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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/11/2024 TO: 14/11/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/11/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	2029 On 06-February-25			Bond Future	134.82	134.8802	134.8161	134.8802	8,604.00
14/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2416	2	2	2	0.00
14/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
14/11/2024	2029 On 08-May-25			Bond Future	136.20	136.2619	136.1967	136.2619	728.00
14/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
14/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1653	2	2	2	0.00
14/11/2024	2029 On 07-August-25			Bond Future	138.94	139.0036	138.9377	139.0036	0.00
14/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1528	2	2	2	0.00
14/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
14/11/2024	2029 On 06-November-25			Bond Future	140.23	140.2994	140.2327	140.2994	0.00
14/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	443	1	0	1	0.00
14/11/2024	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
14/11/2024	2029 On 05-February-26			Bond Future	142.82	142.8903	142.8233	142.8903	0.00
14/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2713	3	3	3	0.00
14/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
14/11/2024	2030 On 06-February-25			Bond Future	9.19	95.5901	95.5923	95.5901	155,668.00
14/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5531	6	6	6	0.00
14/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1067	1	1	1	800.00
14/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2310	2	2	2	0.00
14/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	370	0	0	0	800.00
14/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1087	1	1	1	0.00
14/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	412	0	0	0	800.00
14/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2318	2	2	2	0.00
14/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	44	0	0	0	0.00
14/11/2024	2030 On 08-May-25			Bond Future	9.25	97.5516	97.5541	97.5516	0.00
14/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3115	3	3	3	0.00
14/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	1927	2	2	2	680.00
14/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1001	1	1	1	1,320.00
14/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9014	9	9	9	0.00
14/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4192	4	4	4	1,640.00
14/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10335	10	10	10	0.00
14/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5342	5	5	5	2,280.00
14/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	658	1	1	1	800.00
14/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1381	1	1	1	800.00
14/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3278	3	3	3	0.00
14/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	610	1	1	1	800.00
14/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1621	2	2	2	0.00
14/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2749	3	3	3	0.00
14/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	15	0	0	0	2,280.00
14/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	247	0	0	0	0.00
14/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	37	0	0	0	1,640.00
14/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	405	0	0	0	0.00
14/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	1186	1	1	1	0.00
14/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	2087	2	2	2	0.00
14/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	658	1	1	1	0.00
14/11/2024	2030 On 07-August-25			Bond Future	9.33	95.4803	95.4833	95.4803	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
14/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6315	6	6	6	0.00
14/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9224	9	9	9	0.00
14/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4547	5	5	5	1,054.00
14/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	96	0	0	0	1,054.00
14/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	648	1	1	1	0.00
14/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	362	0	0	0	0.00
14/11/2024	2030 On 06-November-25			Bond Future	9.43	97.3372	97.3406	97.3372	0.00
14/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2214	2	2	2	0.00
14/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1840	2	2	2	0.00
14/11/2024	2030 On 05-February-26			Bond Future	9.58	95.0995	95.1037	95.0995	0.00
14/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2043	2	2	2	0.00
14/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2318	2	2	2	0.00
14/11/2024	2032 On 06-February-25			Bond Future	9.81	95.1457	95.1246	95.1457	110,539.00
14/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	8608	9	9	9	0.00
14/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1670	2	2	2	800.00
14/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4035	4	4	4	0.00
14/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	603	1	1	1	800.00
14/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1168	1	1	1	0.00
14/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	324	0	0	0	800.00
14/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2519	3	3	3	0.00
14/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	31	0	0	0	0.00
14/11/2024	2032 On 08-May-25			Bond Future	9.89	92.9333	92.9120	92.9333	37,405.00
14/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5183	5	5	5	0.00
14/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2040	2	2	2	800.00
14/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5402	5	5	5	0.00
14/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1013	1	1	1	800.00
14/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1891	2	2	2	0.00
14/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	534	1	1	1	800.00
14/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3224	3	3	3	0.00
14/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	576	1	1	1	0.00
14/11/2024	2032 On 07-August-25			Bond Future	9.98	94.7799	94.7585	94.7799	0.00
14/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9002	9	9	9	0.00
14/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	375	0	0	0	0.00
14/11/2024	2032 On 06-November-25			Bond Future	10.09	92.4621	92.4407	92.4621	0.00

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14/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3748	4	4	4	0.00
14/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2303	2	2	2	0.00
14/11/2024	2032 On 05-February-26			Bond Future	10.23	94.1410	94.1198	94.1410	0.00
14/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	2964	3	3	3	0.00
14/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3274	3	3	3	0.00
14/11/2024	2033 On 06-February-25			Bond Future	128.13	128.1423	128.1349	128.1423	6,341.00
14/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3195	3	3	3	0.00
14/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
14/11/2024	2033 On 08-May-25			Bond Future	129.28	129.2845	129.2772	129.2845	5,288.00
14/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
14/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1343	1	1	1	0.00
14/11/2024	2033 On 07-August-25			Bond Future	131.88	131.8860	131.8790	131.8860	0.00
14/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3229	3	3	3	0.00
14/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
14/11/2024	2033 On 06-November-25			Bond Future	132.93	132.9402	132.9336	132.9402	0.00
14/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
14/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	206	0	0	0	0.00
14/11/2024	2033 On 05-February-26			Bond Future	135.39	135.3953	135.3895	135.3953	0.00
14/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	2509	3	3	3	0.00
14/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
14/11/2024	2037 On 06-February-25			Bond Future	10.89	84.5226	84.4677	84.5226	165,999.00
14/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	10060	10	10	10	0.00
14/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	53	0	0	0	0.00
14/11/2024	2037 On 08-May-25			Bond Future	10.99	86.2569	86.2011	86.2569	3,975.00
14/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7457	8	7	8	0.00
14/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	12106	12	12	12	7,500.00
14/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12324	12	12	12	7,500.00
14/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	8786	9	9	9	15,000.00
14/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	157	0	0	0	0.00
14/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	429	0	0	0	0.00
14/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	145	0	0	0	0.00
14/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	608	1	1	1	0.00
14/11/2024	2037 On 07-August-25			Bond Future	11.10	83.7101	83.6536	83.7101	15.00
14/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	10493	11	10	11	0.00

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14/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	7027	7	7	7	0.00
14/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4208	4	4	4	0.00
14/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1728	2	2	2	2,341.00
14/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	1930	2	2	2	200.00
14/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5659	6	6	6	0.00
14/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3076	3	3	3	0.00
14/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1316	1	1	1	2,541.00
14/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3225	3	3	3	2,541.00
14/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5739	6	6	6	0.00
14/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1714	2	2	2	2,541.00
14/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4560	5	5	5	0.00
14/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2410	2	2	2	2,541.00
14/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4890	5	5	5	0.00
14/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1267	1	1	1	2,541.00
14/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	612	1	1	1	0.00
14/11/2024	2037 On 06-November-25			Bond Future	11.21	85.3369	85.2798	85.3369	0.00
14/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5143	5	5	5	0.00
14/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2870	3	3	3	0.00
14/11/2024	2037 On 05-February-26			Bond Future	11.35	82.6288	82.5712	82.6288	0.00
14/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	3756	4	4	4	0.00
14/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4598	5	5	5	0.00
14/11/2024	2038 On 06-February-25			Bond Future	137.32	137.2533	137.3201	137.2533	2,650.00
14/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	2090	2	2	2	0.00
14/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
14/11/2024	2038 On 08-May-25			Bond Future	140.17	140.1031	140.1717	140.1031	480.00
14/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	492	0	0	0	0.00
14/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
14/11/2024	2038 On 07-August-25			Bond Future	140.85	140.7803	140.8507	140.7803	0.00
14/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	1291	1	1	1	0.00
14/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
14/11/2024	2038 On 06-November-25			Bond Future	143.63	143.5547	143.6272	143.5547	0.00
14/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
14/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	253	0	0	0	0.00
14/11/2024	2038 On 05-February-26			Bond Future	144.10	144.0279	144.1025	144.0279	0.00

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14/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	902	1	1	1	0.00
14/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
14/11/2024	2040 On 06-February-25			Bond Future	11.23	84.3992	84.2755	84.3992	69,124.00
14/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	9927	10	10	10	0.00
14/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1175	1	1	1	780.00
14/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	3720	4	4	4	0.00
14/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6118	6	6	6	0.00
14/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	334	0	0	0	780.00
14/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	841	1	1	1	780.00
14/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2644	3	3	3	0.00
14/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	77	0	0	0	0.00
14/11/2024	2040 On 08-May-25			Bond Future	11.33	86.1310	86.0049	86.1310	3,900.00
14/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8176	8	8	8	0.00
14/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	11880	12	12	12	7,500.00
14/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	8733	9	9	9	15,000.00
14/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12197	12	12	12	7,500.00
14/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	232	0	0	0	0.00
14/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	587	1	1	1	0.00
14/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	258	0	0	0	0.00
14/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	671	1	1	1	0.00
14/11/2024	2040 On 07-August-25			Bond Future	11.44	83.3309	83.2027	83.3309	16.00
14/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	10883	11	11	11	0.00
14/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	702	1	1	1	0.00
14/11/2024	2040 On 06-November-25			Bond Future	11.56	84.9501	84.8197	84.9501	0.00
14/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	5027	5	5	5	0.00
14/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3381	3	3	3	0.00
14/11/2024	2040 On 05-February-26			Bond Future	11.70	81.9838	81.8516	81.9838	0.00
14/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	3854	4	4	4	0.00
14/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	5123	5	5	5	0.00
14/11/2024	2044 On 06-February-25			Bond Future	11.32	80.4504	80.3562	80.4504	71,974.00
14/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	9987	10	10	10	0.00
14/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	4823	5	5	5	449.00
14/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	13559	14	14	14	0.00
14/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7333	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
14/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	612	1	1	1	0.00
14/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	15	0	0	0	449.00
14/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	242	0	0	0	0.00
14/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	90	0	0	0	0.00
14/11/2024	2044 On 08-May-25			Bond Future	11.42	82.1010	82.0052	82.1010	8,697.00
14/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8393	8	8	8	0.00
14/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	6920	7	7	7	0.00
14/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3729	4	4	4	0.00
14/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1431	1	1	1	2,490.00
14/11/2024	2044 On 08-May-25		Call	Bond Future	12.02	0.0129	0.0120	0.0129	0.00
14/11/2024	2044 On 08-May-25		Put	Bond Future	18006.86	17.9119	18.0069	17.9119	0.00
14/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2255	2	2	2	2,490.00
14/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4707	5	5	5	0.00
14/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	1009	1	1	1	2,490.00
14/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	713	1	1	1	0.00
14/11/2024	2044 On 07-August-25			Bond Future	11.52	79.3462	79.2488	79.3462	0.00
14/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	10981	11	11	11	0.00
14/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	770	1	1	1	0.00
14/11/2024	2044 On 06-November-25			Bond Future	11.63	80.8878	80.7888	80.8878	0.00
14/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	5004	5	5	5	0.00
14/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3504	3	4	3	0.00
14/11/2024	2044 On 05-February-26			Bond Future	11.77	77.9728	77.8726	77.9728	0.00
14/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	3952	4	4	4	0.00
14/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	5232	5	5	5	0.00
14/11/2024	2046 On 06-February-25			Bond Future	119.21	119.3049	119.2091	119.3049	17,906.00
14/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	5199	5	5	5	0.00
14/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
14/11/2024	2046 On 08-May-25			Bond Future	119.45	119.5522	119.4546	119.5522	0.00
14/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
14/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	2515	2	3	2	0.00
14/11/2024	2046 On 07-August-25			Bond Future	121.86	121.9571	121.8581	121.9571	0.00
14/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	3168	3	3	3	0.00
14/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
14/11/2024	2046 On 06-November-25			Bond Future	121.99	122.0900	121.9895	122.0900	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
14/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
14/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	3420	3	3	3	0.00
14/11/2024	2046 On 05-February-26			Bond Future	124.24	124.3418	124.2402	124.3418	0.00
14/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	2590	3	3	3	0.00
14/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
14/11/2024	2050 On 06-February-25			Bond Future	118.02	118.1306	118.0241	118.1306	15,831.00
14/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	2424	3	2	3	0.00
14/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
14/11/2024	2050 On 08-May-25			Bond Future	120.47	120.5834	120.4749	120.5834	0.00
14/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
14/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	685	1	1	1	0.00
14/11/2024	2050 On 07-August-25			Bond Future	120.51	120.6227	120.5125	120.6227	0.00
14/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	622	1	1	1	0.00
14/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
14/11/2024	2050 On 06-November-25			Bond Future	122.89	122.9997	122.8879	122.9997	0.00
14/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
14/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	1532	1	2	1	0.00
14/11/2024	2050 On 05-February-26			Bond Future	122.73	122.8433	122.7301	122.8433	0.00
14/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	0	0	0	0	0.00
14/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	90	0	0	0	0.00
14/11/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	AL37 On 07-November-24			Index Future	1041.90	1041.9020	1041.9020	1041.9020	0.00
14/11/2024	AL37 On 06-February-25			Index Future	1069.29	1069.3520	1069.2890	1069.3520	0.00
14/11/2024	AL37 On 08-May-25			Index Future	1091.24	1091.3010	1091.2400	1091.3010	0.00
14/11/2024	AL37 On 07-August-25			Index Future	1112.96	1113.0150	1112.9570	1113.0150	0.00
14/11/2024	AL37 On 06-November-25			Index Future	1134.67	1134.7280	1134.6730	1134.7280	0.00
14/11/2024	AL37 On 05-February-26			Index Future	1155.42	1155.4740	1155.4240	1155.4740	0.00
14/11/2024	AL7T On 07-November-24			Index Future	1250.09	1250.0920	1250.0920	1250.0920	0.00
14/11/2024	AL7T On 06-February-25			Index Future	1283.93	1284.5720	1283.9340	1284.5720	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
14/11/2024	AL7T On 08-May-25			Index Future	1310.29	1310.9400	1310.2900	1310.9400	0.00
14/11/2024	AL7T On 07-August-25			Index Future	1336.37	1337.0230	1336.3670	1337.0230	0.00
14/11/2024	AL7T On 06-November-25			Index Future	1362.44	1363.1070	1362.4430	1363.1070	0.00
14/11/2024	AL7T On 05-February-26			Index Future	1387.36	1388.0270	1387.3590	1388.0270	0.00
14/11/2024	ALBI On 07-November-24			Index Future	1076.72	1076.7180	1076.7180	1076.7180	0.00
14/11/2024	ALBI On 06-February-25			Index Future	1104.36	1105.1340	1104.3620	1105.1340	99.00
14/11/2024	ALBI On 08-May-25			Index Future	1127.03	1127.8180	1127.0330	1127.8180	0.00
14/11/2024	ALBI On 07-August-25			Index Future	1149.46	1150.2580	1149.4620	1150.2580	0.00
14/11/2024	ALBI On 06-November-25			Index Future	1171.89	1172.6980	1171.8910	1172.6980	0.00
14/11/2024	ALBI On 05-February-26			Index Future	1193.32	1194.1370	1193.3230	1194.1370	0.00
14/11/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/11/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
14/11/2024	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
14/11/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
14/11/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	ES33 On 06-February-25			Bond Future	11.12	83.4372	83.3696	83.4372	0.00
14/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9638	10	10	10	0.00
14/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
14/11/2024	ES33 On 08-May-25			Bond Future	11.23	81.3690	81.3001	81.3690	0.00
14/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6528	7	7	7	0.00
14/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
14/11/2024	ES33 On 07-August-25			Bond Future	11.37	83.0047	82.9348	83.0047	0.00
14/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9130	9	9	9	0.00
14/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
14/11/2024	ES33 On 06-November-25			Bond Future	11.52	80.8411	80.7703	80.8411	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
14/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2120	2	2	2	0.00
14/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
14/11/2024	ES33 On 05-February-26			Bond Future	11.71	82.3265	82.2548	82.3265	0.00
14/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
14/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	941	1	1	1	0.00
14/11/2024	ES42 On 06-February-25			Bond Future	11.63	79.4984	79.4430	79.4984	0.00
14/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11049	11	11	11	0.00
14/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
14/11/2024	ES42 On 08-May-25			Bond Future	11.74	76.8816	76.8252	76.8816	0.00
14/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8194	8	8	8	0.00
14/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
14/11/2024	ES42 On 07-August-25			Bond Future	11.85	78.4259	78.3687	78.4259	0.00
14/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10097	10	10	10	0.00
14/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
14/11/2024	ES42 On 06-November-25			Bond Future	11.98	75.7036	75.6456	75.7036	0.00
14/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2312	2	2	2	0.00
14/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
14/11/2024	ES42 On 05-February-26			Bond Future	12.13	77.0904	77.0319	77.0904	0.00
14/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
14/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1568	2	2	2	0.00
14/11/2024	GOVI On 07-November-24			GOVI	1060.15	1060.1460	1060.1460	1060.1460	0.00
14/11/2024	GOVI On 06-February-25			GOVI	1087.43	1088.1830	1087.4280	1088.1830	644.00
14/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1154280	116	115	116	0.00
14/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
14/11/2024	GOVI On 08-May-25			GOVI	1109.75	1110.5190	1109.7500	1110.5190	0.00
14/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	877500	89	88	89	0.00
14/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
14/11/2024	GOVI On 07-August-25			GOVI	1131.84	1132.6150	1131.8360	1132.6150	0.00
14/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1208360	122	121	122	0.00
14/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
14/11/2024	GOVI On 06-November-25			GOVI	1153.92	1154.7110	1153.9210	1154.7110	0.00
14/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	419210	43	42	43	0.00
14/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
14/11/2024	GOVI On 05-February-26			GOVI	1175.02	1175.8210	1175.0240	1175.8210	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
14/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	250240	26	25	26	0.00
14/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
14/11/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/11/2024	IGOV On 07-November-24			Index Future	362.68	362.6780	362.6780	362.6780	0.00
14/11/2024	IGOV On 06-February-25			Index Future	370.79	370.6790	370.7860	370.6790	888.00
14/11/2024	IGOV On 08-May-25			Index Future	378.49	378.3770	378.4860	378.3770	8.00
14/11/2024	IGOV On 07-August-25			Index Future	386.11	385.9920	386.1060	385.9920	0.00
14/11/2024	IGOV On 06-November-25			Index Future	393.73	393.6080	393.7250	393.6080	0.00
14/11/2024	IGOV On 05-February-26			Index Future	401.01	400.8880	401.0100	400.8880	0.00
14/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
14/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
14/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
14/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
14/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
14/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
14/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
14/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
14/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
14/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
14/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
14/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
14/11/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
14/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
14/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
14/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
14/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
14/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
14/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
14/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
14/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
14/11/2024	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
14/11/2024	R033 On 06-February-25			Bond Future	10.13	102.9457	102.9224	102.9457	416.00
14/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2162	2	2	2	0.00
14/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1110	1	1	1	0.00
14/11/2024	R033 On 08-May-25			Bond Future	10.22	100.0087	99.9851	100.0087	0.00
14/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2586	3	3	3	0.00
14/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	2003	2	2	2	0.00
14/11/2024	R033 On 07-August-25			Bond Future	10.32	101.9956	101.9720	101.9956	0.00
14/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2829	3	3	3	0.00
14/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2779	3	3	3	0.00
14/11/2024	R033 On 06-November-25			Bond Future	10.44	98.9347	98.9111	98.9347	0.00
14/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3073	3	3	3	0.00
14/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3618	4	4	4	0.00
14/11/2024	R033 On 05-February-26			Bond Future	10.59	100.7295	100.7061	100.7295	0.00
14/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3404	3	3	3	0.00
14/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3907	4	4	4	0.00
14/11/2024	R035 On 06-February-25			Bond Future	10.51	94.0630	94.0095	94.0630	89,241.00
14/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	10030	10	10	10	0.00
14/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	3865	4	4	4	0.00
14/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	674	1	1	1	15,000.00
14/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	994	1	1	1	100.00
14/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1185	1	1	1	1,000.00
14/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4752	5	5	5	0.00
14/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2107	2	2	2	0.00
14/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1318	1	1	1	1,100.00
14/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2164	2	2	2	0.00
14/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	405	0	0	0	1,100.00
14/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	2437	2	2	2	0.00
14/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	3054	3	3	3	0.00
14/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	592	1	1	1	7,500.00
14/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	41	0	0	0	0.00
14/11/2024	R035 On 08-May-25			Bond Future	10.59	91.4816	91.4271	91.4816	0.00
14/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	6943	7	7	7	0.00
14/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	13813	14	14	14	0.00
14/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	10980	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
14/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	5595	6	6	6	400.00
14/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	6601	7	7	7	0.00
14/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3619	4	4	4	0.00
14/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2001	2	2	2	150.00
14/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1666	2	2	2	150.00
14/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2871	3	3	3	0.00
14/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	707	1	1	1	150.00
14/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	199	0	0	0	400.00
14/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	935	1	1	1	0.00
14/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	64	0	0	0	400.00
14/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	643	1	1	1	0.00
14/11/2024	R035 On 07-August-25			Bond Future	10.69	93.2997	93.2446	93.2997	0.00
14/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	10394	10	10	10	0.00
14/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	521	1	1	1	0.00
14/11/2024	R035 On 06-November-25			Bond Future	10.81	90.6077	90.5519	90.6077	0.00
14/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	4712	5	5	5	0.00
14/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2671	3	3	3	0.00
14/11/2024	R035 On 05-February-26			Bond Future	10.96	92.2535	92.1973	92.2535	0.00
14/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	3379	3	3	3	0.00
14/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	4276	4	4	4	0.00
14/11/2024	R038 On 06-February-25			Bond Future	11.11	102.4219	102.3596	102.4219	57.00
14/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2521	3	3	3	0.00
14/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1661	2	2	2	0.00
14/11/2024	R038 On 08-May-25			Bond Future	11.21	99.0323	98.9689	99.0323	0.00
14/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3011	3	3	3	0.00
14/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2839	3	3	3	0.00
14/11/2024	R038 On 07-August-25			Bond Future	11.33	100.9995	100.9353	100.9995	0.00
14/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3358	3	3	3	0.00
14/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3943	4	4	4	0.00
14/11/2024	R038 On 06-November-25			Bond Future	11.46	97.4773	97.4122	97.4773	0.00
14/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	3805	4	4	4	0.00
14/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	7837	8	8	8	0.00
14/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3048	3	3	3	1,770.00
14/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2532	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
14/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	6163	6	6	6	0.00
14/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	5212	5	5	5	0.00
14/11/2024	R038 On 05-February-26			Bond Future	11.62	99.2442	99.1786	99.2442	0.00
14/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	4379	4	4	4	0.00
14/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	5486	5	5	5	0.00
14/11/2024	R053 On 06-February-25			Bond Future	11.28	107.2996	107.1734	107.2996	2,011.00
14/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	12929	13	13	13	0.00
14/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	135	0	0	0	0.00
14/11/2024	R053 On 08-May-25			Bond Future	11.37	103.6327	103.5041	103.6327	0.00
14/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	10921	11	11	11	0.00
14/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	984	1	1	1	0.00
14/11/2024	R053 On 07-August-25			Bond Future	11.46	105.6912	105.5605	105.6912	0.00
14/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	13947	14	14	14	0.00
14/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1220	1	1	1	0.00
14/11/2024	R053 On 06-November-25			Bond Future	11.57	101.8817	101.7489	101.8817	0.00
14/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6367	6	6	6	0.00
14/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4833	5	5	5	0.00
14/11/2024	R053 On 05-February-26			Bond Future	11.70	103.7281	103.5935	103.7281	0.00
14/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	5350	5	5	5	0.00
14/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	7090	7	7	7	0.00
14/11/2024	R186 On 06-February-25			Bond Future	8.30	105.2205	105.2009	105.2205	186,825.00
14/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1352	1	1	1	0.00
14/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	90	0	0	0	0.00
14/11/2024	R186 On 08-May-25			Bond Future	8.30	107.3799	107.3602	107.3799	0.00
14/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	693	1	1	1	0.00
14/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	431	0	0	0	0.00
14/11/2024	R186 On 07-August-25			Bond Future	8.34	104.2036	104.1839	104.2036	0.00
14/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1880	2	2	2	0.00
14/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2497	3	2	3	0.00
14/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1393	1	1	1	1,983.00
14/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	88	0	0	0	1,983.00
14/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	277	0	0	0	0.00
14/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	183	0	0	0	0.00
14/11/2024	R186 On 06-November-25			Bond Future	8.45	106.2307	106.2111	106.2307	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
14/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	405	0	0	0	0.00
14/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	745	1	1	1	0.00
14/11/2024	R186 On 05-February-26			Bond Future	8.79	102.8544	102.8351	102.8544	0.00
14/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	370	0	0	0	0.00
14/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	667	1	1	1	0.00
14/11/2024	R202 On 06-February-25			Bond Future	267.64	266.4369	267.6358	266.4369	1,928.00
14/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	846	0	1	0	0.00
14/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
14/11/2024	R202 On 08-May-25			Bond Future	273.19	271.9695	273.1939	271.9695	269.00
14/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	884	0	1	0	0.00
14/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
14/11/2024	R202 On 07-August-25			Bond Future	273.41	272.1642	273.4143	272.1642	0.00
14/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	1814	1	2	1	0.00
14/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
14/11/2024	R202 On 06-November-25			Bond Future	278.80	277.5287	278.8047	277.5287	0.00
14/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	3165	2	3	2	0.00
14/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
14/11/2024	R202 On 05-February-26			Bond Future	278.59	277.2842	278.5853	277.2842	0.00
14/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	765	0	1	0	0.00
14/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	1	0	1	0.00
14/11/2024	R209 On 06-February-25			Bond Future	10.66	74.0193	73.9441	74.0193	13,072.00
14/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8481	9	8	9	0.00
14/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	45	0	0	0	0.00
14/11/2024	R209 On 08-May-25			Bond Future	10.74	72.3830	72.3064	72.3830	6,367.00
14/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	6116	6	6	6	0.00
14/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	589	1	1	1	0.00
14/11/2024	R209 On 07-August-25			Bond Future	10.83	73.8214	73.7435	73.8214	0.00
14/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	9011	9	9	9	0.00
14/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	546	1	1	1	0.00
14/11/2024	R209 On 06-November-25			Bond Future	10.94	72.1048	72.0258	72.1048	0.00
14/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4140	4	4	4	0.00
14/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2544	3	3	3	0.00
14/11/2024	R209 On 05-February-26			Bond Future	11.07	73.4144	73.3343	73.4144	0.00
14/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	3235	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
14/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3913	4	4	4	0.00
14/11/2024	R210 On 06-February-25			Bond Future	244.66	244.6764	244.6594	244.6764	991.00
14/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5049	5	5	5	0.00
14/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
14/11/2024	R210 On 08-May-25			Bond Future	246.36	246.3767	246.3598	246.3767	300.00
14/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
14/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1670	2	2	2	0.00
14/11/2024	R210 On 07-August-25			Bond Future	251.32	251.3335	251.3173	251.3335	0.00
14/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2877	3	3	3	0.00
14/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
14/11/2024	R210 On 06-November-25			Bond Future	252.83	252.8462	252.8307	252.8462	0.00
14/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	691	1	1	1	0.00
14/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
14/11/2024	R210 On 05-February-26			Bond Future	257.50	257.5132	257.4990	257.5132	0.00
14/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4399	4	4	4	0.00
14/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
14/11/2024	R213 On 06-February-25			Bond Future	9.56	91.6206	91.6019	91.6206	73,327.00
14/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7139	7	7	7	0.00
14/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	33	0	0	0	0.00
14/11/2024	R213 On 08-May-25			Bond Future	9.63	89.9423	89.9234	89.9423	0.00
14/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4097	4	4	4	0.00
14/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	564	1	1	1	0.00
14/11/2024	R213 On 07-August-25			Bond Future	9.71	91.7302	91.7113	91.7302	0.00
14/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7590	8	8	8	0.00
14/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	346	0	0	0	0.00
14/11/2024	R213 On 06-November-25			Bond Future	9.82	89.9608	89.9420	89.9608	0.00
14/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2899	3	3	3	0.00
14/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2027	2	2	2	0.00
14/11/2024	R213 On 05-February-26			Bond Future	9.97	91.5971	91.5785	91.5971	0.00
14/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2385	2	2	2	0.00
14/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2677	3	3	3	0.00
14/11/2024	R214 On 06-February-25			Bond Future	11.05	69.1621	69.1106	69.1621	18,222.00
14/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8342	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
14/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6327	6	6	6	554.00
14/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4172	4	4	4	554.00
14/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	12188	12	12	12	0.00
14/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	7	0	0	0	554.00
14/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	179	0	0	0	0.00
14/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	469	0	0	0	0.00
14/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	72	0	0	0	0.00
14/11/2024	R214 On 08-May-25			Bond Future	11.13	67.2770	67.2246	67.2770	3,232.00
14/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	6987	7	7	7	0.00
14/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	577	1	1	1	0.00
14/11/2024	R214 On 07-August-25			Bond Future	11.22	68.6142	68.5609	68.6142	0.00
14/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	9106	9	9	9	0.00
14/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	632	1	1	1	0.00
14/11/2024	R214 On 06-November-25			Bond Future	11.32	66.6480	66.5941	66.6480	0.00
14/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4411	4	4	4	0.00
14/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2749	3	3	3	0.00
14/11/2024	R214 On 05-February-26			Bond Future	11.45	67.8587	67.8041	67.8587	0.00
14/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	3334	3	3	3	0.00
14/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	4305	4	4	4	0.00
14/11/2024	R248 On 06-February-25			Bond Future	11.26	83.6450	83.4773	83.6450	273,993.00
14/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	9005	9	9	9	0.00
14/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	132	0	0	0	660.00
14/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1178	1	1	1	660.00
14/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	3839	4	4	4	0.00
14/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	936	1	1	1	660.00
14/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	2934	3	3	3	0.00
14/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	7048	7	7	7	0.00
14/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	144	0	0	0	0.00
14/11/2024	R248 On 08-May-25			Bond Future	11.34	80.9133	80.7422	80.9133	15,902.00
14/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	8434	9	8	9	0.00
14/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	749	1	1	1	0.00
14/11/2024	R248 On 07-August-25			Bond Future	11.43	82.5211	82.3471	82.5211	0.00
14/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11177	11	11	11	0.00
14/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	864	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
14/11/2024	R248 On 06-November-25			Bond Future	11.54	79.6824	79.5053	79.6824	0.00
14/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	4952	5	5	5	0.00
14/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3689	4	4	4	0.00
14/11/2024	R248 On 05-February-26			Bond Future	11.67	81.1286	80.9488	81.1286	0.00
14/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	4116	4	4	4	0.00
14/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	5475	5	5	5	0.00
14/11/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
14/11/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00