	0.00
24/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4706	5	5	5	0.00
24/12/2024	2046 On 06-February-25			Bond Future	122.58	121.6756	122.5794	121.6756	18,871.00
24/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8569	8	9	8	0.00
24/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2046 On 08-May-25			Bond Future	122.86	121.9359	122.8587	121.9359	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
24/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	889	0	1	0	0.00
24/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2046 On 07-August-25			Bond Future	125.32	124.3802	125.3218	124.3802	0.00
24/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6632	6	7	6	0.00
24/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2046 On 06-November-25			Bond Future	125.52	124.5583	125.5185	124.5583	0.00
24/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	109	0	0	0	0.00
24/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	1	0	1	0.00
24/12/2024	2046 On 05-February-26			Bond Future	127.93	126.9512	127.9306	126.9512	0.00
24/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	6281	5	6	5	0.00
24/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2050 On 06-February-25			Bond Future	122.04	121.0228	122.0432	121.0228	16,252.00
24/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	6443	5	6	5	0.00
24/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2050 On 08-May-25			Bond Future	124.53	123.4838	124.5251	123.4838	0.00
24/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	3365	2	3	2	0.00
24/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2050 On 07-August-25			Bond Future	124.65	123.5902	124.6530	123.5902	0.00
24/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4763	4	5	4	0.00
24/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2050 On 06-November-25			Bond Future	127.09	126.0095	127.0937	126.0095	0.00
24/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	2674	2	3	2	0.00
24/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
24/12/2024	2050 On 05-February-26			Bond Future	127.12	126.0188	127.1236	126.0188	0.00
24/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	4304	3	4	3	0.00
24/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
24/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	AL37 On 06-February-25			Index Future	1074.77	1071.7920	1074.7680	1071.7920	0.00
24/12/2024	AL37 On 08-May-25			Index Future	1096.36	1093.3170	1096.3560	1093.3170	0.00
24/12/2024	AL37 On 07-August-25			Index Future	1118.08	1114.9750	1118.0780	1114.9750	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
24/12/2024	AL37 On 06-November-25			Index Future	1139.73	1136.5570	1139.7250	1136.5570	0.00
24/12/2024	AL37 On 05-February-26			Index Future	1161.40	1158.1680	1161.4000	1158.1680	0.00
24/12/2024	AL7T On 06-February-25			Index Future	1293.80	1288.7270	1293.8040	1288.7270	0.00
24/12/2024	AL7T On 08-May-25			Index Future	1319.79	1314.6090	1319.7920	1314.6090	0.00
24/12/2024	AL7T On 07-August-25			Index Future	1345.94	1340.6500	1345.9400	1340.6500	0.00
24/12/2024	AL7T On 06-November-25			Index Future	1372.00	1366.6010	1371.9990	1366.6010	0.00
24/12/2024	AL7T On 05-February-26			Index Future	1398.09	1392.5860	1398.0920	1392.5860	0.00
24/12/2024	ALBI On 06-February-25			Index Future	1111.88	1107.4820	1111.8760	1107.4820	98.00
24/12/2024	ALBI On 08-May-25			Index Future	1134.21	1129.7240	1134.2100	1129.7240	0.00
24/12/2024	ALBI On 07-August-25			Index Future	1156.68	1152.1030	1156.6810	1152.1030	0.00
24/12/2024	ALBI On 06-November-25			Index Future	1179.08	1174.4040	1179.0760	1174.4040	0.00
24/12/2024	ALBI On 05-February-26			Index Future	1201.50	1196.7350	1201.5000	1196.7350	0.00
24/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	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
24/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
24/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	ES33 On 06-February-25			Bond Future	11.04	83.4085	83.7530	83.4085	0.00
24/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10021	10	10	10	0.00
24/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
24/12/2024	ES33 On 08-May-25			Bond Future	11.16	81.3048	81.6566	81.3048	0.00
24/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6885	7	7	7	0.00
24/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
24/12/2024	ES33 On 07-August-25			Bond Future	11.29	82.9340	83.2931	82.9340	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
24/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9488	9	9	9	0.00
24/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
24/12/2024	ES33 On 06-November-25			Bond Future	11.44	80.7592	81.1258	80.7592	0.00
24/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2476	2	2	2	0.00
24/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
24/12/2024	ES33 On 05-February-26			Bond Future	11.61	82.3077	82.6816	82.3077	0.00
24/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
24/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	514	1	1	1	0.00
24/12/2024	ES42 On 06-February-25			Bond Future	11.52	79.6419	80.1113	79.6419	0.00
24/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11718	11	12	11	0.00
24/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
24/12/2024	ES42 On 08-May-25			Bond Future	11.63	76.9942	77.4734	76.9942	0.00
24/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8842	8	9	8	0.00
24/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
24/12/2024	ES42 On 07-August-25			Bond Future	11.74	78.5361	79.0252	78.5361	0.00
24/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10753	10	11	10	0.00
24/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
24/12/2024	ES42 On 06-November-25			Bond Future	11.86	75.8063	76.3053	75.8063	0.00
24/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2971	2	3	2	0.00
24/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
24/12/2024	ES42 On 05-February-26			Bond Future	12.00	77.2574	77.7663	77.2574	0.00
24/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
24/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	833	1	1	1	0.00
24/12/2024	GOVI On 06-February-25			GOVI	1094.86	1090.5850	1094.8620	1090.5850	636.00
24/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1228620	119	123	119	0.00
24/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
24/12/2024	GOVI On 08-May-25			GOVI	1116.85	1112.4880	1116.8540	1112.4880	0.00
24/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	948540	90	95	90	0.00
24/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
24/12/2024	GOVI On 07-August-25			GOVI	1138.98	1134.5250	1138.9820	1134.5250	0.00
24/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1279820	124	128	124	0.00
24/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
24/12/2024	GOVI On 06-November-25			GOVI	1161.03	1156.4860	1161.0340	1156.4860	0.00
24/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	490340	44	49	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
24/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
24/12/2024	GOVI On 05-February-26			GOVI	1183.11	1178.4760	1183.1140	1178.4760	0.00
24/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	331140	28	33	28	0.00
24/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
24/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/12/2024	IGOV On 06-February-25			Index Future	377.62	375.5350	377.6220	375.5350	870.00
24/12/2024	IGOV On 08-May-25			Index Future	385.30	383.1680	385.3000	383.1680	8.00
24/12/2024	IGOV On 07-August-25			Index Future	393.02	390.8490	393.0240	390.8490	0.00
24/12/2024	IGOV On 06-November-25			Index Future	400.72	398.5020	400.7220	398.5020	0.00
24/12/2024	IGOV On 05-February-26			Index Future	408.43	406.1660	408.4300	406.1660	0.00
24/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
24/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
24/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
24/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
24/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
24/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
24/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
24/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
24/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
24/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
24/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
24/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
24/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
24/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	8.3570	91.6430	8.3570	0.00
24/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
24/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
24/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
24/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
24/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
24/12/2024	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
24/12/2024	R033 On 06-February-25			Bond Future	9.97	103.4701	103.8390	103.4701	12,187.00
24/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	2426	2	2	2	0.00
24/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	458	1	0	1	0.00
24/12/2024	R033 On 08-May-25			Bond Future	10.05	100.4999	100.8765	100.4999	0.00
24/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	2757	3	3	3	0.00
24/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1282	1	1	1	0.00
24/12/2024	R033 On 07-August-25			Bond Future	10.15	102.4897	102.8743	102.4897	0.00
24/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3020	3	3	3	0.00
24/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2068	2	2	2	0.00
24/12/2024	R033 On 06-November-25			Bond Future	10.26	99.4257	99.8181	99.4257	0.00
24/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3223	3	3	3	0.00
24/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2860	3	3	3	0.00
24/12/2024	R033 On 05-February-26			Bond Future	10.39	101.3095	101.7098	101.3095	0.00
24/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	3697	3	4	3	0.00
24/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3197	3	3	3	0.00
24/12/2024	R035 On 06-February-25			Bond Future	10.34	94.5725	94.9893	94.5725	87,258.00
24/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	10969	11	11	11	0.00
24/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4376	4	4	4	0.00
24/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	546	0	1	0	15,000.00
24/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	912	1	1	1	100.00
24/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5389	5	5	5	0.00
24/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2270	2	2	2	0.00
24/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1139	1	1	1	1,000.00
24/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1375	2	1	2	0.00
24/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	501	1	1	1	1,100.00
24/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1138	1	1	1	0.00
24/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	62	0	0	0	1,100.00
24/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1947	2	2	2	0.00
24/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	123	0	0	0	7,500.00
24/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	1	0	0	0	0.00
24/12/2024	R035 On 08-May-25			Bond Future	10.42	91.9620	92.3874	91.9620	1,004.00
24/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7559	7	8	7	0.00
24/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	14724	14	15	14	0.00
24/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	11808	11	12	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
24/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6103	6	6	6	400.00
24/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7192	7	7	7	0.00
24/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2095	2	2	2	150.00
24/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	3921	4	4	4	0.00
24/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	1007	1	1	1	150.00
24/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	2005	2	2	2	0.00
24/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	337	0	0	0	150.00
24/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	66	0	0	0	400.00
24/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	483	1	0	1	0.00
24/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	15	0	0	0	400.00
24/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	299	0	0	0	0.00
24/12/2024	R035 On 07-August-25			Bond Future	10.52	93.7834	94.2175	93.7834	0.00
24/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11154	11	11	11	0.00
24/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	308	0	0	0	0.00
24/12/2024	R035 On 06-November-25			Bond Future	10.63	91.0896	91.5326	91.0896	0.00
24/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5131	5	5	5	0.00
24/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2110	2	2	2	0.00
24/12/2024	R035 On 05-February-26			Bond Future	10.76	92.8168	93.2685	92.8168	0.00
24/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	3912	4	4	4	0.00
24/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3738	4	4	4	0.00
24/12/2024	R038 On 06-February-25			Bond Future	10.85	103.5874	104.1216	103.5874	8,871.00
24/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3112	3	3	3	0.00
24/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	490	1	0	1	0.00
24/12/2024	R038 On 08-May-25			Bond Future	10.95	100.1778	100.7229	100.1778	2,395.00
24/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	3632	3	4	3	0.00
24/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1706	2	2	2	0.00
24/12/2024	R038 On 07-August-25			Bond Future	11.06	102.1612	102.7175	102.1612	0.00
24/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	3908	4	4	4	0.00
24/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2711	3	3	3	0.00
24/12/2024	R038 On 06-November-25			Bond Future	11.18	98.6490	99.2165	98.6490	0.00
24/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4249	4	4	4	0.00
24/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	8780	8	9	8	0.00
24/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3370	3	3	3	1,770.00
24/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1670	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
24/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4681	5	5	5	0.00
24/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3852	4	4	4	0.00
24/12/2024	R038 On 05-February-26			Bond Future	11.31	100.5174	101.0961	100.5174	0.00
24/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5069	5	5	5	0.00
24/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4258	5	4	5	0.00
24/12/2024	R053 On 06-February-25			Bond Future	11.15	107.6753	108.3107	107.6753	2,019.00
24/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	13937	13	14	13	0.00
24/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	7	0	0	0	0.00
24/12/2024	R053 On 08-May-25			Bond Future	11.24	103.9705	104.6189	103.9705	0.00
24/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	11544	11	12	11	0.00
24/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	492	1	0	1	0.00
24/12/2024	R053 On 07-August-25			Bond Future	11.33	106.0288	106.6905	106.0288	0.00
24/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	14584	14	15	14	0.00
24/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	728	1	1	1	0.00
24/12/2024	R053 On 06-November-25			Bond Future	11.44	102.2128	102.8879	102.2128	0.00
24/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	6635	6	7	6	0.00
24/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3961	4	4	4	0.00
24/12/2024	R053 On 05-February-26			Bond Future	11.55	104.1485	104.8367	104.1485	0.00
24/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	5522	5	6	5	0.00
24/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6019	6	6	6	0.00
24/12/2024	R186 On 06-February-25			Bond Future	8.26	105.1863	105.2608	105.1863	177,864.00
24/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1328	1	1	1	0.00
24/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	7	0	0	0	0.00
24/12/2024	R186 On 08-May-25			Bond Future	8.29	107.2995	107.3758	107.2995	0.00
24/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	523	0	1	0	0.00
24/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	245	0	0	0	0.00
24/12/2024	R186 On 07-August-25			Bond Future	8.34	104.1148	104.1930	104.1148	0.00
24/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1811	2	2	2	0.00
24/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1297	1	1	1	1,983.00
24/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2477	2	2	2	0.00
24/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	59	0	0	0	1,983.00
24/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	171	0	0	0	0.00
24/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	105	0	0	0	0.00
24/12/2024	R186 On 06-November-25			Bond Future	8.45	106.1272	106.2073	106.1272	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
24/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	311	0	0	0	0.00
24/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	655	1	1	1	0.00
24/12/2024	R186 On 05-February-26			Bond Future	8.69	102.8324	102.9145	102.8324	0.00
24/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	334	0	0	0	0.00
24/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	552	1	1	1	0.00
24/12/2024	R202 On 06-February-25			Bond Future	269.71	269.5261	269.7113	269.5261	1,914.00
24/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2921	3	3	3	0.00
24/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
24/12/2024	R202 On 08-May-25			Bond Future	275.20	275.0067	275.1965	275.0067	269.00
24/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2887	3	3	3	0.00
24/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
24/12/2024	R202 On 07-August-25			Bond Future	275.48	275.2827	275.4774	275.2827	0.00
24/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3877	4	4	4	0.00
24/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
24/12/2024	R202 On 06-November-25			Bond Future	280.87	280.6722	280.8719	280.6722	0.00
24/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	5232	5	5	5	0.00
24/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
24/12/2024	R202 On 05-February-26			Bond Future	280.93	280.7300	280.9334	280.7300	0.00
24/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	3113	3	3	3	0.00
24/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
24/12/2024	R209 On 06-February-25			Bond Future	10.56	74.0664	74.4397	74.0664	12,983.00
24/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	8933	9	9	9	0.00
24/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	2	0	0	0	0.00
24/12/2024	R209 On 08-May-25			Bond Future	10.65	72.3995	72.7805	72.3995	6,367.00
24/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6321	6	6	6	0.00
24/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	321	0	0	0	0.00
24/12/2024	R209 On 07-August-25			Bond Future	10.74	73.8332	74.2220	73.8332	0.00
24/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9305	9	9	9	0.00
24/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	361	0	0	0	0.00
24/12/2024	R209 On 06-November-25			Bond Future	10.84	72.1075	72.5041	72.1075	0.00
24/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4237	4	4	4	0.00
24/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2162	2	2	2	0.00
24/12/2024	R209 On 05-February-26			Bond Future	10.96	73.4744	73.8789	73.4744	0.00
24/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3456	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
24/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3589	4	4	4	0.00
24/12/2024	R210 On 06-February-25			Bond Future	244.56	244.5733	244.5559	244.5733	991.00
24/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	4946	5	5	5	0.00
24/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
24/12/2024	R210 On 08-May-25			Bond Future	246.17	246.1906	246.1736	246.1906	300.00
24/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
24/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1856	2	2	2	0.00
24/12/2024	R210 On 07-August-25			Bond Future	251.11	251.1259	251.1094	251.1259	0.00
24/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2669	3	3	3	0.00
24/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
24/12/2024	R210 On 06-November-25			Bond Future	252.61	252.6217	252.6056	252.6217	0.00
24/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	466	0	0	0	0.00
24/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
24/12/2024	R210 On 05-February-26			Bond Future	257.46	257.4767	257.4615	257.4767	0.00
24/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4361	4	4	4	0.00
24/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
24/12/2024	R213 On 06-February-25			Bond Future	9.45	91.8030	92.0864	91.8030	100,765.00
24/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7595	7	8	7	0.00
24/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	5	0	0	0	0.00
24/12/2024	R213 On 08-May-25			Bond Future	9.51	90.0897	90.3791	90.0897	0.00
24/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4312	4	4	4	0.00
24/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	322	0	0	0	0.00
24/12/2024	R213 On 07-August-25			Bond Future	9.59	91.8742	92.1695	91.8742	0.00
24/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	7895	8	8	8	0.00
24/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	193	0	0	0	0.00
24/12/2024	R213 On 06-November-25			Bond Future	9.70	90.0962	90.3977	90.0962	0.00
24/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	2976	3	3	3	0.00
24/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1648	2	2	2	0.00
24/12/2024	R213 On 05-February-26			Bond Future	9.82	91.8056	92.1133	91.8056	0.00
24/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2536	2	3	2	0.00
24/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2293	2	2	2	0.00
24/12/2024	R214 On 06-February-25			Bond Future	10.95	69.1951	69.6217	69.1951	18,350.00
24/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	8785	8	9	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
24/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	6679	6	7	6	521.00
24/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	4326	4	4	4	521.00
24/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	12692	12	13	12	0.00
24/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
24/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	20	0	0	0	0.00
24/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	112	0	0	0	0.00
24/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	4	0	0	0	0.00
24/12/2024	R214 On 08-May-25			Bond Future	11.04	67.2818	67.7172	67.2818	3,232.00
24/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7205	7	7	7	0.00
24/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	303	0	0	0	0.00
24/12/2024	R214 On 07-August-25			Bond Future	11.12	68.6143	69.0585	68.6143	0.00
24/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	9385	9	9	9	0.00
24/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	414	0	0	0	0.00
24/12/2024	R214 On 06-November-25			Bond Future	11.23	66.6400	67.0931	66.6400	0.00
24/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	4531	4	5	4	0.00
24/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2370	3	2	3	0.00
24/12/2024	R214 On 05-February-26			Bond Future	11.34	67.9036	68.3656	67.9036	0.00
24/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	3541	3	4	3	0.00
24/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3951	4	4	4	0.00
24/12/2024	R248 On 06-February-25			Bond Future	11.15	83.7676	84.2248	83.7676	271,827.00
24/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	9619	9	10	9	0.00
24/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	32	0	0	0	660.00
24/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	899	1	1	1	660.00
24/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	3950	4	4	4	0.00
24/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	300	0	0	0	660.00
24/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1908	2	2	2	0.00
24/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	6200	7	6	7	0.00
24/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	11	0	0	0	0.00
24/12/2024	R248 On 08-May-25			Bond Future	11.23	81.0035	81.4701	81.0035	30,311.00
24/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	8800	8	9	8	0.00
24/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	386	0	0	0	0.00
24/12/2024	R248 On 07-August-25			Bond Future	11.32	82.6077	83.0839	82.6077	0.00
24/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	11571	11	12	11	0.00
24/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	521	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
24/12/2024	R248 On 06-November-25			Bond Future	11.43	79.7610	80.2468	79.7610	0.00
24/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	5137	5	5	5	0.00
24/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3133	3	3	3	0.00
24/12/2024	R248 On 05-February-26			Bond Future	11.54	81.2728	81.7681	81.2728	0.00
24/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	4290	4	4	4	0.00
24/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4829	5	5	5	0.00
24/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
24/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00