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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/12/2024 TO: 30/12/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	2029 On 06-February-25			Bond Future	134.63	134.7038	134.6338	134.7038	8,604.00
30/12/2024	2029 On 06-February-25	132.40	Call	Bond Future	2234	2	2	2	0.00
30/12/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2029 On 08-May-25			Bond Future	135.96	136.0272	135.9563	136.0272	728.00
30/12/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
30/12/2024	2029 On 08-May-25	137.85	Put	Bond Future	1894	2	2	2	0.00
30/12/2024	2029 On 07-August-25			Bond Future	138.68	138.7562	138.6843	138.7562	0.00
30/12/2024	2029 On 07-August-25	137.41	Call	Bond Future	1274	1	1	1	0.00
30/12/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2029 On 06-November-25			Bond Future	139.97	140.0433	139.9706	140.0433	0.00
30/12/2024	2029 On 06-November-25	139.79	Call	Bond Future	181	0	0	0	0.00
30/12/2024	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
30/12/2024	2029 On 05-February-26			Bond Future	142.67	142.7414	142.6678	142.7414	0.00
30/12/2024	2029 On 05-February-26	140.11	Call	Bond Future	2558	3	3	3	0.00
30/12/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2030 On 06-February-25			Bond Future	9.06	96.1402	96.0636	96.1402	159,572.00
30/12/2024	2030 On 06-February-25	10.68	Call	Bond Future	5959	6	6	6	0.00
30/12/2024	2030 On 06-February-25	8.68	Call	Bond Future	179	0	0	0	800.00
30/12/2024	2030 On 06-February-25	9.18	Call	Bond Future	944	1	1	1	800.00
30/12/2024	2030 On 06-February-25	9.69	Call	Bond Future	2453	3	2	3	0.00
30/12/2024	2030 On 06-February-25	9.69	Put	Bond Future	84	0	0	0	800.00
30/12/2024	2030 On 06-February-25	9.18	Put	Bond Future	493	0	0	0	0.00
30/12/2024	2030 On 06-February-25	8.68	Put	Bond Future	1656	2	2	2	0.00
30/12/2024	2030 On 06-February-25	10.68	Put	Bond Future	1	0	0	0	0.00
30/12/2024	2030 On 08-May-25			Bond Future	9.13	98.0663	97.9885	98.0663	0.00
30/12/2024	2030 On 08-May-25	9.93	Call	Bond Future	3241	3	3	3	0.00
30/12/2024	2030 On 08-May-25	8.95	Call	Bond Future	915	1	1	1	1,320.00
30/12/2024	2030 On 08-May-25	9.45	Call	Bond Future	1935	2	2	2	680.00
30/12/2024	2030 On 08-May-25	11.86	Call	Bond Future	9417	9	9	9	0.00
30/12/2024	2030 On 08-May-25	10.31	Call	Bond Future	4405	4	4	4	1,640.00
30/12/2024	2030 On 08-May-25	12.28	Call	Bond Future	10756	11	11	11	0.00
30/12/2024	2030 On 08-May-25	10.69	Call	Bond Future	5623	6	6	6	2,280.00
30/12/2024	2030 On 08-May-25	9.18	Call	Bond Future	1331	1	1	1	800.00
30/12/2024	2030 On 08-May-25	9.99	Call	Bond Future	3419	3	3	3	0.00
30/12/2024	2030 On 08-May-25	8.68	Call	Bond Future	549	1	1	1	800.00
30/12/2024	2030 On 08-May-25	9.18	Put	Bond Future	1137	1	1	1	0.00
30/12/2024	2030 On 08-May-25	9.99	Put	Bond Future	316	0	0	0	800.00
30/12/2024	2030 On 08-May-25	8.68	Put	Bond Future	2206	2	2	2	0.00
30/12/2024	2030 On 08-May-25	12.28	Put	Bond Future	1	0	0	0	2,280.00
30/12/2024	2030 On 08-May-25	10.69	Put	Bond Future	95	0	0	0	0.00
30/12/2024	2030 On 08-May-25	11.86	Put	Bond Future	5	0	0	0	1,640.00
30/12/2024	2030 On 08-May-25	10.31	Put	Bond Future	183	0	0	0	0.00
30/12/2024	2030 On 08-May-25	8.95	Put	Bond Future	1567	2	2	2	0.00
30/12/2024	2030 On 08-May-25	9.45	Put	Bond Future	759	1	1	1	0.00
30/12/2024	2030 On 08-May-25	9.93	Put	Bond Future	350	0	0	0	0.00
30/12/2024	2030 On 07-August-25			Bond Future	9.21	95.9998	95.9208	95.9998	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
30/12/2024	2030 On 07-August-25	11.11	Call	Bond Future	6570	7	7	7	0.00
30/12/2024	2030 On 07-August-25	12.12	Call	Bond Future	9598	10	10	10	0.00
30/12/2024	2030 On 07-August-25	10.48	Call	Bond Future	4707	5	5	5	1,054.00
30/12/2024	2030 On 07-August-25	12.12	Put	Bond Future	33	0	0	0	1,054.00
30/12/2024	2030 On 07-August-25	10.48	Put	Bond Future	370	0	0	0	0.00
30/12/2024	2030 On 07-August-25	11.11	Put	Bond Future	179	0	0	0	0.00
30/12/2024	2030 On 06-November-25			Bond Future	9.30	97.8594	97.7792	97.8594	0.00
30/12/2024	2030 On 06-November-25	9.54	Call	Bond Future	2294	2	2	2	0.00
30/12/2024	2030 On 06-November-25	9.54	Put	Bond Future	1481	1	1	1	0.00
30/12/2024	2030 On 05-February-26			Bond Future	9.41	95.7121	95.6308	95.7121	0.00
30/12/2024	2030 On 05-February-26	9.49	Call	Bond Future	2105	2	2	2	0.00
30/12/2024	2030 On 05-February-26	9.49	Put	Bond Future	1853	2	2	2	0.00
30/12/2024	2032 On 06-February-25			Bond Future	9.73	95.7184	95.5499	95.7184	120,601.00
30/12/2024	2032 On 06-February-25	11.72	Call	Bond Future	9005	9	9	9	0.00
30/12/2024	2032 On 06-February-25	9.42	Call	Bond Future	256	0	0	0	800.00
30/12/2024	2032 On 06-February-25	9.92	Call	Bond Future	1466	2	1	2	800.00
30/12/2024	2032 On 06-February-25	10.61	Call	Bond Future	4216	4	4	4	0.00
30/12/2024	2032 On 06-February-25	10.61	Put	Bond Future	80	0	0	0	800.00
30/12/2024	2032 On 06-February-25	9.92	Put	Bond Future	539	1	1	1	0.00
30/12/2024	2032 On 06-February-25	9.42	Put	Bond Future	1746	2	2	2	0.00
30/12/2024	2032 On 06-February-25	11.72	Put	Bond Future	3	0	0	0	0.00
30/12/2024	2032 On 08-May-25			Bond Future	9.80	93.4721	93.3006	93.4721	37,405.00
30/12/2024	2032 On 08-May-25	10.91	Call	Bond Future	5300	5	5	5	0.00
30/12/2024	2032 On 08-May-25	9.42	Call	Bond Future	836	1	1	1	800.00
30/12/2024	2032 On 08-May-25	9.92	Call	Bond Future	1924	2	2	2	800.00
30/12/2024	2032 On 08-May-25	10.97	Call	Bond Future	5533	6	6	6	0.00
30/12/2024	2032 On 08-May-25	10.97	Put	Bond Future	276	0	0	0	800.00
30/12/2024	2032 On 08-May-25	9.92	Put	Bond Future	1386	1	1	1	0.00
30/12/2024	2032 On 08-May-25	9.42	Put	Bond Future	2659	3	3	3	0.00
30/12/2024	2032 On 08-May-25	10.91	Put	Bond Future	305	0	0	0	0.00
30/12/2024	2032 On 07-August-25			Bond Future	9.89	95.3244	95.1498	95.3244	0.00
30/12/2024	2032 On 07-August-25	12.01	Call	Bond Future	9223	9	9	9	0.00
30/12/2024	2032 On 07-August-25	12.01	Put	Bond Future	204	0	0	0	0.00
30/12/2024	2032 On 06-November-25			Bond Future	10.00	93.0096	92.8320	93.0096	0.00

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30/12/2024	2032 On 06-November-25	10.42	Call	Bond Future	3645	4	4	4	0.00
30/12/2024	2032 On 06-November-25	10.42	Put	Bond Future	1809	2	2	2	0.00
30/12/2024	2032 On 05-February-26			Bond Future	10.12	94.7766	94.5960	94.7766	0.00
30/12/2024	2032 On 05-February-26	10.16	Call	Bond Future	3022	3	3	3	0.00
30/12/2024	2032 On 05-February-26	10.16	Put	Bond Future	2857	3	3	3	0.00
30/12/2024	2033 On 06-February-25			Bond Future	129.06	129.0768	129.0617	129.0768	6,288.00
30/12/2024	2033 On 06-February-25	124.94	Call	Bond Future	4122	4	4	4	0.00
30/12/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2033 On 08-May-25			Bond Future	130.17	130.1869	130.1720	130.1869	5,288.00
30/12/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
30/12/2024	2033 On 08-May-25	130.62	Put	Bond Future	448	0	0	0	0.00
30/12/2024	2033 On 07-August-25			Bond Future	132.78	132.7988	132.7841	132.7988	0.00
30/12/2024	2033 On 07-August-25	128.65	Call	Bond Future	4134	4	4	4	0.00
30/12/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2033 On 06-November-25			Bond Future	133.85	133.8691	133.8545	133.8691	0.00
30/12/2024	2033 On 06-November-25	133.14	Call	Bond Future	715	1	1	1	0.00
30/12/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2033 On 05-February-26			Bond Future	136.43	136.4483	136.4340	136.4483	0.00
30/12/2024	2033 On 05-February-26	132.88	Call	Bond Future	3554	4	4	4	0.00
30/12/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2037 On 06-February-25			Bond Future	10.80	85.1550	85.0106	85.1550	154,404.00
30/12/2024	2037 On 06-February-25	12.76	Call	Bond Future	10551	11	11	11	0.00
30/12/2024	2037 On 06-February-25	12.76	Put	Bond Future	1	0	0	0	0.00
30/12/2024	2037 On 08-May-25			Bond Future	10.90	86.8609	86.7139	86.8609	3,975.00
30/12/2024	2037 On 08-May-25	12.25	Call	Bond Future	7677	8	8	8	0.00
30/12/2024	2037 On 08-May-25	13.35	Call	Bond Future	12733	13	13	13	7,500.00
30/12/2024	2037 On 08-May-25	12.55	Call	Bond Future	9072	9	9	9	15,000.00
30/12/2024	2037 On 08-May-25	13.30	Call	Bond Future	12508	13	13	13	7,500.00
30/12/2024	2037 On 08-May-25	13.30	Put	Bond Future	47	0	0	0	0.00
30/12/2024	2037 On 08-May-25	12.55	Put	Bond Future	201	0	0	0	0.00
30/12/2024	2037 On 08-May-25	13.35	Put	Bond Future	42	0	0	0	0.00
30/12/2024	2037 On 08-May-25	12.25	Put	Bond Future	315	0	0	0	0.00
30/12/2024	2037 On 07-August-25			Bond Future	11.00	84.3216	84.1719	84.3216	15.00
30/12/2024	2037 On 07-August-25	13.01	Call	Bond Future	10767	11	11	11	0.00

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30/12/2024	2037 On 07-August-25	12.17	Call	Bond Future	7144	7	7	7	0.00
30/12/2024	2037 On 07-August-25	10.64	Call	Bond Future	1757	2	2	2	200.00
30/12/2024	2037 On 07-August-25	11.42	Call	Bond Future	4158	4	4	4	0.00
30/12/2024	2037 On 07-August-25	10.55	Call	Bond Future	1548	2	2	2	2,341.00
30/12/2024	2037 On 07-August-25	11.82	Call	Bond Future	5699	6	6	6	0.00
30/12/2024	2037 On 07-August-25	11.07	Call	Bond Future	2960	3	3	3	0.00
30/12/2024	2037 On 07-August-25	10.34	Call	Bond Future	1131	1	1	1	2,541.00
30/12/2024	2037 On 07-August-25	11.07	Put	Bond Future	2591	3	3	3	2,541.00
30/12/2024	2037 On 07-August-25	10.34	Put	Bond Future	5035	5	5	5	0.00
30/12/2024	2037 On 07-August-25	11.82	Put	Bond Future	1235	1	1	1	2,541.00
30/12/2024	2037 On 07-August-25	10.64	Put	Bond Future	3869	4	4	4	0.00
30/12/2024	2037 On 07-August-25	11.42	Put	Bond Future	1843	2	2	2	2,541.00
30/12/2024	2037 On 07-August-25	10.55	Put	Bond Future	4192	4	4	4	0.00
30/12/2024	2037 On 07-August-25	12.17	Put	Bond Future	866	1	1	1	2,541.00
30/12/2024	2037 On 07-August-25	13.01	Put	Bond Future	367	0	0	0	0.00
30/12/2024	2037 On 06-November-25			Bond Future	11.12	85.9541	85.8020	85.9541	0.00
30/12/2024	2037 On 06-November-25	11.63	Call	Bond Future	5103	5	5	5	0.00
30/12/2024	2037 On 06-November-25	11.63	Put	Bond Future	2308	2	2	2	0.00
30/12/2024	2037 On 05-February-26			Bond Future	11.24	83.3292	83.1744	83.3292	0.00
30/12/2024	2037 On 05-February-26	11.20	Call	Bond Future	3760	4	4	4	0.00
30/12/2024	2037 On 05-February-26	11.20	Put	Bond Future	3999	4	4	4	0.00
30/12/2024	2038 On 06-February-25			Bond Future	139.68	139.8468	139.6787	139.8468	2,622.00
30/12/2024	2038 On 06-February-25	135.23	Call	Bond Future	4449	5	4	5	0.00
30/12/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2038 On 08-May-25			Bond Future	142.51	142.6832	142.5121	142.6832	480.00
30/12/2024	2038 On 08-May-25	139.68	Call	Bond Future	2832	3	3	3	0.00
30/12/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2038 On 07-August-25			Bond Future	143.24	143.4185	143.2446	143.4185	0.00
30/12/2024	2038 On 07-August-25	139.56	Call	Bond Future	3685	4	4	4	0.00
30/12/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2038 On 06-November-25			Bond Future	146.06	146.2326	146.0560	146.2326	0.00
30/12/2024	2038 On 06-November-25	143.88	Call	Bond Future	2176	2	2	2	0.00
30/12/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2038 On 05-February-26			Bond Future	146.71	146.8842	146.7050	146.8842	0.00

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30/12/2024	2038 On 05-February-26	143.20	Call	Bond Future	3505	4	4	4	0.00
30/12/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2040 On 06-February-25			Bond Future	11.07	85.3886	85.2649	85.3886	66,475.00
30/12/2024	2040 On 06-February-25	12.95	Call	Bond Future	10841	11	11	11	0.00
30/12/2024	2040 On 06-February-25	12.20	Call	Bond Future	6804	7	7	7	0.00
30/12/2024	2040 On 06-February-25	11.00	Call	Bond Future	985	1	1	1	780.00
30/12/2024	2040 On 06-February-25	11.70	Call	Bond Future	4059	4	4	4	0.00
30/12/2024	2040 On 06-February-25	11.70	Put	Bond Future	190	0	0	0	780.00
30/12/2024	2040 On 06-February-25	12.20	Put	Bond Future	31	0	0	0	780.00
30/12/2024	2040 On 06-February-25	11.00	Put	Bond Future	1465	1	1	1	0.00
30/12/2024	2040 On 06-February-25	12.95	Put	Bond Future	2	0	0	0	0.00
30/12/2024	2040 On 08-May-25			Bond Future	11.17	87.0992	86.9733	87.0992	3,900.00
30/12/2024	2040 On 08-May-25	12.63	Call	Bond Future	8748	9	9	9	0.00
30/12/2024	2040 On 08-May-25	12.75	Call	Bond Future	9343	9	9	9	15,000.00
30/12/2024	2040 On 08-May-25	13.43	Call	Bond Future	12665	13	13	13	7,500.00
30/12/2024	2040 On 08-May-25	13.50	Call	Bond Future	12998	13	13	13	7,500.00
30/12/2024	2040 On 08-May-25	13.50	Put	Bond Future	65	0	0	0	0.00
30/12/2024	2040 On 08-May-25	13.43	Put	Bond Future	75	0	0	0	0.00
30/12/2024	2040 On 08-May-25	12.75	Put	Bond Future	229	0	0	0	0.00
30/12/2024	2040 On 08-May-25	12.63	Put	Bond Future	274	0	0	0	0.00
30/12/2024	2040 On 07-August-25			Bond Future	11.28	84.3139	84.1858	84.3139	16.00
30/12/2024	2040 On 07-August-25	13.29	Call	Bond Future	11574	12	12	12	0.00
30/12/2024	2040 On 07-August-25	13.29	Put	Bond Future	411	0	0	0	0.00
30/12/2024	2040 On 06-November-25			Bond Future	11.40	85.9462	85.8159	85.9462	0.00
30/12/2024	2040 On 06-November-25	11.84	Call	Bond Future	5191	5	5	5	0.00
30/12/2024	2040 On 06-November-25	11.84	Put	Bond Future	2549	3	3	3	0.00
30/12/2024	2040 On 05-February-26			Bond Future	11.52	83.0702	82.9378	83.0702	0.00
30/12/2024	2040 On 05-February-26	11.49	Call	Bond Future	4137	4	4	4	0.00
30/12/2024	2040 On 05-February-26	11.49	Put	Bond Future	4320	4	4	4	0.00
30/12/2024	2044 On 06-February-25			Bond Future	11.20	81.2575	81.1636	81.2575	70,449.00
30/12/2024	2044 On 06-February-25	13.02	Call	Bond Future	10706	11	11	11	0.00
30/12/2024	2044 On 06-February-25	11.50	Call	Bond Future	2481	3	2	3	0.00
30/12/2024	2044 On 06-February-25	11.15	Call	Bond Future	1075	1	1	1	8,825.00
30/12/2024	2044 On 06-February-25	13.75	Call	Bond Future	14351	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
30/12/2024	2044 On 06-February-25	12.50	Call	Bond Future	7913	8	8	8	422.00
30/12/2024	2044 On 06-February-25	12.00	Call	Bond Future	5120	5	5	5	422.00
30/12/2024	2044 On 06-February-25	10.65	Call	Bond Future	140	0	0	0	8,825.00
30/12/2024	2044 On 06-February-25	12.00	Put	Bond Future	101	0	0	0	0.00
30/12/2024	2044 On 06-February-25	13.75	Put	Bond Future	0	0	0	0	422.00
30/12/2024	2044 On 06-February-25	12.50	Put	Bond Future	15	0	0	0	0.00
30/12/2024	2044 On 06-February-25	10.65	Put	Bond Future	3887	4	4	4	0.00
30/12/2024	2044 On 06-February-25	11.50	Put	Bond Future	531	1	1	1	8,825.00
30/12/2024	2044 On 06-February-25	11.15	Put	Bond Future	1394	1	1	1	0.00
30/12/2024	2044 On 06-February-25	13.02	Put	Bond Future	2	0	0	0	0.00
30/12/2024	2044 On 08-May-25			Bond Future	11.29	82.8853	82.7898	82.8853	7,734.00
30/12/2024	2044 On 08-May-25	12.72	Call	Bond Future	8784	9	9	9	0.00
30/12/2024	2044 On 08-May-25	12.40	Call	Bond Future	7202	7	7	7	0.00
30/12/2024	2044 On 08-May-25	11.65	Call	Bond Future	3712	4	4	4	0.00
30/12/2024	2044 On 08-May-25	10.92	Call	Bond Future	1223	1	1	1	2,490.00
30/12/2024	2044 On 08-May-25		Call	Bond Future	1.89	0.0023	0.0019	0.0023	0.00
30/12/2024	2044 On 08-May-25		Put	Bond Future	17212.14	17.1170	17.2121	17.1170	0.00
30/12/2024	2044 On 08-May-25	11.65	Put	Bond Future	1454	1	1	1	2,490.00
30/12/2024	2044 On 08-May-25	10.92	Put	Bond Future	3714	4	4	4	0.00
30/12/2024	2044 On 08-May-25	12.40	Put	Bond Future	506	1	1	1	2,490.00
30/12/2024	2044 On 08-May-25	12.72	Put	Bond Future	319	0	0	0	0.00
30/12/2024	2044 On 07-August-25			Bond Future	11.40	80.1418	80.0446	80.1418	0.00
30/12/2024	2044 On 07-August-25	13.34	Call	Bond Future	11457	12	11	12	0.00
30/12/2024	2044 On 07-August-25	13.34	Put	Bond Future	451	0	0	0	0.00
30/12/2024	2044 On 06-November-25			Bond Future	11.50	81.6932	81.5945	81.6932	0.00
30/12/2024	2044 On 06-November-25	11.88	Call	Bond Future	5110	5	5	5	0.00
30/12/2024	2044 On 06-November-25	11.88	Put	Bond Future	2804	3	3	3	0.00
30/12/2024	2044 On 05-February-26			Bond Future	11.62	78.8615	78.7613	78.8615	0.00
30/12/2024	2044 On 05-February-26	11.56	Call	Bond Future	4153	4	4	4	0.00
30/12/2024	2044 On 05-February-26	11.56	Put	Bond Future	4544	5	5	5	0.00
30/12/2024	2046 On 06-February-25			Bond Future	122.36	122.0094	122.3599	122.0094	18,843.00
30/12/2024	2046 On 06-February-25	114.01	Call	Bond Future	8350	8	8	8	0.00
30/12/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2046 On 08-May-25			Bond Future	122.63	122.2705	122.6285	122.2705	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
30/12/2024	2046 On 08-May-25	121.97	Call	Bond Future	658	0	1	0	0.00
30/12/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2046 On 07-August-25			Bond Future	125.09	124.7232	125.0888	124.7232	0.00
30/12/2024	2046 On 07-August-25	118.69	Call	Bond Future	6399	6	6	6	0.00
30/12/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2046 On 06-November-25			Bond Future	125.29	124.9136	125.2868	124.9136	0.00
30/12/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
30/12/2024	2046 On 06-November-25	125.41	Put	Bond Future	123	0	0	0	0.00
30/12/2024	2046 On 05-February-26			Bond Future	127.70	127.3188	127.6997	127.3188	0.00
30/12/2024	2046 On 05-February-26	121.65	Call	Bond Future	6050	6	6	6	0.00
30/12/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2050 On 06-February-25			Bond Future	120.98	121.4032	120.9799	121.4032	16,223.00
30/12/2024	2050 On 06-February-25	115.60	Call	Bond Future	5380	6	5	6	0.00
30/12/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2050 On 08-May-25			Bond Future	123.43	123.8657	123.4340	123.8657	0.00
30/12/2024	2050 On 08-May-25	121.16	Call	Bond Future	2274	3	2	3	0.00
30/12/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2050 On 07-August-25			Bond Future	123.54	123.9817	123.5419	123.9817	0.00
30/12/2024	2050 On 07-August-25	119.89	Call	Bond Future	3652	4	4	4	0.00
30/12/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2050 On 06-November-25			Bond Future	125.97	126.4144	125.9667	126.4144	0.00
30/12/2024	2050 On 06-November-25	124.42	Call	Bond Future	1547	2	2	2	0.00
30/12/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
30/12/2024	2050 On 05-February-26			Bond Future	125.98	126.4360	125.9802	126.4360	0.00
30/12/2024	2050 On 05-February-26	122.82	Call	Bond Future	3160	4	3	4	0.00
30/12/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
30/12/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	AL37 On 06-February-25			Index Future	1074.48	1075.3020	1074.4830	1075.3020	0.00
30/12/2024	AL37 On 08-May-25			Index Future	1096.02	1096.8450	1096.0200	1096.8450	0.00
30/12/2024	AL37 On 07-August-25			Index Future	1117.76	1118.5920	1117.7610	1118.5920	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
30/12/2024	AL37 On 06-November-25			Index Future	1139.47	1140.2990	1139.4660	1140.2990	0.00
30/12/2024	AL37 On 05-February-26			Index Future	1161.20	1162.0320	1161.1960	1162.0320	0.00
30/12/2024	AL7T On 06-February-25			Index Future	1292.32	1294.2800	1292.3170	1294.2800	0.00
30/12/2024	AL7T On 08-May-25			Index Future	1318.22	1320.2110	1318.2210	1320.2110	0.00
30/12/2024	AL7T On 07-August-25			Index Future	1344.37	1346.3860	1344.3700	1346.3860	0.00
30/12/2024	AL7T On 06-November-25			Index Future	1370.47	1372.5140	1370.4740	1372.5140	0.00
30/12/2024	AL7T On 05-February-26			Index Future	1396.61	1398.6730	1396.6100	1398.6730	0.00
30/12/2024	ALBI On 06-February-25			Index Future	1111.05	1112.3520	1111.0460	1112.3520	98.00
30/12/2024	ALBI On 08-May-25			Index Future	1133.32	1134.6380	1133.3170	1134.6380	0.00
30/12/2024	ALBI On 07-August-25			Index Future	1155.80	1157.1340	1155.7970	1157.1340	0.00
30/12/2024	ALBI On 06-November-25			Index Future	1178.24	1179.5890	1178.2400	1179.5890	0.00
30/12/2024	ALBI On 05-February-26			Index Future	1200.71	1202.0710	1200.7100	1202.0710	0.00
30/12/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/12/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	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
30/12/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/12/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	ES33 On 06-February-25			Bond Future	11.06	83.7649	83.6503	83.7649	0.00
30/12/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9919	10	10	10	0.00
30/12/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
30/12/2024	ES33 On 08-May-25			Bond Future	11.18	81.6643	81.5476	81.6643	0.00
30/12/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6776	7	7	7	0.00
30/12/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
30/12/2024	ES33 On 07-August-25			Bond Future	11.31	83.3020	83.1832	83.3020	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
30/12/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9379	9	9	9	0.00
30/12/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
30/12/2024	ES33 On 06-November-25			Bond Future	11.46	81.1383	81.0176	81.1383	0.00
30/12/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2367	2	2	2	0.00
30/12/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
30/12/2024	ES33 On 05-February-26			Bond Future	11.63	82.6976	82.5749	82.6976	0.00
30/12/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
30/12/2024	ES33 On 05-February-26	11.49	Put	Bond Future	621	0	1	0	0.00
30/12/2024	ES42 On 06-February-25			Bond Future	11.53	80.1555	80.0386	80.1555	0.00
30/12/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11645	12	12	12	0.00
30/12/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
30/12/2024	ES42 On 08-May-25			Bond Future	11.64	77.5141	77.3951	77.5141	0.00
30/12/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8764	9	9	9	0.00
30/12/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
30/12/2024	ES42 On 07-August-25			Bond Future	11.75	79.0678	78.9466	79.0678	0.00
30/12/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10674	11	11	11	0.00
30/12/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
30/12/2024	ES42 On 06-November-25			Bond Future	11.87	76.3521	76.2289	76.3521	0.00
30/12/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2895	3	3	3	0.00
30/12/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
30/12/2024	ES42 On 05-February-26			Bond Future	12.01	77.8170	77.6918	77.8170	0.00
30/12/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
30/12/2024	ES42 On 05-February-26	11.85	Put	Bond Future	908	1	1	1	0.00
30/12/2024	GOVI On 06-February-25			GOVI	1094.05	1095.3400	1094.0460	1095.3400	636.00
30/12/2024	GOVI On 06-February-25	972.00	Call	GOVI	1220460	123	122	123	0.00
30/12/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
30/12/2024	GOVI On 08-May-25			GOVI	1115.98	1117.2850	1115.9750	1117.2850	0.00
30/12/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	939750	95	94	95	0.00
30/12/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
30/12/2024	GOVI On 07-August-25			GOVI	1138.11	1139.4370	1138.1120	1139.4370	0.00
30/12/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1271120	128	127	128	0.00
30/12/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
30/12/2024	GOVI On 06-November-25			GOVI	1160.21	1161.5490	1160.2120	1161.5490	0.00
30/12/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	482120	50	48	50	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
30/12/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
30/12/2024	GOVI On 05-February-26			GOVI	1182.34	1183.6870	1182.3370	1183.6870	0.00
30/12/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	323370	34	32	34	0.00
30/12/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
30/12/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/12/2024	IGOV On 06-February-25			Index Future	375.70	375.8980	375.7010	375.8980	870.00
30/12/2024	IGOV On 08-May-25			Index Future	383.32	383.5210	383.3240	383.5210	8.00
30/12/2024	IGOV On 07-August-25			Index Future	391.02	391.2160	391.0180	391.2160	0.00
30/12/2024	IGOV On 06-November-25			Index Future	398.70	398.8960	398.6990	398.8960	0.00
30/12/2024	IGOV On 05-February-26			Index Future	406.39	406.5850	406.3890	406.5850	0.00
30/12/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/12/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/12/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/12/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/12/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/12/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/12/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/12/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/12/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/12/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/12/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/12/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/12/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
30/12/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	8.3570	91.6430	8.3570	0.00
30/12/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
30/12/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
30/12/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
30/12/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
30/12/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
30/12/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
30/12/2024	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
30/12/2024	R033 On 06-February-25			Bond Future	9.98	103.9044	103.7637	103.9044	12,183.00
30/12/2024	R033 On 06-February-25	10.33	Call	Bond Future	2302	2	2	2	0.00
30/12/2024	R033 On 06-February-25	10.33	Put	Bond Future	409	0	0	0	0.00
30/12/2024	R033 On 08-May-25			Bond Future	10.07	100.9376	100.7944	100.9376	0.00
30/12/2024	R033 On 08-May-25	10.33	Call	Bond Future	2696	3	3	3	0.00
30/12/2024	R033 On 08-May-25	10.33	Put	Bond Future	1304	1	1	1	0.00
30/12/2024	R033 On 07-August-25			Bond Future	10.16	102.9378	102.7921	102.9378	0.00
30/12/2024	R033 On 07-August-25	10.33	Call	Bond Future	2918	3	3	3	0.00
30/12/2024	R033 On 07-August-25	10.33	Put	Bond Future	2048	2	2	2	0.00
30/12/2024	R033 On 06-November-25			Bond Future	10.27	99.8872	99.7391	99.8872	0.00
30/12/2024	R033 On 06-November-25	10.33	Call	Bond Future	3114	3	3	3	0.00
30/12/2024	R033 On 06-November-25	10.33	Put	Bond Future	2831	3	3	3	0.00
30/12/2024	R033 On 05-February-26			Bond Future	10.40	101.7842	101.6337	101.7842	0.00
30/12/2024	R033 On 05-February-26	10.49	Call	Bond Future	3588	4	4	4	0.00
30/12/2024	R033 On 05-February-26	10.49	Put	Bond Future	3164	3	3	3	0.00
30/12/2024	R035 On 06-February-25			Bond Future	10.36	94.9999	94.8586	94.9999	87,258.00
30/12/2024	R035 On 06-February-25	12.41	Call	Bond Future	10838	11	11	11	0.00
30/12/2024	R035 On 06-February-25	11.10	Call	Bond Future	4234	4	4	4	0.00
30/12/2024	R035 On 06-February-25	10.10	Call	Bond Future	464	1	0	1	15,000.00
30/12/2024	R035 On 06-February-25	10.26	Call	Bond Future	807	1	1	1	100.00
30/12/2024	R035 On 06-February-25	11.30	Call	Bond Future	5250	5	5	5	0.00
30/12/2024	R035 On 06-February-25	10.65	Call	Bond Future	2131	2	2	2	0.00
30/12/2024	R035 On 06-February-25	10.34	Call	Bond Future	1025	1	1	1	1,000.00
30/12/2024	R035 On 06-February-25	10.26	Put	Bond Future	1401	1	1	1	0.00
30/12/2024	R035 On 06-February-25	10.65	Put	Bond Future	493	0	0	0	1,100.00
30/12/2024	R035 On 06-February-25	10.34	Put	Bond Future	1155	1	1	1	0.00
30/12/2024	R035 On 06-February-25	11.30	Put	Bond Future	53	0	0	0	1,100.00
30/12/2024	R035 On 06-February-25	10.10	Put	Bond Future	1995	2	2	2	0.00
30/12/2024	R035 On 06-February-25	11.10	Put	Bond Future	112	0	0	0	7,500.00
30/12/2024	R035 On 06-February-25	12.41	Put	Bond Future	0	0	0	0	0.00
30/12/2024	R035 On 08-May-25			Bond Future	10.45	92.3933	92.2494	92.3933	1,004.00
30/12/2024	R035 On 08-May-25	11.78	Call	Bond Future	7399	8	7	8	0.00
30/12/2024	R035 On 08-May-25	13.35	Call	Bond Future	14583	15	15	15	0.00
30/12/2024	R035 On 08-May-25	12.70	Call	Bond Future	11660	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
30/12/2024	R035 On 08-May-25	11.46	Call	Bond Future	5938	6	6	6	400.00
30/12/2024	R035 On 08-May-25	11.70	Call	Bond Future	7030	7	7	7	0.00
30/12/2024	R035 On 08-May-25	10.44	Call	Bond Future	1948	2	2	2	150.00
30/12/2024	R035 On 08-May-25	10.95	Call	Bond Future	3755	4	4	4	0.00
30/12/2024	R035 On 08-May-25	10.95	Put	Bond Future	979	1	1	1	150.00
30/12/2024	R035 On 08-May-25	10.44	Put	Bond Future	1996	2	2	2	0.00
30/12/2024	R035 On 08-May-25	11.70	Put	Bond Future	313	0	0	0	150.00
30/12/2024	R035 On 08-May-25	12.70	Put	Bond Future	57	0	0	0	400.00
30/12/2024	R035 On 08-May-25	11.46	Put	Bond Future	456	0	0	0	0.00
30/12/2024	R035 On 08-May-25	13.35	Put	Bond Future	12	0	0	0	400.00
30/12/2024	R035 On 08-May-25	11.78	Put	Bond Future	276	0	0	0	0.00
30/12/2024	R035 On 07-August-25			Bond Future	10.54	94.2245	94.0781	94.2245	0.00
30/12/2024	R035 On 07-August-25	12.65	Call	Bond Future	10997	11	11	11	0.00
30/12/2024	R035 On 07-August-25	12.65	Put	Bond Future	291	0	0	0	0.00
30/12/2024	R035 On 06-November-25			Bond Future	10.65	91.5437	91.3948	91.5437	0.00
30/12/2024	R035 On 06-November-25	11.20	Call	Bond Future	4905	5	5	5	0.00
30/12/2024	R035 On 06-November-25	11.20	Put	Bond Future	2021	2	2	2	0.00
30/12/2024	R035 On 05-February-26			Bond Future	10.78	93.2835	93.1321	93.2835	0.00
30/12/2024	R035 On 05-February-26	10.79	Call	Bond Future	3636	4	4	4	0.00
30/12/2024	R035 On 05-February-26	10.79	Put	Bond Future	3598	4	4	4	0.00
30/12/2024	R038 On 06-February-25			Bond Future	10.87	104.1356	103.9883	104.1356	8,871.00
30/12/2024	R038 On 06-February-25	11.24	Call	Bond Future	2964	3	3	3	0.00
30/12/2024	R038 On 06-February-25	11.24	Put	Bond Future	475	0	0	0	0.00
30/12/2024	R038 On 08-May-25			Bond Future	10.97	100.7318	100.5818	100.7318	2,395.00
30/12/2024	R038 On 08-May-25	11.24	Call	Bond Future	3459	4	3	4	0.00
30/12/2024	R038 On 08-May-25	11.24	Put	Bond Future	1675	2	2	2	0.00
30/12/2024	R038 On 07-August-25			Bond Future	11.08	102.7277	102.5750	102.7277	0.00
30/12/2024	R038 On 07-August-25	11.24	Call	Bond Future	3833	4	4	4	0.00
30/12/2024	R038 On 07-August-25	11.24	Put	Bond Future	2779	3	3	3	0.00
30/12/2024	R038 On 06-November-25			Bond Future	11.20	99.2313	99.0761	99.2313	0.00
30/12/2024	R038 On 06-November-25	11.24	Call	Bond Future	4067	4	4	4	0.00
30/12/2024	R038 On 06-November-25	12.33	Call	Bond Future	8589	9	9	9	0.00
30/12/2024	R038 On 06-November-25	10.98	Call	Bond Future	3198	3	3	3	1,770.00
30/12/2024	R038 On 06-November-25	12.33	Put	Bond Future	1619	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
30/12/2024	R038 On 06-November-25	10.98	Put	Bond Future	4649	5	5	5	0.00
30/12/2024	R038 On 06-November-25	11.24	Put	Bond Future	3810	4	4	4	0.00
30/12/2024	R038 On 05-February-26			Bond Future	11.33	101.1152	100.9574	101.1152	0.00
30/12/2024	R038 On 05-February-26	11.44	Call	Bond Future	4999	5	5	5	0.00
30/12/2024	R038 On 05-February-26	11.44	Put	Bond Future	4327	4	4	4	0.00
30/12/2024	R053 On 06-February-25			Bond Future	11.17	108.3271	108.1560	108.3271	2,019.00
30/12/2024	R053 On 06-February-25	12.94	Call	Bond Future	13779	14	14	14	0.00
30/12/2024	R053 On 06-February-25	12.94	Put	Bond Future	4	0	0	0	0.00
30/12/2024	R053 On 08-May-25			Bond Future	11.26	104.6298	104.4556	104.6298	0.00
30/12/2024	R053 On 08-May-25	12.64	Call	Bond Future	11347	12	11	12	0.00
30/12/2024	R053 On 08-May-25	12.64	Put	Bond Future	458	0	0	0	0.00
30/12/2024	R053 On 07-August-25			Bond Future	11.35	106.7029	106.5256	106.7029	0.00
30/12/2024	R053 On 07-August-25	13.17	Call	Bond Future	14449	15	14	15	0.00
30/12/2024	R053 On 07-August-25	13.17	Put	Bond Future	757	1	1	1	0.00
30/12/2024	R053 On 06-November-25			Bond Future	11.46	102.9050	102.7247	102.9050	0.00
30/12/2024	R053 On 06-November-25	11.76	Call	Bond Future	6455	7	6	7	0.00
30/12/2024	R053 On 06-November-25	11.76	Put	Bond Future	3945	4	4	4	0.00
30/12/2024	R053 On 05-February-26			Bond Future	11.57	104.8583	104.6750	104.8583	0.00
30/12/2024	R053 On 05-February-26	11.49	Call	Bond Future	5466	6	5	6	0.00
30/12/2024	R053 On 05-February-26	11.49	Put	Bond Future	6125	6	6	6	0.00
30/12/2024	R186 On 06-February-25			Bond Future	8.28	105.2610	105.2245	105.2610	177,809.00
30/12/2024	R186 On 06-February-25	9.03	Call	Bond Future	1290	1	1	1	0.00
30/12/2024	R186 On 06-February-25	9.03	Put	Bond Future	4	0	0	0	0.00
30/12/2024	R186 On 08-May-25			Bond Future	8.31	107.3702	107.3333	107.3702	0.00
30/12/2024	R186 On 08-May-25	8.47	Call	Bond Future	521	1	1	1	0.00
30/12/2024	R186 On 08-May-25	8.47	Put	Bond Future	286	0	0	0	0.00
30/12/2024	R186 On 07-August-25			Bond Future	8.37	104.1885	104.1512	104.1885	0.00
30/12/2024	R186 On 07-August-25	9.68	Call	Bond Future	1780	2	2	2	0.00
30/12/2024	R186 On 07-August-25	9.22	Call	Bond Future	1274	1	1	1	1,983.00
30/12/2024	R186 On 07-August-25	10.25	Call	Bond Future	2442	2	2	2	0.00
30/12/2024	R186 On 07-August-25	10.25	Put	Bond Future	65	0	0	0	1,983.00
30/12/2024	R186 On 07-August-25	9.22	Put	Bond Future	190	0	0	0	0.00
30/12/2024	R186 On 07-August-25	9.68	Put	Bond Future	116	0	0	0	0.00
30/12/2024	R186 On 06-November-25			Bond Future	8.49	106.2072	106.1697	106.2072	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
30/12/2024	R186 On 06-November-25	8.13	Call	Bond Future	282	0	0	0	0.00
30/12/2024	R186 On 06-November-25	8.13	Put	Bond Future	663	1	1	1	0.00
30/12/2024	R186 On 05-February-26			Bond Future	8.74	102.9185	102.8806	102.9185	0.00
30/12/2024	R186 On 05-February-26	8.43	Call	Bond Future	325	0	0	0	0.00
30/12/2024	R186 On 05-February-26	8.43	Put	Bond Future	577	1	1	1	0.00
30/12/2024	R202 On 06-February-25			Bond Future	269.33	269.3592	269.3278	269.3592	1,914.00
30/12/2024	R202 On 06-February-25	266.79	Call	Bond Future	2538	3	3	3	0.00
30/12/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
30/12/2024	R202 On 08-May-25			Bond Future	274.79	274.8226	274.7913	274.8226	269.00
30/12/2024	R202 On 08-May-25	272.31	Call	Bond Future	2481	3	2	3	0.00
30/12/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
30/12/2024	R202 On 07-August-25			Bond Future	275.07	275.0991	275.0686	275.0991	0.00
30/12/2024	R202 On 07-August-25	271.60	Call	Bond Future	3469	3	3	3	0.00
30/12/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
30/12/2024	R202 On 06-November-25			Bond Future	280.47	280.4978	280.4676	280.4978	0.00
30/12/2024	R202 On 06-November-25	275.64	Call	Bond Future	4828	5	5	5	0.00
30/12/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
30/12/2024	R202 On 05-February-26			Bond Future	280.53	280.5627	280.5333	280.5627	0.00
30/12/2024	R202 On 05-February-26	277.82	Call	Bond Future	2713	3	3	3	0.00
30/12/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
30/12/2024	R209 On 06-February-25			Bond Future	10.59	74.4487	74.3216	74.4487	12,983.00
30/12/2024	R209 On 06-February-25	12.44	Call	Bond Future	8815	9	9	9	0.00
30/12/2024	R209 On 06-February-25	12.44	Put	Bond Future	1	0	0	0	0.00
30/12/2024	R209 On 08-May-25			Bond Future	10.67	72.7857	72.6563	72.7857	6,367.00
30/12/2024	R209 On 08-May-25	11.89	Call	Bond Future	6175	6	6	6	0.00
30/12/2024	R209 On 08-May-25	11.89	Put	Bond Future	299	0	0	0	0.00
30/12/2024	R209 On 07-August-25			Bond Future	10.76	74.2281	74.0964	74.2281	0.00
30/12/2024	R209 On 07-August-25	12.68	Call	Bond Future	9159	9	9	9	0.00
30/12/2024	R209 On 07-August-25	12.68	Put	Bond Future	340	0	0	0	0.00
30/12/2024	R209 On 06-November-25			Bond Future	10.87	72.5135	72.3796	72.5135	0.00
30/12/2024	R209 On 06-November-25	11.27	Call	Bond Future	4103	4	4	4	0.00
30/12/2024	R209 On 06-November-25	11.27	Put	Bond Future	2153	2	2	2	0.00
30/12/2024	R209 On 05-February-26			Bond Future	10.98	73.8913	73.7551	73.8913	0.00
30/12/2024	R209 On 05-February-26	10.93	Call	Bond Future	3194	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
30/12/2024	R209 On 05-February-26	10.93	Put	Bond Future	3451	3	3	3	0.00
30/12/2024	R210 On 06-February-25			Bond Future	244.48	244.5062	244.4752	244.5062	991.00
30/12/2024	R210 On 06-February-25	239.61	Call	Bond Future	4865	5	5	5	0.00
30/12/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
30/12/2024	R210 On 08-May-25			Bond Future	246.08	246.1097	246.0789	246.1097	300.00
30/12/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
30/12/2024	R210 On 08-May-25	248.03	Put	Bond Future	1951	2	2	2	0.00
30/12/2024	R210 On 07-August-25			Bond Future	251.02	251.0469	251.0163	251.0469	0.00
30/12/2024	R210 On 07-August-25	248.44	Call	Bond Future	2576	3	3	3	0.00
30/12/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
30/12/2024	R210 On 06-November-25			Bond Future	252.52	252.5525	252.5224	252.5525	0.00
30/12/2024	R210 On 06-November-25	252.14	Call	Bond Future	382	0	0	0	0.00
30/12/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
30/12/2024	R210 On 05-February-26			Bond Future	257.39	257.4169	257.3873	257.4169	0.00
30/12/2024	R210 On 05-February-26	253.10	Call	Bond Future	4287	4	4	4	0.00
30/12/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
30/12/2024	R213 On 06-February-25			Bond Future	9.45	92.1355	92.0525	92.1355	100,832.00
30/12/2024	R213 On 06-February-25	11.35	Call	Bond Future	7559	8	8	8	0.00
30/12/2024	R213 On 06-February-25	11.35	Put	Bond Future	3	0	0	0	0.00
30/12/2024	R213 On 08-May-25			Bond Future	9.52	90.4243	90.3400	90.4243	0.00
30/12/2024	R213 On 08-May-25	10.52	Call	Bond Future	4251	4	4	4	0.00
30/12/2024	R213 On 08-May-25	10.52	Put	Bond Future	301	0	0	0	0.00
30/12/2024	R213 On 07-August-25			Bond Future	9.60	92.2167	92.1311	92.2167	0.00
30/12/2024	R213 On 07-August-25	11.66	Call	Bond Future	7850	8	8	8	0.00
30/12/2024	R213 On 07-August-25	11.66	Put	Bond Future	186	0	0	0	0.00
30/12/2024	R213 On 06-November-25			Bond Future	9.71	90.4496	90.3627	90.4496	0.00
30/12/2024	R213 On 06-November-25	10.05	Call	Bond Future	2886	3	3	3	0.00
30/12/2024	R213 On 06-November-25	10.05	Put	Bond Future	1593	2	2	2	0.00
30/12/2024	R213 On 05-February-26			Bond Future	9.83	92.1697	92.0814	92.1697	0.00
30/12/2024	R213 On 05-February-26	9.89	Call	Bond Future	2492	3	2	3	0.00
30/12/2024	R213 On 05-February-26	9.89	Put	Bond Future	2281	2	2	2	0.00
30/12/2024	R214 On 06-February-25			Bond Future	10.97	69.6599	69.5524	69.6599	18,350.00
30/12/2024	R214 On 06-February-25	12.71	Call	Bond Future	8714	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
30/12/2024	R214 On 06-February-25	12.25	Call	Bond Future	6602	7	7	7	521.00
30/12/2024	R214 On 06-February-25	11.75	Call	Bond Future	4230	4	4	4	521.00
30/12/2024	R214 On 06-February-25	13.63	Call	Bond Future	12623	13	13	13	0.00
30/12/2024	R214 On 06-February-25	13.63	Put	Bond Future	0	0	0	0	521.00
30/12/2024	R214 On 06-February-25	12.25	Put	Bond Future	12	0	0	0	0.00
30/12/2024	R214 On 06-February-25	11.75	Put	Bond Future	85	0	0	0	0.00
30/12/2024	R214 On 06-February-25	12.71	Put	Bond Future	2	0	0	0	0.00
30/12/2024	R214 On 08-May-25			Bond Future	11.05	67.7525	67.6431	67.7525	3,232.00
30/12/2024	R214 On 08-May-25	12.40	Call	Bond Future	7106	7	7	7	0.00
30/12/2024	R214 On 08-May-25	12.40	Put	Bond Future	278	0	0	0	0.00
30/12/2024	R214 On 07-August-25			Bond Future	11.14	69.0954	68.9840	69.0954	0.00
30/12/2024	R214 On 07-August-25	12.97	Call	Bond Future	9321	9	9	9	0.00
30/12/2024	R214 On 07-August-25	12.97	Put	Bond Future	424	0	0	0	0.00
30/12/2024	R214 On 06-November-25			Bond Future	11.24	67.1336	67.0203	67.1336	0.00
30/12/2024	R214 On 06-November-25	11.64	Call	Bond Future	4345	4	4	4	0.00
30/12/2024	R214 On 06-November-25	11.64	Put	Bond Future	2257	2	2	2	0.00
30/12/2024	R214 On 05-February-26			Bond Future	11.35	68.4095	68.2943	68.4095	0.00
30/12/2024	R214 On 05-February-26	11.26	Call	Bond Future	3363	3	3	3	0.00
30/12/2024	R214 On 05-February-26	11.26	Put	Bond Future	3844	4	4	4	0.00
30/12/2024	R248 On 06-February-25			Bond Future	11.16	84.2725	84.1055	84.2725	271,827.00
30/12/2024	R248 On 06-February-25	12.71	Call	Bond Future	9495	10	9	10	0.00
30/12/2024	R248 On 06-February-25	10.30	Call	Bond Future	17	0	0	0	660.00
30/12/2024	R248 On 06-February-25	11.00	Call	Bond Future	762	1	1	1	660.00
30/12/2024	R248 On 06-February-25	11.70	Call	Bond Future	3787	4	4	4	0.00
30/12/2024	R248 On 06-February-25	11.70	Put	Bond Future	256	0	0	0	660.00
30/12/2024	R248 On 06-February-25	11.00	Put	Bond Future	1890	2	2	2	0.00
30/12/2024	R248 On 06-February-25	10.30	Put	Bond Future	6305	6	6	6	0.00
30/12/2024	R248 On 06-February-25	12.71	Put	Bond Future	6	0	0	0	0.00
30/12/2024	R248 On 08-May-25			Bond Future	11.25	81.5144	81.3444	81.5144	30,311.00
30/12/2024	R248 On 08-May-25	12.60	Call	Bond Future	8649	9	9	9	0.00
30/12/2024	R248 On 08-May-25	12.60	Put	Bond Future	361	0	0	0	0.00
30/12/2024	R248 On 07-August-25			Bond Future	11.34	83.1300	82.9569	83.1300	0.00
30/12/2024	R248 On 07-August-25	13.21	Call	Bond Future	11466	12	11	12	0.00
30/12/2024	R248 On 07-August-25	13.21	Put	Bond Future	543	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
30/12/2024	R248 On 06-November-25			Bond Future	11.45	80.2973	80.1211	80.2973	0.00
30/12/2024	R248 On 06-November-25	11.74	Call	Bond Future	4941	5	5	5	0.00
30/12/2024	R248 On 06-November-25	11.74	Put	Bond Future	3062	3	3	3	0.00
30/12/2024	R248 On 05-February-26			Bond Future	11.56	81.8227	81.6435	81.8227	0.00
30/12/2024	R248 On 05-February-26	11.46	Call	Bond Future	4137	4	4	4	0.00
30/12/2024	R248 On 05-February-26	11.46	Put	Bond Future	4801	5	5	5	0.00
30/12/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/12/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00