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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/11/2024 TO: 13/11/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	2029 On 06-February-25			Bond Future	134.88	134.7413	134.8802	134.7413	8,604.00
13/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2480	2	2	2	0.00
13/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
13/11/2024	2029 On 08-May-25			Bond Future	136.26	136.1192	136.2619	136.1192	728.00
13/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
13/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1588	2	2	2	0.00
13/11/2024	2029 On 07-August-25			Bond Future	139.00	138.8563	139.0036	138.8563	0.00
13/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1594	1	2	1	0.00
13/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
13/11/2024	2029 On 06-November-25			Bond Future	140.30	140.1475	140.2994	140.1475	0.00
13/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	509	0	1	0	0.00
13/11/2024	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
13/11/2024	2029 On 05-February-26			Bond Future	142.89	142.7331	142.8903	142.7331	0.00
13/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2780	3	3	3	0.00
13/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
13/11/2024	2030 On 06-February-25			Bond Future	9.19	95.3618	95.5901	95.3618	155,668.00
13/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5530	5	6	5	0.00
13/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1073	1	1	1	800.00
13/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2313	2	2	2	0.00
13/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	374	0	0	0	800.00
13/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1095	1	1	1	0.00
13/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	418	0	0	0	800.00
13/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2324	3	2	3	0.00
13/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	46	0	0	0	0.00
13/11/2024	2030 On 08-May-25			Bond Future	9.25	97.3181	97.5516	97.3181	0.00
13/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3116	3	3	3	0.00
13/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	1930	2	2	2	680.00
13/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1004	1	1	1	1,320.00
13/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9012	9	9	9	0.00
13/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4193	4	4	4	1,640.00
13/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10333	10	10	10	0.00
13/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5342	5	5	5	2,280.00
13/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	660	1	1	1	800.00
13/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1384	1	1	1	800.00
13/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3280	3	3	3	0.00
13/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	614	1	1	1	800.00
13/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1627	2	2	2	0.00
13/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2754	3	3	3	0.00
13/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	15	0	0	0	2,280.00
13/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	250	0	0	0	0.00
13/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	37	0	0	0	1,640.00
13/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	408	0	0	0	0.00
13/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	1191	1	1	1	0.00
13/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	2093	2	2	2	0.00
13/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	662	1	1	1	0.00
13/11/2024	2030 On 07-August-25			Bond Future	9.33	95.2408	95.4803	95.2408	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
13/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6315	6	6	6	0.00
13/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9222	9	9	9	0.00
13/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4547	4	5	4	1,054.00
13/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	97	0	0	0	1,054.00
13/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	651	1	1	1	0.00
13/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	365	0	0	0	0.00
13/11/2024	2030 On 06-November-25			Bond Future	9.43	97.0917	97.3372	97.0917	0.00
13/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2215	2	2	2	0.00
13/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1845	2	2	2	0.00
13/11/2024	2030 On 05-February-26			Bond Future	9.58	94.8477	95.0995	94.8477	0.00
13/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2043	2	2	2	0.00
13/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2323	2	2	2	0.00
13/11/2024	2032 On 06-February-25			Bond Future	9.81	94.7839	95.1457	94.7839	110,539.00
13/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	8630	8	9	8	0.00
13/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1690	2	2	2	800.00
13/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4058	4	4	4	0.00
13/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	616	1	1	1	800.00
13/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1167	1	1	1	0.00
13/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	327	0	0	0	800.00
13/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2511	3	3	3	0.00
13/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	32	0	0	0	0.00
13/11/2024	2032 On 08-May-25			Bond Future	9.88	92.5635	92.9333	92.5635	37,405.00
13/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5204	5	5	5	0.00
13/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2057	2	2	2	800.00
13/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5424	5	5	5	0.00
13/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1025	1	1	1	800.00
13/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1886	2	2	2	0.00
13/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	534	1	1	1	800.00
13/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3215	3	3	3	0.00
13/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	576	1	1	1	0.00
13/11/2024	2032 On 07-August-25			Bond Future	9.97	94.4015	94.7799	94.4015	0.00
13/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9024	9	9	9	0.00
13/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	375	0	0	0	0.00
13/11/2024	2032 On 06-November-25			Bond Future	10.08	92.0751	92.4621	92.0751	0.00

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13/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3765	4	4	4	0.00
13/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2298	2	2	2	0.00
13/11/2024	2032 On 05-February-26			Bond Future	10.23	93.7452	94.1410	93.7452	0.00
13/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	2978	3	3	3	0.00
13/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3267	3	3	3	0.00
13/11/2024	2033 On 06-February-25			Bond Future	128.14	128.0699	128.1423	128.0699	6,341.00
13/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3202	3	3	3	0.00
13/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
13/11/2024	2033 On 08-May-25			Bond Future	129.28	129.2099	129.2845	129.2099	5,288.00
13/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
13/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1335	1	1	1	0.00
13/11/2024	2033 On 07-August-25			Bond Future	131.89	131.8080	131.8860	131.8080	0.00
13/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3236	3	3	3	0.00
13/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
13/11/2024	2033 On 06-November-25			Bond Future	132.94	132.8590	132.9402	132.8590	0.00
13/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
13/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	200	0	0	0	0.00
13/11/2024	2033 On 05-February-26			Bond Future	135.40	135.3103	135.3953	135.3103	0.00
13/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	2515	2	3	2	0.00
13/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
13/11/2024	2037 On 06-February-25			Bond Future	10.88	84.2930	84.5226	84.2930	165,999.00
13/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	10115	10	10	10	0.00
13/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	53	0	0	0	0.00
13/11/2024	2037 On 08-May-25			Bond Future	10.98	86.0221	86.2569	86.0221	3,975.00
13/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7509	7	8	7	0.00
13/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	12161	12	12	12	7,500.00
13/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12379	12	12	12	7,500.00
13/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	8840	9	9	9	15,000.00
13/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	157	0	0	0	0.00
13/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	426	0	0	0	0.00
13/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	144	0	0	0	0.00
13/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	604	1	1	1	0.00
13/11/2024	2037 On 07-August-25			Bond Future	11.09	83.4694	83.7101	83.4694	15.00
13/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	10546	10	11	10	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
13/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	7075	7	7	7	0.00
13/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4248	4	4	4	0.00
13/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1753	2	2	2	2,341.00
13/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	1957	2	2	2	200.00
13/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5704	6	6	6	0.00
13/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3111	3	3	3	0.00
13/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1338	1	1	1	2,541.00
13/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3204	3	3	3	2,541.00
13/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5704	6	6	6	0.00
13/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1703	2	2	2	2,541.00
13/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4531	5	5	5	0.00
13/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2394	2	2	2	2,541.00
13/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4859	5	5	5	0.00
13/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1259	1	1	1	2,541.00
13/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	608	1	1	1	0.00
13/11/2024	2037 On 06-November-25			Bond Future	11.20	85.0904	85.3369	85.0904	0.00
13/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5184	5	5	5	0.00
13/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2853	3	3	3	0.00
13/11/2024	2037 On 05-February-26			Bond Future	11.34	82.3762	82.6288	82.3762	0.00
13/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	3789	4	4	4	0.00
13/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4574	5	5	5	0.00
13/11/2024	2038 On 06-February-25			Bond Future	137.25	137.2776	137.2533	137.2776	2,650.00
13/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	2023	2	2	2	0.00
13/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
13/11/2024	2038 On 08-May-25			Bond Future	140.10	140.1271	140.1031	140.1271	480.00
13/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	423	0	0	0	0.00
13/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
13/11/2024	2038 On 07-August-25			Bond Future	140.78	140.8030	140.7803	140.8030	0.00
13/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	1220	1	1	1	0.00
13/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
13/11/2024	2038 On 06-November-25			Bond Future	143.55	143.5760	143.5547	143.5760	0.00
13/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
13/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	325	0	0	0	0.00
13/11/2024	2038 On 05-February-26			Bond Future	144.03	144.0472	144.0279	144.0472	0.00

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13/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	828	1	1	1	0.00
13/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
13/11/2024	2040 On 06-February-25			Bond Future	11.21	84.1840	84.3992	84.1840	69,124.00
13/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	10049	10	10	10	0.00
13/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1233	1	1	1	780.00
13/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	3821	4	4	4	0.00
13/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6233	6	6	6	0.00
13/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	325	0	0	0	780.00
13/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	818	1	1	1	780.00
13/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2579	3	3	3	0.00
13/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	75	0	0	0	0.00
13/11/2024	2040 On 08-May-25			Bond Future	11.31	85.9108	86.1310	85.9108	3,900.00
13/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8289	8	8	8	0.00
13/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	12000	12	12	12	7,500.00
13/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	8847	9	9	9	15,000.00
13/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12318	12	12	12	7,500.00
13/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	227	0	0	0	0.00
13/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	575	1	1	1	0.00
13/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	253	0	0	0	0.00
13/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	657	1	1	1	0.00
13/11/2024	2040 On 07-August-25			Bond Future	11.42	83.1052	83.3309	83.1052	16.00
13/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	10999	11	11	11	0.00
13/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	690	1	1	1	0.00
13/11/2024	2040 On 06-November-25			Bond Future	11.54	84.7188	84.9501	84.7188	0.00
13/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	5110	5	5	5	0.00
13/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3333	3	3	3	0.00
13/11/2024	2040 On 05-February-26			Bond Future	11.68	81.7467	81.9838	81.7467	0.00
13/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	3923	4	4	4	0.00
13/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	5059	5	5	5	0.00
13/11/2024	2044 On 06-February-25			Bond Future	11.31	80.1964	80.4504	80.1964	71,974.00
13/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	10081	10	10	10	0.00
13/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	4908	5	5	5	449.00
13/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	13653	13	14	13	0.00
13/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7424	7	7	7	449.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	602	1	1	1	0.00
13/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	15	0	0	0	449.00
13/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	240	0	0	0	0.00
13/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	90	0	0	0	0.00
13/11/2024	2044 On 08-May-25			Bond Future	11.40	81.8414	82.1010	81.8414	8,697.00
13/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8480	8	8	8	0.00
13/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	7003	7	7	7	0.00
13/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3794	4	4	4	0.00
13/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1470	1	1	1	2,490.00
13/11/2024	2044 On 08-May-25		Call	Bond Future	12.93	0.0117	0.0129	0.0117	0.00
13/11/2024	2044 On 08-May-25		Put	Bond Future	17911.90	18.1703	17.9119	18.1703	0.00
13/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2225	2	2	2	2,490.00
13/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4650	5	5	5	0.00
13/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	996	1	1	1	2,490.00
13/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	704	1	1	1	0.00
13/11/2024	2044 On 07-August-25			Bond Future	11.51	79.0802	79.3462	79.0802	0.00
13/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	11069	11	11	11	0.00
13/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	761	1	1	1	0.00
13/11/2024	2044 On 06-November-25			Bond Future	11.62	80.6155	80.8878	80.6155	0.00
13/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	5067	5	5	5	0.00
13/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3468	4	3	4	0.00
13/11/2024	2044 On 05-February-26			Bond Future	11.75	77.6940	77.9728	77.6940	0.00
13/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	4006	4	4	4	0.00
13/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	5186	5	5	5	0.00
13/11/2024	2046 On 06-February-25			Bond Future	119.30	118.8804	119.3049	118.8804	17,906.00
13/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	5295	5	5	5	0.00
13/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
13/11/2024	2046 On 08-May-25			Bond Future	119.55	119.1183	119.5522	119.1183	0.00
13/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
13/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	2418	3	2	3	0.00
13/11/2024	2046 On 07-August-25			Bond Future	121.96	121.5128	121.9571	121.5128	0.00
13/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	3267	3	3	3	0.00
13/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
13/11/2024	2046 On 06-November-25			Bond Future	122.09	121.6355	122.0900	121.6355	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
13/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
13/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	3320	4	3	4	0.00
13/11/2024	2046 On 05-February-26			Bond Future	124.34	123.8768	124.3418	123.8768	0.00
13/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	2692	2	3	2	0.00
13/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
13/11/2024	2050 On 06-February-25			Bond Future	118.13	117.9523	118.1306	117.9523	15,831.00
13/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	2531	2	3	2	0.00
13/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
13/11/2024	2050 On 08-May-25			Bond Future	120.58	120.4008	120.5834	120.4008	0.00
13/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
13/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	577	1	1	1	0.00
13/11/2024	2050 On 07-August-25			Bond Future	120.62	120.4349	120.6227	120.4349	0.00
13/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	733	1	1	1	0.00
13/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
13/11/2024	2050 On 06-November-25			Bond Future	123.00	122.8067	122.9997	122.8067	0.00
13/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
13/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	1420	2	1	2	0.00
13/11/2024	2050 On 05-February-26			Bond Future	122.84	122.6447	122.8433	122.6447	0.00
13/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	23	0	0	0	0.00
13/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
13/11/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	AL37 On 07-November-24			Index Future	1041.90	1041.9020	1041.9020	1041.9020	0.00
13/11/2024	AL37 On 06-February-25			Index Future	1069.35	1066.5330	1069.3520	1066.5330	0.00
13/11/2024	AL37 On 08-May-25			Index Future	1091.30	1088.4220	1091.3010	1088.4220	0.00
13/11/2024	AL37 On 07-August-25			Index Future	1113.02	1110.0740	1113.0150	1110.0740	0.00
13/11/2024	AL37 On 06-November-25			Index Future	1134.73	1131.7250	1134.7280	1131.7250	0.00
13/11/2024	AL37 On 05-February-26			Index Future	1155.47	1152.4090	1155.4740	1152.4090	0.00
13/11/2024	AL7T On 07-November-24			Index Future	1250.09	1250.0920	1250.0920	1250.0920	0.00
13/11/2024	AL7T On 06-February-25			Index Future	1284.57	1280.7610	1284.5720	1280.7610	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
13/11/2024	AL7T On 08-May-25			Index Future	1310.94	1307.0470	1310.9400	1307.0470	0.00
13/11/2024	AL7T On 07-August-25			Index Future	1337.02	1333.0480	1337.0230	1333.0480	0.00
13/11/2024	AL7T On 06-November-25			Index Future	1363.11	1359.0480	1363.1070	1359.0480	0.00
13/11/2024	AL7T On 05-February-26			Index Future	1388.03	1383.8870	1388.0270	1383.8870	0.00
13/11/2024	ALBI On 07-November-24			Index Future	1076.72	1076.7180	1076.7180	1076.7180	0.00
13/11/2024	ALBI On 06-February-25			Index Future	1105.13	1102.4460	1105.1340	1102.4460	99.00
13/11/2024	ALBI On 08-May-25			Index Future	1127.82	1125.0720	1127.8180	1125.0720	0.00
13/11/2024	ALBI On 07-August-25			Index Future	1150.26	1147.4530	1150.2580	1147.4530	0.00
13/11/2024	ALBI On 06-November-25			Index Future	1172.70	1169.8330	1172.6980	1169.8330	0.00
13/11/2024	ALBI On 05-February-26			Index Future	1194.14	1191.2140	1194.1370	1191.2140	0.00
13/11/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/11/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
13/11/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	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
13/11/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
13/11/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	ES33 On 06-February-25			Bond Future	11.11	83.2960	83.4372	83.2960	0.00
13/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9706	10	10	10	0.00
13/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
13/11/2024	ES33 On 08-May-25			Bond Future	11.22	81.2243	81.3690	81.2243	0.00
13/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6597	6	7	6	0.00
13/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
13/11/2024	ES33 On 07-August-25			Bond Future	11.35	82.8560	83.0047	82.8560	0.00
13/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9200	9	9	9	0.00
13/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
13/11/2024	ES33 On 06-November-25			Bond Future	11.50	80.6884	80.8411	80.6884	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
13/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2191	2	2	2	0.00
13/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
13/11/2024	ES33 On 05-February-26			Bond Future	11.69	82.1694	82.3265	82.1694	0.00
13/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
13/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	869	1	1	1	0.00
13/11/2024	ES42 On 06-February-25			Bond Future	11.62	79.6028	79.4984	79.6028	0.00
13/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11105	11	11	11	0.00
13/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
13/11/2024	ES42 On 08-May-25			Bond Future	11.73	76.9877	76.8816	76.9877	0.00
13/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8251	8	8	8	0.00
13/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
13/11/2024	ES42 On 07-August-25			Bond Future	11.84	78.5331	78.4259	78.5331	0.00
13/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10154	10	10	10	0.00
13/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
13/11/2024	ES42 On 06-November-25			Bond Future	11.97	75.8118	75.7036	75.8118	0.00
13/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2370	2	2	2	0.00
13/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
13/11/2024	ES42 On 05-February-26			Bond Future	12.11	77.1992	77.0904	77.1992	0.00
13/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
13/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1509	1	2	1	0.00
13/11/2024	GOVI On 07-November-24			GOVI	1060.15	1060.1460	1060.1460	1060.1460	0.00
13/11/2024	GOVI On 06-February-25			GOVI	1088.18	1085.4990	1088.1830	1085.4990	646.00
13/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1161830	113	116	113	0.00
13/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
13/11/2024	GOVI On 08-May-25			GOVI	1110.52	1107.7780	1110.5190	1107.7780	0.00
13/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	885190	86	89	86	0.00
13/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
13/11/2024	GOVI On 07-August-25			GOVI	1132.62	1129.8150	1132.6150	1129.8150	0.00
13/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1216150	119	122	119	0.00
13/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
13/11/2024	GOVI On 06-November-25			GOVI	1154.71	1151.8510	1154.7110	1151.8510	0.00
13/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	427110	40	43	40	0.00
13/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
13/11/2024	GOVI On 05-February-26			GOVI	1175.82	1172.9030	1175.8210	1172.9030	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
13/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	258210	23	26	23	0.00
13/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
13/11/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/11/2024	IGOV On 07-November-24			Index Future	362.68	362.6780	362.6780	362.6780	0.00
13/11/2024	IGOV On 06-February-25			Index Future	370.68	370.2370	370.6790	370.2370	888.00
13/11/2024	IGOV On 08-May-25			Index Future	378.38	377.9240	378.3770	377.9240	8.00
13/11/2024	IGOV On 07-August-25			Index Future	385.99	385.5290	385.9920	385.5290	0.00
13/11/2024	IGOV On 06-November-25			Index Future	393.61	393.1340	393.6080	393.1340	0.00
13/11/2024	IGOV On 05-February-26			Index Future	400.89	400.4030	400.8880	400.4030	0.00
13/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
13/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
13/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
13/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
13/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
13/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
13/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
13/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
13/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
13/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
13/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
13/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
13/11/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
13/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
13/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
13/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
13/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
13/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
13/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
13/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
13/11/2024	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
13/11/2024	R033 On 06-February-25			Bond Future	10.13	102.6192	102.9457	102.6192	410.00
13/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2185	2	2	2	0.00
13/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1110	1	1	1	0.00
13/11/2024	R033 On 08-May-25			Bond Future	10.21	99.6749	100.0087	99.6749	0.00
13/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2606	2	3	2	0.00
13/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1999	2	2	2	0.00
13/11/2024	R033 On 07-August-25			Bond Future	10.32	101.6538	101.9956	101.6538	0.00
13/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2846	3	3	3	0.00
13/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2773	3	3	3	0.00
13/11/2024	R033 On 06-November-25			Bond Future	10.43	98.5849	98.9347	98.5849	0.00
13/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3090	3	3	3	0.00
13/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3610	4	4	4	0.00
13/11/2024	R033 On 05-February-26			Bond Future	10.59	100.3714	100.7295	100.3714	0.00
13/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3420	3	3	3	0.00
13/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3900	4	4	4	0.00
13/11/2024	R035 On 06-February-25			Bond Future	10.50	93.8389	94.0630	93.8389	89,441.00
13/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	10084	10	10	10	0.00
13/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	3915	4	4	4	0.00
13/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	697	1	1	1	15,000.00
13/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1023	1	1	1	100.00
13/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1217	1	1	1	1,000.00
13/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4804	5	5	5	0.00
13/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2149	2	2	2	0.00
13/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1306	1	1	1	1,100.00
13/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2142	2	2	2	0.00
13/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	403	0	0	0	1,100.00
13/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	2412	3	2	3	0.00
13/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	3023	3	3	3	0.00
13/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	588	1	1	1	7,500.00
13/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	42	0	0	0	0.00
13/11/2024	R035 On 08-May-25			Bond Future	10.59	91.2523	91.4816	91.2523	0.00
13/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	6994	7	7	7	0.00
13/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	13867	14	14	14	0.00
13/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	11034	11	11	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	5643	5	6	5	400.00
13/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	6651	6	7	6	0.00
13/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3661	4	4	4	0.00
13/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2033	2	2	2	150.00
13/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1653	2	2	2	150.00
13/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2848	3	3	3	0.00
13/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	702	1	1	1	150.00
13/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	198	0	0	0	400.00
13/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	929	1	1	1	0.00
13/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	63	0	0	0	400.00
13/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	639	1	1	1	0.00
13/11/2024	R035 On 07-August-25			Bond Future	10.68	93.0647	93.2997	93.0647	0.00
13/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	10446	10	10	10	0.00
13/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	518	1	1	1	0.00
13/11/2024	R035 On 06-November-25			Bond Future	10.80	90.3668	90.6077	90.3668	0.00
13/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	4751	5	5	5	0.00
13/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2654	3	3	3	0.00
13/11/2024	R035 On 05-February-26			Bond Future	10.95	92.0065	92.2535	92.0065	0.00
13/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	3410	3	3	3	0.00
13/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	4251	4	4	4	0.00
13/11/2024	R038 On 06-February-25			Bond Future	11.10	102.1544	102.4219	102.1544	57.00
13/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2569	2	3	2	0.00
13/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1647	2	2	2	0.00
13/11/2024	R038 On 08-May-25			Bond Future	11.20	98.7587	99.0323	98.7587	0.00
13/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3052	3	3	3	0.00
13/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2818	3	3	3	0.00
13/11/2024	R038 On 07-August-25			Bond Future	11.32	100.7191	100.9995	100.7191	0.00
13/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3396	3	3	3	0.00
13/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3917	4	4	4	0.00
13/11/2024	R038 On 06-November-25			Bond Future	11.45	97.1901	97.4773	97.1901	0.00
13/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	3842	4	4	4	0.00
13/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	7888	8	8	8	0.00
13/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3081	3	3	3	1,770.00
13/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2518	3	3	3	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
13/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	6131	6	6	6	0.00
13/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	5184	5	5	5	0.00
13/11/2024	R038 On 05-February-26			Bond Future	11.61	98.9499	99.2442	98.9499	0.00
13/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	4417	4	4	4	0.00
13/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	5458	6	5	6	0.00
13/11/2024	R053 On 06-February-25			Bond Future	11.26	106.9603	107.2996	106.9603	2,011.00
13/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	13054	13	13	13	0.00
13/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	135	0	0	0	0.00
13/11/2024	R053 On 08-May-25			Bond Future	11.35	103.2858	103.6327	103.2858	0.00
13/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	11037	11	11	11	0.00
13/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	972	1	1	1	0.00
13/11/2024	R053 On 07-August-25			Bond Future	11.45	105.3359	105.6912	105.3359	0.00
13/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	14064	14	14	14	0.00
13/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1207	1	1	1	0.00
13/11/2024	R053 On 06-November-25			Bond Future	11.56	101.5181	101.8817	101.5181	0.00
13/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6451	6	6	6	0.00
13/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4784	5	5	5	0.00
13/11/2024	R053 On 05-February-26			Bond Future	11.68	103.3559	103.7281	103.3559	0.00
13/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	5422	5	5	5	0.00
13/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	7028	7	7	7	0.00
13/11/2024	R186 On 06-February-25			Bond Future	8.28	105.1606	105.2205	105.1606	186,825.00
13/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1370	1	1	1	0.00
13/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	89	0	0	0	0.00
13/11/2024	R186 On 08-May-25			Bond Future	8.28	107.3182	107.3799	107.3182	0.00
13/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	706	1	1	1	0.00
13/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	424	0	0	0	0.00
13/11/2024	R186 On 07-August-25			Bond Future	8.33	104.1391	104.2036	104.1391	0.00
13/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1897	2	2	2	0.00
13/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2515	2	3	2	0.00
13/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1409	1	1	1	1,983.00
13/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	86	0	0	0	1,983.00
13/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	273	0	0	0	0.00
13/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	180	0	0	0	0.00
13/11/2024	R186 On 06-November-25			Bond Future	8.43	106.1635	106.2307	106.1635	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
13/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	414	0	0	0	0.00
13/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	734	1	1	1	0.00
13/11/2024	R186 On 05-February-26			Bond Future	8.77	102.7840	102.8544	102.7840	0.00
13/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	379	0	0	0	0.00
13/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	657	1	1	1	0.00
13/11/2024	R202 On 06-February-25			Bond Future	266.44	266.2819	266.4369	266.2819	1,928.00
13/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	0	0	0	0	0.00
13/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	353	1	0	1	0.00
13/11/2024	R202 On 08-May-25			Bond Future	271.97	271.8096	271.9695	271.8096	269.00
13/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	0	0	0	0	0.00
13/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	341	1	0	1	0.00
13/11/2024	R202 On 07-August-25			Bond Future	272.16	271.9974	272.1642	271.9974	0.00
13/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	564	0	1	0	0.00
13/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
13/11/2024	R202 On 06-November-25			Bond Future	277.53	277.3553	277.5287	277.3553	0.00
13/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	1889	2	2	2	0.00
13/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
13/11/2024	R202 On 05-February-26			Bond Future	277.28	277.1029	277.2842	277.1029	0.00
13/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	0	0	0	0	0.00
13/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	536	1	1	1	0.00
13/11/2024	R209 On 06-February-25			Bond Future	10.64	73.7659	74.0193	73.7659	13,072.00
13/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8556	8	9	8	0.00
13/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	45	0	0	0	0.00
13/11/2024	R209 On 08-May-25			Bond Future	10.72	72.1240	72.3830	72.1240	6,367.00
13/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	6184	6	6	6	0.00
13/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	581	1	1	1	0.00
13/11/2024	R209 On 07-August-25			Bond Future	10.82	73.5562	73.8214	73.5562	0.00
13/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	9082	9	9	9	0.00
13/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	539	1	1	1	0.00
13/11/2024	R209 On 06-November-25			Bond Future	10.92	71.8335	72.1048	71.8335	0.00
13/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4192	4	4	4	0.00
13/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2517	3	3	3	0.00
13/11/2024	R209 On 05-February-26			Bond Future	11.05	73.1368	73.4144	73.1368	0.00
13/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	3279	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
13/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3876	4	4	4	0.00
13/11/2024	R210 On 06-February-25			Bond Future	244.68	244.6500	244.6764	244.6500	991.00
13/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5066	5	5	5	0.00
13/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
13/11/2024	R210 On 08-May-25			Bond Future	246.38	246.3483	246.3767	246.3483	300.00
13/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
13/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1653	2	2	2	0.00
13/11/2024	R210 On 07-August-25			Bond Future	251.33	251.3012	251.3335	251.3012	0.00
13/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2894	3	3	3	0.00
13/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
13/11/2024	R210 On 06-November-25			Bond Future	252.85	252.8102	252.8462	252.8102	0.00
13/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	706	1	1	1	0.00
13/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
13/11/2024	R210 On 05-February-26			Bond Future	257.51	257.4720	257.5132	257.4720	0.00
13/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4413	4	4	4	0.00
13/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
13/11/2024	R213 On 06-February-25			Bond Future	9.56	91.3034	91.6206	91.3034	73,327.00
13/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7158	7	7	7	0.00
13/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	34	0	0	0	0.00
13/11/2024	R213 On 08-May-25			Bond Future	9.62	89.6180	89.9423	89.6180	0.00
13/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4116	4	4	4	0.00
13/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	563	1	1	1	0.00
13/11/2024	R213 On 07-August-25			Bond Future	9.70	91.3983	91.7302	91.3983	0.00
13/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7609	7	8	7	0.00
13/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	346	0	0	0	0.00
13/11/2024	R213 On 06-November-25			Bond Future	9.81	89.6213	89.9608	89.6213	0.00
13/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2913	3	3	3	0.00
13/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2022	2	2	2	0.00
13/11/2024	R213 On 05-February-26			Bond Future	9.97	91.2497	91.5971	91.2497	0.00
13/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2397	2	2	2	0.00
13/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2670	3	3	3	0.00
13/11/2024	R214 On 06-February-25			Bond Future	11.04	68.9202	69.1621	68.9202	18,222.00
13/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8394	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6378	6	6	6	554.00
13/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4221	4	4	4	554.00
13/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	12240	12	12	12	0.00
13/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	7	0	0	0	554.00
13/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	179	0	0	0	0.00
13/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	466	1	0	1	0.00
13/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	72	0	0	0	0.00
13/11/2024	R214 On 08-May-25			Bond Future	11.12	67.0297	67.2770	67.0297	3,232.00
13/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	7036	7	7	7	0.00
13/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	574	1	1	1	0.00
13/11/2024	R214 On 07-August-25			Bond Future	11.21	68.3610	68.6142	68.3610	0.00
13/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	9156	9	9	9	0.00
13/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	628	1	1	1	0.00
13/11/2024	R214 On 06-November-25			Bond Future	11.31	66.3891	66.6480	66.3891	0.00
13/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4448	4	4	4	0.00
13/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2732	3	3	3	0.00
13/11/2024	R214 On 05-February-26			Bond Future	11.43	67.5937	67.8587	67.5937	0.00
13/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	3365	3	3	3	0.00
13/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	4281	4	4	4	0.00
13/11/2024	R248 On 06-February-25			Bond Future	11.23	83.3809	83.6450	83.3809	273,993.00
13/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	9168	9	9	9	0.00
13/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	148	0	0	0	660.00
13/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1252	1	1	1	660.00
13/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	3971	4	4	4	0.00
13/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	901	1	1	1	660.00
13/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	2840	3	3	3	0.00
13/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	6896	7	7	7	0.00
13/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	139	0	0	0	0.00
13/11/2024	R248 On 08-May-25			Bond Future	11.31	80.6433	80.9133	80.6433	15,902.00
13/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	8585	8	9	8	0.00
13/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	728	1	1	1	0.00
13/11/2024	R248 On 07-August-25			Bond Future	11.41	82.2447	82.5211	82.2447	0.00
13/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11331	11	11	11	0.00
13/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	844	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
13/11/2024	R248 On 06-November-25			Bond Future	11.51	79.3995	79.6824	79.3995	0.00
13/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	5060	5	5	5	0.00
13/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3620	4	4	4	0.00
13/11/2024	R248 On 05-February-26			Bond Future	11.64	80.8390	81.1286	80.8390	0.00
13/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	4209	4	4	4	0.00
13/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	5388	6	5	6	0.00
13/11/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
13/11/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00