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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/12/2024 TO: 27/12/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	2029 On 06-February-25			Bond Future	134.70	134.6765	134.7038	134.6765	8,604.00
27/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2304	2	2	2	0.00
27/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2029 On 08-May-25			Bond Future	136.03	136.0066	136.0272	136.0066	728.00
27/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
27/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1823	2	2	2	0.00
27/12/2024	2029 On 07-August-25			Bond Future	138.76	138.7337	138.7562	138.7337	0.00
27/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1346	1	1	1	0.00
27/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2029 On 06-November-25			Bond Future	140.04	140.0146	140.0433	140.0146	0.00
27/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	253	0	0	0	0.00
27/12/2024	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
27/12/2024	2029 On 05-February-26			Bond Future	142.74	142.7068	142.7414	142.7068	0.00
27/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2631	3	3	3	0.00
27/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2030 On 06-February-25			Bond Future	9.04	96.0971	96.1402	96.0971	159,872.00
27/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	6035	6	6	6	0.00
27/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	214	0	0	0	800.00
27/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	1017	1	1	1	800.00
27/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2534	2	3	2	0.00
27/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	89	0	0	0	800.00
27/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	489	1	0	1	0.00
27/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1613	2	2	2	0.00
27/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	1	0	0	0	0.00
27/12/2024	2030 On 08-May-25			Bond Future	9.11	98.0276	98.0663	98.0276	0.00
27/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3315	3	3	3	0.00
27/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	962	1	1	1	1,320.00
27/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	2000	2	2	2	680.00
27/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9495	9	9	9	0.00
27/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4482	4	4	4	1,640.00
27/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	10834	11	11	11	0.00
27/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5702	6	6	6	2,280.00
27/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1387	1	1	1	800.00
27/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3493	3	3	3	0.00
27/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	584	1	1	1	800.00
27/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1115	1	1	1	0.00
27/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	313	0	0	0	800.00
27/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2164	2	2	2	0.00
27/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	2	0	0	0	2,280.00
27/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	95	0	0	0	0.00
27/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	6	0	0	0	1,640.00
27/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	183	0	0	0	0.00
27/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1536	2	2	2	0.00
27/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	746	1	1	1	0.00
27/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	346	0	0	0	0.00
27/12/2024	2030 On 07-August-25			Bond Future	9.18	95.9593	95.9998	95.9593	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
27/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6647	7	7	7	0.00
27/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9677	10	10	10	0.00
27/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	4781	5	5	5	1,054.00
27/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	33	0	0	0	1,054.00
27/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	365	0	0	0	0.00
27/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	178	0	0	0	0.00
27/12/2024	2030 On 06-November-25			Bond Future	9.27	97.8138	97.8594	97.8138	0.00
27/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2349	2	2	2	0.00
27/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1457	1	1	1	0.00
27/12/2024	2030 On 05-February-26			Bond Future	9.38	95.6619	95.7121	95.6619	0.00
27/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2156	2	2	2	0.00
27/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1823	2	2	2	0.00
27/12/2024	2032 On 06-February-25			Bond Future	9.69	95.6618	95.7184	95.6618	120,697.00
27/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9174	9	9	9	0.00
27/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	321	0	0	0	800.00
27/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	1612	2	2	2	800.00
27/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4387	4	4	4	0.00
27/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	83	0	0	0	800.00
27/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	516	1	1	1	0.00
27/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1643	2	2	2	0.00
27/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	4	0	0	0	0.00
27/12/2024	2032 On 08-May-25			Bond Future	9.77	93.4195	93.4721	93.4195	37,405.00
27/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5461	5	5	5	0.00
27/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	911	1	1	1	800.00
27/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	2040	2	2	2	800.00
27/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	5695	6	6	6	0.00
27/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	267	0	0	0	800.00
27/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1330	1	1	1	0.00
27/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2563	3	3	3	0.00
27/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	294	0	0	0	0.00
27/12/2024	2032 On 07-August-25			Bond Future	9.85	95.2697	95.3244	95.2697	0.00
27/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9391	9	9	9	0.00
27/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	198	0	0	0	0.00
27/12/2024	2032 On 06-November-25			Bond Future	9.96	92.9497	93.0096	92.9497	0.00

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27/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	3769	4	4	4	0.00
27/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1755	2	2	2	0.00
27/12/2024	2032 On 05-February-26			Bond Future	10.08	94.7121	94.7766	94.7121	0.00
27/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3129	3	3	3	0.00
27/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2783	3	3	3	0.00
27/12/2024	2033 On 06-February-25			Bond Future	129.08	129.1005	129.0768	129.1005	6,288.00
27/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4137	4	4	4	0.00
27/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2033 On 08-May-25			Bond Future	130.19	130.2181	130.1869	130.2181	5,288.00
27/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
27/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	433	0	0	0	0.00
27/12/2024	2033 On 07-August-25			Bond Future	132.80	132.8292	132.7988	132.8292	0.00
27/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4149	4	4	4	0.00
27/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2033 On 06-November-25			Bond Future	133.87	133.8944	133.8691	133.8944	0.00
27/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	729	1	1	1	0.00
27/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2033 On 05-February-26			Bond Future	136.45	136.4691	136.4483	136.4691	0.00
27/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3568	4	4	4	0.00
27/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2037 On 06-February-25			Bond Future	10.77	85.1739	85.1550	85.1739	155,404.00
27/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	10695	11	11	11	0.00
27/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	1	0	0	0	0.00
27/12/2024	2037 On 08-May-25			Bond Future	10.87	86.8848	86.8609	86.8848	3,975.00
27/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	7822	8	8	8	0.00
27/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	12881	13	13	13	7,500.00
27/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9219	9	9	9	15,000.00
27/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	12656	13	13	13	7,500.00
27/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	47	0	0	0	0.00
27/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	201	0	0	0	0.00
27/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	42	0	0	0	0.00
27/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	313	0	0	0	0.00
27/12/2024	2037 On 07-August-25			Bond Future	10.98	84.3450	84.3216	84.3450	15.00
27/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	10912	11	11	11	0.00

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27/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	7280	7	7	7	0.00
27/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	1833	2	2	2	200.00
27/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4274	4	4	4	0.00
27/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	1620	2	2	2	2,341.00
27/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	5827	6	6	6	0.00
27/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	3060	3	3	3	0.00
27/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1190	1	1	1	2,541.00
27/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2541	3	3	3	2,541.00
27/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	4945	5	5	5	0.00
27/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1214	1	1	1	2,541.00
27/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3796	4	4	4	0.00
27/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1808	2	2	2	2,541.00
27/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4114	4	4	4	0.00
27/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	852	1	1	1	2,541.00
27/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	363	0	0	0	0.00
27/12/2024	2037 On 06-November-25			Bond Future	11.09	85.9743	85.9541	85.9743	0.00
27/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5217	5	5	5	0.00
27/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2270	2	2	2	0.00
27/12/2024	2037 On 05-February-26			Bond Future	11.22	83.3464	83.3292	83.3464	0.00
27/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	3854	4	4	4	0.00
27/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3939	4	4	4	0.00
27/12/2024	2038 On 06-February-25			Bond Future	139.85	139.8733	139.8468	139.8733	2,622.00
27/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4617	5	5	5	0.00
27/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2038 On 08-May-25			Bond Future	142.68	142.7177	142.6832	142.7177	480.00
27/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	3003	3	3	3	0.00
27/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2038 On 07-August-25			Bond Future	143.42	143.4521	143.4185	143.4521	0.00
27/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3859	4	4	4	0.00
27/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2038 On 06-November-25			Bond Future	146.23	146.2609	146.2326	146.2609	0.00
27/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2353	2	2	2	0.00
27/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2038 On 05-February-26			Bond Future	146.88	146.9076	146.8842	146.9076	0.00

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27/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3684	4	4	4	0.00
27/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2040 On 06-February-25			Bond Future	11.06	85.3108	85.3886	85.3108	66,566.00
27/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	10965	11	11	11	0.00
27/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	6933	7	7	7	0.00
27/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	1087	1	1	1	780.00
27/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4193	4	4	4	0.00
27/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	201	0	0	0	780.00
27/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	36	0	0	0	780.00
27/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1443	1	1	1	0.00
27/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	2	0	0	0	0.00
27/12/2024	2040 On 08-May-25			Bond Future	11.15	87.0246	87.0992	87.0246	3,900.00
27/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	8875	9	9	9	0.00
27/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	9471	9	9	9	15,000.00
27/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	12793	13	13	13	7,500.00
27/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	13126	13	13	13	7,500.00
27/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	67	0	0	0	0.00
27/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	77	0	0	0	0.00
27/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	231	0	0	0	0.00
27/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	275	0	0	0	0.00
27/12/2024	2040 On 07-August-25			Bond Future	11.26	84.2367	84.3139	84.2367	16.00
27/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	11701	12	12	12	0.00
27/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	410	0	0	0	0.00
27/12/2024	2040 On 06-November-25			Bond Future	11.37	85.8638	85.9462	85.8638	0.00
27/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	5291	5	5	5	0.00
27/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2518	3	3	3	0.00
27/12/2024	2040 On 05-February-26			Bond Future	11.50	82.9829	83.0702	82.9829	0.00
27/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4222	4	4	4	0.00
27/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4272	4	4	4	0.00
27/12/2024	2044 On 06-February-25			Bond Future	11.18	81.1779	81.2575	81.1779	70,449.00
27/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	10801	11	11	11	0.00
27/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	2591	3	3	3	0.00
27/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1167	1	1	1	8,825.00
27/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	14445	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
27/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	8010	8	8	8	422.00
27/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	5225	5	5	5	422.00
27/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	171	0	0	0	8,825.00
27/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	112	0	0	0	0.00
27/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
27/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	19	0	0	0	0.00
27/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3825	4	4	4	0.00
27/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	547	1	1	1	8,825.00
27/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1392	1	1	1	0.00
27/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	3	0	0	0	0.00
27/12/2024	2044 On 08-May-25			Bond Future	11.28	82.8086	82.8853	82.8086	7,734.00
27/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	8884	9	9	9	0.00
27/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	7302	7	7	7	0.00
27/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	3801	4	4	4	0.00
27/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1279	1	1	1	2,490.00
27/12/2024	2044 On 08-May-25		Call	Bond Future	2.31	0.0029	0.0023	0.0029	0.00
27/12/2024	2044 On 08-May-25		Put	Bond Future	17116.99	17.1943	17.1170	17.1943	0.00
27/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1447	1	1	1	2,490.00
27/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3675	4	4	4	0.00
27/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	510	1	1	1	2,490.00
27/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	324	0	0	0	0.00
27/12/2024	2044 On 07-August-25			Bond Future	11.38	80.0626	80.1418	80.0626	0.00
27/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	11556	12	12	12	0.00
27/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	452	0	0	0	0.00
27/12/2024	2044 On 06-November-25			Bond Future	11.49	81.6089	81.6932	81.6089	0.00
27/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	5189	5	5	5	0.00
27/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	2784	3	3	3	0.00
27/12/2024	2044 On 05-February-26			Bond Future	11.61	78.7724	78.8615	78.7724	0.00
27/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	4221	4	4	4	0.00
27/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4512	5	5	5	0.00
27/12/2024	2046 On 06-February-25			Bond Future	122.01	122.5794	122.0094	122.5794	18,843.00
27/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	7999	9	8	9	0.00
27/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2046 On 08-May-25			Bond Future	122.27	122.8587	122.2705	122.8587	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
27/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	301	1	0	1	0.00
27/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2046 On 07-August-25			Bond Future	124.72	125.3218	124.7232	125.3218	0.00
27/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6033	7	6	7	0.00
27/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2046 On 06-November-25			Bond Future	124.91	125.5185	124.9136	125.5185	0.00
27/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
27/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	496	0	0	0	0.00
27/12/2024	2046 On 05-February-26			Bond Future	127.32	127.9306	127.3188	127.9306	0.00
27/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	5669	6	6	6	0.00
27/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2050 On 06-February-25			Bond Future	121.40	122.0432	121.4032	122.0432	16,223.00
27/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	5803	6	6	6	0.00
27/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2050 On 08-May-25			Bond Future	123.87	124.5251	123.8657	124.5251	0.00
27/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	2706	3	3	3	0.00
27/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2050 On 07-August-25			Bond Future	123.98	124.6530	123.9817	124.6530	0.00
27/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	4092	5	4	5	0.00
27/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2050 On 06-November-25			Bond Future	126.41	127.0937	126.4144	127.0937	0.00
27/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	1994	3	2	3	0.00
27/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
27/12/2024	2050 On 05-February-26			Bond Future	126.44	127.1236	126.4360	127.1236	0.00
27/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	3616	4	4	4	0.00
27/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
27/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	AL37 On 06-February-25			Index Future	1075.30	1074.7680	1075.3020	1074.7680	0.00
27/12/2024	AL37 On 08-May-25			Index Future	1096.85	1096.3560	1096.8450	1096.3560	0.00
27/12/2024	AL37 On 07-August-25			Index Future	1118.59	1118.0780	1118.5920	1118.0780	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
27/12/2024	AL37 On 06-November-25			Index Future	1140.30	1139.7250	1140.2990	1139.7250	0.00
27/12/2024	AL37 On 05-February-26			Index Future	1162.03	1161.4000	1162.0320	1161.4000	0.00
27/12/2024	AL7T On 06-February-25			Index Future	1294.28	1293.8040	1294.2800	1293.8040	0.00
27/12/2024	AL7T On 08-May-25			Index Future	1320.21	1319.7920	1320.2110	1319.7920	0.00
27/12/2024	AL7T On 07-August-25			Index Future	1346.39	1345.9400	1346.3860	1345.9400	0.00
27/12/2024	AL7T On 06-November-25			Index Future	1372.51	1371.9990	1372.5140	1371.9990	0.00
27/12/2024	AL7T On 05-February-26			Index Future	1398.67	1398.0920	1398.6730	1398.0920	0.00
27/12/2024	ALBI On 06-February-25			Index Future	1112.35	1111.8760	1112.3520	1111.8760	98.00
27/12/2024	ALBI On 08-May-25			Index Future	1134.64	1134.2100	1134.6380	1134.2100	0.00
27/12/2024	ALBI On 07-August-25			Index Future	1157.13	1156.6810	1157.1340	1156.6810	0.00
27/12/2024	ALBI On 06-November-25			Index Future	1179.59	1179.0760	1179.5890	1179.0760	0.00
27/12/2024	ALBI On 05-February-26			Index Future	1202.07	1201.5000	1202.0710	1201.5000	0.00
27/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	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
27/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	ES33 On 06-February-25			Bond Future	11.04	83.7530	83.7649	83.7530	0.00
27/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10033	10	10	10	0.00
27/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
27/12/2024	ES33 On 08-May-25			Bond Future	11.16	81.6566	81.6643	81.6566	0.00
27/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6892	7	7	7	0.00
27/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
27/12/2024	ES33 On 07-August-25			Bond Future	11.28	83.2931	83.3020	83.2931	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
27/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9497	9	9	9	0.00
27/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
27/12/2024	ES33 On 06-November-25			Bond Future	11.43	81.1258	81.1383	81.1258	0.00
27/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2488	2	2	2	0.00
27/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
27/12/2024	ES33 On 05-February-26			Bond Future	11.61	82.6816	82.6976	82.6816	0.00
27/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
27/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	498	1	0	1	0.00
27/12/2024	ES42 On 06-February-25			Bond Future	11.51	80.1113	80.1555	80.1113	0.00
27/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11762	12	12	12	0.00
27/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
27/12/2024	ES42 On 08-May-25			Bond Future	11.62	77.4734	77.5141	77.4734	0.00
27/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8883	9	9	9	0.00
27/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
27/12/2024	ES42 On 07-August-25			Bond Future	11.73	79.0252	79.0678	79.0252	0.00
27/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10796	11	11	11	0.00
27/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
27/12/2024	ES42 On 06-November-25			Bond Future	11.85	76.3053	76.3521	76.3053	0.00
27/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3018	3	3	3	0.00
27/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
27/12/2024	ES42 On 05-February-26			Bond Future	11.99	77.7663	77.8170	77.7663	0.00
27/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
27/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	783	1	1	1	0.00
27/12/2024	GOVI On 06-February-25			GOVI	1095.34	1094.8620	1095.3400	1094.8620	636.00
27/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1233400	123	123	123	0.00
27/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
27/12/2024	GOVI On 08-May-25			GOVI	1117.29	1116.8540	1117.2850	1116.8540	0.00
27/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	952850	95	95	95	0.00
27/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
27/12/2024	GOVI On 07-August-25			GOVI	1139.44	1138.9820	1139.4370	1138.9820	0.00
27/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1284370	128	128	128	0.00
27/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
27/12/2024	GOVI On 06-November-25			GOVI	1161.55	1161.0340	1161.5490	1161.0340	0.00
27/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	495490	49	50	49	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
27/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
27/12/2024	GOVI On 05-February-26			GOVI	1183.69	1183.1140	1183.6870	1183.1140	0.00
27/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	336870	33	34	33	0.00
27/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
27/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/12/2024	IGOV On 06-February-25			Index Future	375.90	377.6220	375.8980	377.6220	870.00
27/12/2024	IGOV On 08-May-25			Index Future	383.52	385.3000	383.5210	385.3000	8.00
27/12/2024	IGOV On 07-August-25			Index Future	391.22	393.0240	391.2160	393.0240	0.00
27/12/2024	IGOV On 06-November-25			Index Future	398.90	400.7220	398.8960	400.7220	0.00
27/12/2024	IGOV On 05-February-26			Index Future	406.59	408.4300	406.5850	408.4300	0.00
27/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	8.3570	91.6430	8.3570	0.00
27/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
27/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
27/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
27/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
27/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/12/2024	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
27/12/2024	R033 On 06-February-25			Bond Future	9.96	103.8390	103.9044	103.8390	12,187.00
27/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	2443	2	2	2	0.00
27/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	409	0	0	0	0.00
27/12/2024	R033 On 08-May-25			Bond Future	10.04	100.8765	100.9376	100.8765	0.00
27/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	2808	3	3	3	0.00
27/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1272	1	1	1	0.00
27/12/2024	R033 On 07-August-25			Bond Future	10.13	102.8743	102.9378	102.8743	0.00
27/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	3018	3	3	3	0.00
27/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2003	2	2	2	0.00
27/12/2024	R033 On 06-November-25			Bond Future	10.24	99.8181	99.8872	99.8181	0.00
27/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3208	3	3	3	0.00
27/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2776	3	3	3	0.00
27/12/2024	R033 On 05-February-26			Bond Future	10.37	101.7098	101.7842	101.7098	0.00
27/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	3682	4	4	4	0.00
27/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3107	3	3	3	0.00
27/12/2024	R035 On 06-February-25			Bond Future	10.34	94.9893	94.9999	94.9893	87,258.00
27/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	10979	11	11	11	0.00
27/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4382	4	4	4	0.00
27/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	542	1	1	1	15,000.00
27/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	909	1	1	1	100.00
27/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5396	5	5	5	0.00
27/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2271	2	2	2	0.00
27/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1137	1	1	1	1,000.00
27/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1361	1	1	1	0.00
27/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	491	1	0	1	1,100.00
27/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1126	1	1	1	0.00
27/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	58	0	0	0	1,100.00
27/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1932	2	2	2	0.00
27/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	118	0	0	0	7,500.00
27/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	1	0	0	0	0.00
27/12/2024	R035 On 08-May-25			Bond Future	10.42	92.3874	92.3933	92.3874	1,004.00
27/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7540	8	8	8	0.00
27/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	14727	15	15	15	0.00
27/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	11805	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	6075	6	6	6	400.00
27/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7170	7	7	7	0.00
27/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	2044	2	2	2	150.00
27/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	3878	4	4	4	0.00
27/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	958	1	1	1	150.00
27/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	1948	2	2	2	0.00
27/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	310	0	0	0	150.00
27/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	57	0	0	0	400.00
27/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	449	0	0	0	0.00
27/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	12	0	0	0	400.00
27/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	274	0	0	0	0.00
27/12/2024	R035 On 07-August-25			Bond Future	10.52	94.2175	94.2245	94.2175	0.00
27/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	11141	11	11	11	0.00
27/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	288	0	0	0	0.00
27/12/2024	R035 On 06-November-25			Bond Future	10.63	91.5326	91.5437	91.5326	0.00
27/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	5017	5	5	5	0.00
27/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	1985	2	2	2	0.00
27/12/2024	R035 On 05-February-26			Bond Future	10.75	93.2685	93.2835	93.2685	0.00
27/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	3729	4	4	4	0.00
27/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3540	4	4	4	0.00
27/12/2024	R038 On 06-February-25			Bond Future	10.85	104.1216	104.1356	104.1216	8,871.00
27/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	3118	3	3	3	0.00
27/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	482	0	0	0	0.00
27/12/2024	R038 On 08-May-25			Bond Future	10.95	100.7229	100.7318	100.7229	2,395.00
27/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	3580	4	4	4	0.00
27/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1646	2	2	2	0.00
27/12/2024	R038 On 07-August-25			Bond Future	11.06	102.7175	102.7277	102.7175	0.00
27/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	3943	4	4	4	0.00
27/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2735	3	3	3	0.00
27/12/2024	R038 On 06-November-25			Bond Future	11.18	99.2165	99.2313	99.2165	0.00
27/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4169	4	4	4	0.00
27/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	8723	9	9	9	0.00
27/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3288	3	3	3	1,770.00
27/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1599	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
27/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4584	5	5	5	0.00
27/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3757	4	4	4	0.00
27/12/2024	R038 On 05-February-26			Bond Future	11.31	101.0961	101.1152	101.0961	0.00
27/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	5103	5	5	5	0.00
27/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4273	4	4	4	0.00
27/12/2024	R053 On 06-February-25			Bond Future	11.15	108.3107	108.3271	108.3107	2,019.00
27/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	13952	14	14	14	0.00
27/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	5	0	0	0	0.00
27/12/2024	R053 On 08-May-25			Bond Future	11.24	104.6189	104.6298	104.6189	0.00
27/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	11523	12	12	12	0.00
27/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	460	0	0	0	0.00
27/12/2024	R053 On 07-August-25			Bond Future	11.33	106.6905	106.7029	106.6905	0.00
27/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	14623	15	15	15	0.00
27/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	754	1	1	1	0.00
27/12/2024	R053 On 06-November-25			Bond Future	11.43	102.8879	102.9050	102.8879	0.00
27/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	6588	7	7	7	0.00
27/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3898	4	4	4	0.00
27/12/2024	R053 On 05-February-26			Bond Future	11.55	104.8367	104.8583	104.8367	0.00
27/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	5582	6	6	6	0.00
27/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6057	6	6	6	0.00
27/12/2024	R186 On 06-February-25			Bond Future	8.26	105.2608	105.2610	105.2608	177,864.00
27/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1326	1	1	1	0.00
27/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	5	0	0	0	0.00
27/12/2024	R186 On 08-May-25			Bond Future	8.29	107.3758	107.3702	107.3758	0.00
27/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	548	1	1	1	0.00
27/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	275	0	0	0	0.00
27/12/2024	R186 On 07-August-25			Bond Future	8.34	104.1930	104.1885	104.1930	0.00
27/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1815	2	2	2	0.00
27/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1306	1	1	1	1,983.00
27/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2478	2	2	2	0.00
27/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	64	0	0	0	1,983.00
27/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	185	0	0	0	0.00
27/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	113	0	0	0	0.00
27/12/2024	R186 On 06-November-25			Bond Future	8.45	106.2073	106.2072	106.2073	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
27/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	298	0	0	0	0.00
27/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	642	1	1	1	0.00
27/12/2024	R186 On 05-February-26			Bond Future	8.69	102.9145	102.9185	102.9145	0.00
27/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	342	0	0	0	0.00
27/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	556	1	1	1	0.00
27/12/2024	R202 On 06-February-25			Bond Future	269.36	269.7113	269.3592	269.7113	1,914.00
27/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2569	3	3	3	0.00
27/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
27/12/2024	R202 On 08-May-25			Bond Future	274.82	275.1965	274.8226	275.1965	269.00
27/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2513	3	3	3	0.00
27/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
27/12/2024	R202 On 07-August-25			Bond Future	275.10	275.4774	275.0991	275.4774	0.00
27/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3499	4	3	4	0.00
27/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
27/12/2024	R202 On 06-November-25			Bond Future	280.50	280.8719	280.4978	280.8719	0.00
27/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	4858	5	5	5	0.00
27/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
27/12/2024	R202 On 05-February-26			Bond Future	280.56	280.9334	280.5627	280.9334	0.00
27/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2743	3	3	3	0.00
27/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
27/12/2024	R209 On 06-February-25			Bond Future	10.56	74.4397	74.4487	74.4397	12,983.00
27/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	8942	9	9	9	0.00
27/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	1	0	0	0	0.00
27/12/2024	R209 On 08-May-25			Bond Future	10.65	72.7805	72.7857	72.7805	6,367.00
27/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6301	6	6	6	0.00
27/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	296	0	0	0	0.00
27/12/2024	R209 On 07-August-25			Bond Future	10.74	74.2220	74.2281	74.2220	0.00
27/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9286	9	9	9	0.00
27/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	337	0	0	0	0.00
27/12/2024	R209 On 06-November-25			Bond Future	10.84	72.5041	72.5135	72.5041	0.00
27/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4201	4	4	4	0.00
27/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2116	2	2	2	0.00
27/12/2024	R209 On 05-February-26			Bond Future	10.95	73.8789	73.8913	73.8789	0.00
27/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3276	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
27/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3397	4	3	4	0.00
27/12/2024	R210 On 06-February-25			Bond Future	244.51	244.5559	244.5062	244.5559	991.00
27/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	4896	5	5	5	0.00
27/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
27/12/2024	R210 On 08-May-25			Bond Future	246.11	246.1736	246.1097	246.1736	300.00
27/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
27/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1920	2	2	2	0.00
27/12/2024	R210 On 07-August-25			Bond Future	251.05	251.1094	251.0469	251.1094	0.00
27/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2607	3	3	3	0.00
27/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
27/12/2024	R210 On 06-November-25			Bond Future	252.55	252.6056	252.5525	252.6056	0.00
27/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	413	0	0	0	0.00
27/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
27/12/2024	R210 On 05-February-26			Bond Future	257.42	257.4615	257.4169	257.4615	0.00
27/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4317	4	4	4	0.00
27/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
27/12/2024	R213 On 06-February-25			Bond Future	9.43	92.0864	92.1355	92.0864	100,765.00
27/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7643	8	8	8	0.00
27/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	4	0	0	0	0.00
27/12/2024	R213 On 08-May-25			Bond Future	9.50	90.3791	90.4243	90.3791	0.00
27/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4334	4	4	4	0.00
27/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	299	0	0	0	0.00
27/12/2024	R213 On 07-August-25			Bond Future	9.58	92.1695	92.2167	92.1695	0.00
27/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	7935	8	8	8	0.00
27/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	186	0	0	0	0.00
27/12/2024	R213 On 06-November-25			Bond Future	9.68	90.3977	90.4496	90.3977	0.00
27/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	2949	3	3	3	0.00
27/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1569	2	2	2	0.00
27/12/2024	R213 On 05-February-26			Bond Future	9.81	92.1133	92.1697	92.1133	0.00
27/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2548	3	3	3	0.00
27/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2248	2	2	2	0.00
27/12/2024	R214 On 06-February-25			Bond Future	10.95	69.6217	69.6599	69.6217	18,350.00
27/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	8822	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	6712	7	7	7	521.00
27/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	4345	4	4	4	521.00
27/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	12731	13	13	13	0.00
27/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
27/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	15	0	0	0	0.00
27/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	93	0	0	0	0.00
27/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	2	0	0	0	0.00
27/12/2024	R214 On 08-May-25			Bond Future	11.03	67.7172	67.7525	67.7172	3,232.00
27/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7216	7	7	7	0.00
27/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	278	0	0	0	0.00
27/12/2024	R214 On 07-August-25			Bond Future	11.12	69.0585	69.0954	69.0585	0.00
27/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	9431	9	9	9	0.00
27/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	423	0	0	0	0.00
27/12/2024	R214 On 06-November-25			Bond Future	11.22	67.0931	67.1336	67.0931	0.00
27/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	4431	5	4	5	0.00
27/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2229	2	2	2	0.00
27/12/2024	R214 On 05-February-26			Bond Future	11.33	68.3656	68.4095	68.3656	0.00
27/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	3435	4	3	4	0.00
27/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3801	4	4	4	0.00
27/12/2024	R248 On 06-February-25			Bond Future	11.14	84.2248	84.2725	84.2248	271,827.00
27/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	9664	10	10	10	0.00
27/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	26	0	0	0	660.00
27/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	871	1	1	1	660.00
27/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	3960	4	4	4	0.00
27/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	262	0	0	0	660.00
27/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1832	2	2	2	0.00
27/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	6146	6	6	6	0.00
27/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	8	0	0	0	0.00
27/12/2024	R248 On 08-May-25			Bond Future	11.22	81.4701	81.5144	81.4701	30,311.00
27/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	8816	9	9	9	0.00
27/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	359	0	0	0	0.00
27/12/2024	R248 On 07-August-25			Bond Future	11.32	83.0839	83.1300	83.0839	0.00
27/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	11633	12	12	12	0.00
27/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	537	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
27/12/2024	R248 On 06-November-25			Bond Future	11.42	80.2468	80.2973	80.2468	0.00
27/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	5066	5	5	5	0.00
27/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3011	3	3	3	0.00
27/12/2024	R248 On 05-February-26			Bond Future	11.53	81.7681	81.8227	81.7681	0.00
27/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	4244	4	4	4	0.00
27/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4729	5	5	5	0.00
27/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00