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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 15/11/2024 TO: 15/11/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	2029 On 06-February-25			Bond Future	134.81	134.8161	134.8071	134.8161	8,604.00
15/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2407	2	2	2	0.00
15/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
15/11/2024	2029 On 08-May-25			Bond Future	136.19	136.1967	136.1878	136.1967	728.00
15/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
15/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1662	2	2	2	0.00
15/11/2024	2029 On 07-August-25			Bond Future	138.93	138.9377	138.9293	138.9377	0.00
15/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1519	2	2	2	0.00
15/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
15/11/2024	2029 On 06-November-25			Bond Future	140.22	140.2327	140.2247	140.2327	0.00
15/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	435	0	0	0	0.00
15/11/2024	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
15/11/2024	2029 On 05-February-26			Bond Future	142.74	142.8233	142.7358	142.8233	0.00
15/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2626	3	3	3	0.00
15/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
15/11/2024	2030 On 06-February-25			Bond Future	9.18	95.5923	95.5945	95.5923	155,583.00
15/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5528	6	6	6	0.00
15/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1046	1	1	1	800.00
15/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2293	2	2	2	0.00
15/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	354	0	0	0	800.00
15/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	1064	1	1	1	0.00
15/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	393	0	0	0	800.00
15/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2300	2	2	2	0.00
15/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	40	0	0	0	0.00
15/11/2024	2030 On 08-May-25			Bond Future	9.25	97.5541	97.5565	97.5541	0.00
15/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3104	3	3	3	0.00
15/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	1914	2	2	2	680.00
15/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	988	1	1	1	1,320.00
15/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9014	9	9	9	0.00
15/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4184	4	4	4	1,640.00
15/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10336	10	10	10	0.00
15/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5336	5	5	5	2,280.00
15/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	648	1	1	1	800.00
15/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1367	1	1	1	800.00
15/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3268	3	3	3	0.00
15/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	597	1	1	1	800.00
15/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1605	2	2	2	0.00
15/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2737	3	3	3	0.00
15/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	14	0	0	0	2,280.00
15/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	240	0	0	0	0.00
15/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	35	0	0	0	1,640.00
15/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	394	0	0	0	0.00
15/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	1170	1	1	1	0.00
15/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	2072	2	2	2	0.00
15/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	645	1	1	1	0.00
15/11/2024	2030 On 07-August-25			Bond Future	9.33	95.4833	95.4862	95.4833	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
15/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6305	6	6	6	0.00
15/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9222	9	9	9	0.00
15/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4532	5	5	5	1,054.00
15/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	91	0	0	0	1,054.00
15/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	630	1	1	1	0.00
15/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	350	0	0	0	0.00
15/11/2024	2030 On 06-November-25			Bond Future	9.43	97.3406	97.3441	97.3406	0.00
15/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2205	2	2	2	0.00
15/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1828	2	2	2	0.00
15/11/2024	2030 On 05-February-26			Bond Future	9.59	95.1037	95.0511	95.1037	0.00
15/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	1994	2	2	2	0.00
15/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2322	2	2	2	0.00
15/11/2024	2032 On 06-February-25			Bond Future	9.81	95.1246	95.1285	95.1246	110,539.00
15/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	8614	9	9	9	0.00
15/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1663	2	2	2	800.00
15/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4041	4	4	4	0.00
15/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	582	1	1	1	800.00
15/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1157	1	1	1	0.00
15/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	327	0	0	0	800.00
15/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2494	3	2	3	0.00
15/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	34	0	0	0	0.00
15/11/2024	2032 On 08-May-25			Bond Future	9.89	92.9120	92.9161	92.9120	37,405.00
15/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5165	5	5	5	0.00
15/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2012	2	2	2	800.00
15/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5385	5	5	5	0.00
15/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	986	1	1	1	800.00
15/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1859	2	2	2	0.00
15/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	513	1	1	1	800.00
15/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3194	3	3	3	0.00
15/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	554	1	1	1	0.00
15/11/2024	2032 On 07-August-25			Bond Future	9.98	94.7585	94.7632	94.7585	0.00
15/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	8998	9	9	9	0.00
15/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	366	0	0	0	0.00
15/11/2024	2032 On 06-November-25			Bond Future	10.09	92.4407	92.4459	92.4407	0.00

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15/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3772	4	4	4	0.00
15/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2322	2	2	2	0.00
15/11/2024	2032 On 05-February-26			Bond Future	10.24	94.1198	94.0710	94.1198	0.00
15/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	2924	3	3	3	0.00
15/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3283	3	3	3	0.00
15/11/2024	2033 On 06-February-25			Bond Future	127.84	128.1349	127.8437	128.1349	6,341.00
15/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	2904	3	3	3	0.00
15/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
15/11/2024	2033 On 08-May-25			Bond Future	128.98	129.2772	128.9803	129.2772	5,288.00
15/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
15/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1640	1	2	1	0.00
15/11/2024	2033 On 07-August-25			Bond Future	131.58	131.8790	131.5767	131.8790	0.00
15/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	2927	3	3	3	0.00
15/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
15/11/2024	2033 On 06-November-25			Bond Future	132.63	132.9336	132.6258	132.9336	0.00
15/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	0	0	0	0	0.00
15/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	514	0	1	0	0.00
15/11/2024	2033 On 05-February-26			Bond Future	135.00	135.3895	135.0010	135.3895	0.00
15/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	2121	3	2	3	0.00
15/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
15/11/2024	2037 On 06-February-25			Bond Future	10.88	84.4677	84.5342	84.4677	166,092.00
15/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	10118	10	10	10	0.00
15/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	45	0	0	0	0.00
15/11/2024	2037 On 08-May-25			Bond Future	10.97	86.2011	86.2691	86.2011	3,975.00
15/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7529	7	8	7	0.00
15/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	12176	12	12	12	7,500.00
15/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12394	12	12	12	7,500.00
15/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	8859	9	9	9	15,000.00
15/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	160	0	0	0	0.00
15/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	433	0	0	0	0.00
15/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	147	0	0	0	0.00
15/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	612	1	1	1	0.00
15/11/2024	2037 On 07-August-25			Bond Future	11.08	83.6536	83.7233	83.6536	15.00
15/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	10573	10	11	10	0.00

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15/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	7108	7	7	7	0.00
15/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4282	4	4	4	0.00
15/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1782	2	2	2	2,341.00
15/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	1987	2	2	2	200.00
15/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5739	6	6	6	0.00
15/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3146	3	3	3	0.00
15/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1363	1	1	1	2,541.00
15/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3225	3	3	3	2,541.00
15/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5716	6	6	6	0.00
15/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1724	2	2	2	2,541.00
15/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4547	5	5	5	0.00
15/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2415	2	2	2	2,541.00
15/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4875	5	5	5	0.00
15/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1279	1	1	1	2,541.00
15/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	623	1	1	1	0.00
15/11/2024	2037 On 06-November-25			Bond Future	11.20	85.2798	85.3512	85.2798	0.00
15/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5259	5	5	5	0.00
15/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2915	3	3	3	0.00
15/11/2024	2037 On 05-February-26			Bond Future	11.35	82.5712	82.5944	82.5712	0.00
15/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	3872	4	4	4	0.00
15/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4691	5	5	5	0.00
15/11/2024	2038 On 06-February-25			Bond Future	137.39	137.3201	137.3868	137.3201	2,650.00
15/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	2157	2	2	2	0.00
15/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
15/11/2024	2038 On 08-May-25			Bond Future	140.24	140.1717	140.2400	140.1717	480.00
15/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	560	0	1	0	0.00
15/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
15/11/2024	2038 On 07-August-25			Bond Future	140.92	140.8507	140.9213	140.8507	0.00
15/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	1361	1	1	1	0.00
15/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
15/11/2024	2038 On 06-November-25			Bond Future	143.70	143.6272	143.6998	143.6272	0.00
15/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
15/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	180	0	0	0	0.00
15/11/2024	2038 On 05-February-26			Bond Future	144.09	144.1025	144.0950	144.1025	0.00

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15/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	895	1	1	1	0.00
15/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
15/11/2024	2040 On 06-February-25			Bond Future	11.20	84.2755	84.4776	84.2755	69,192.00
15/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	10125	10	10	10	0.00
15/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1267	1	1	1	780.00
15/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	3879	4	4	4	0.00
15/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6301	6	6	6	0.00
15/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	315	0	0	0	780.00
15/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	798	1	1	1	780.00
15/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2534	3	3	3	0.00
15/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	72	0	0	0	0.00
15/11/2024	2040 On 08-May-25			Bond Future	11.30	86.0049	86.2113	86.0049	3,900.00
15/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8368	8	8	8	0.00
15/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	12082	12	12	12	7,500.00
15/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	8927	9	9	9	15,000.00
15/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12400	12	12	12	7,500.00
15/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	228	0	0	0	0.00
15/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	575	1	1	1	0.00
15/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	254	0	0	0	0.00
15/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	656	1	1	1	0.00
15/11/2024	2040 On 07-August-25			Bond Future	11.41	83.2027	83.4136	83.2027	16.00
15/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	11089	11	11	11	0.00
15/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	698	1	1	1	0.00
15/11/2024	2040 On 06-November-25			Bond Future	11.52	84.8197	85.0351	84.8197	0.00
15/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	5344	5	5	5	0.00
15/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3482	3	3	3	0.00
15/11/2024	2040 On 05-February-26			Bond Future	11.68	81.8516	82.0216	81.8516	0.00
15/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	4083	4	4	4	0.00
15/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	5182	5	5	5	0.00
15/11/2024	2044 On 06-February-25			Bond Future	11.31	80.3562	80.4633	80.3562	71,977.00
15/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	10093	10	10	10	0.00
15/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	4918	5	5	5	449.00
15/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	13666	14	14	14	0.00
15/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7435	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
15/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	599	1	1	1	0.00
15/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	15	0	0	0	449.00
15/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	237	0	0	0	0.00
15/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	88	0	0	0	0.00
15/11/2024	2044 On 08-May-25			Bond Future	11.40	82.0052	82.1146	82.0052	8,697.00
15/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8450	8	8	8	0.00
15/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	6963	7	7	7	0.00
15/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3732	4	4	4	0.00
15/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1426	1	1	1	2,490.00
15/11/2024	2044 On 08-May-25		Call	Bond Future	13.59	0.0120	0.0136	0.0120	0.00
15/11/2024	2044 On 08-May-25		Put	Bond Future	17899.04	18.0069	17.8990	18.0069	0.00
15/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2149	2	2	2	2,490.00
15/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4592	5	5	5	0.00
15/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	942	1	1	1	2,490.00
15/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	661	1	1	1	0.00
15/11/2024	2044 On 07-August-25			Bond Future	11.51	79.2488	79.3607	79.2488	0.00
15/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	11099	11	11	11	0.00
15/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	777	1	1	1	0.00
15/11/2024	2044 On 06-November-25			Bond Future	11.62	80.7888	80.9033	80.7888	0.00
15/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	5267	5	5	5	0.00
15/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3652	4	4	4	0.00
15/11/2024	2044 On 05-February-26			Bond Future	11.76	77.8726	77.9421	77.8726	0.00
15/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	4208	4	4	4	0.00
15/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	5418	5	5	5	0.00
15/11/2024	2046 On 06-February-25			Bond Future	119.65	119.2091	119.6481	119.2091	18,375.00
15/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	5638	5	6	5	0.00
15/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
15/11/2024	2046 On 08-May-25			Bond Future	119.90	119.4546	119.9029	119.4546	0.00
15/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
15/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	2067	3	2	3	0.00
15/11/2024	2046 On 07-August-25			Bond Future	122.32	121.8581	122.3160	121.8581	0.00
15/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	3626	3	4	3	0.00
15/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
15/11/2024	2046 On 06-November-25			Bond Future	122.46	121.9895	122.4570	121.9895	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
15/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
15/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	2953	3	3	3	0.00
15/11/2024	2046 On 05-February-26			Bond Future	124.65	124.2402	124.6465	124.2402	0.00
15/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	2996	3	3	3	0.00
15/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
15/11/2024	2050 On 06-February-25			Bond Future	118.62	118.0241	118.6155	118.0241	16,300.00
15/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	3016	2	3	2	0.00
15/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
15/11/2024	2050 On 08-May-25			Bond Future	121.08	120.4749	121.0791	120.4749	0.00
15/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	0	0	0	0	0.00
15/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	81	1	0	1	0.00
15/11/2024	2050 On 07-August-25			Bond Future	121.13	120.5125	121.1294	120.5125	0.00
15/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	1239	1	1	1	0.00
15/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
15/11/2024	2050 On 06-November-25			Bond Future	123.52	122.8879	123.5176	122.8879	0.00
15/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
15/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	902	2	1	2	0.00
15/11/2024	2050 On 05-February-26			Bond Future	123.30	122.7301	123.3015	122.7301	0.00
15/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	481	0	0	0	0.00
15/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
15/11/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	AL37 On 07-November-24			Index Future	1041.90	1041.9020	1041.9020	1041.9020	0.00
15/11/2024	AL37 On 06-February-25			Index Future	1069.32	1069.2890	1069.3190	1069.2890	0.00
15/11/2024	AL37 On 08-May-25			Index Future	1091.27	1091.2400	1091.2720	1091.2400	0.00
15/11/2024	AL37 On 07-August-25			Index Future	1112.99	1112.9570	1112.9940	1112.9570	0.00
15/11/2024	AL37 On 06-November-25			Index Future	1134.72	1134.6730	1134.7160	1134.6730	0.00
15/11/2024	AL37 On 05-February-26			Index Future	1154.83	1155.4240	1154.8320	1155.4240	0.00
15/11/2024	AL7T On 07-November-24			Index Future	1250.09	1250.0920	1250.0920	1250.0920	0.00
15/11/2024	AL7T On 06-February-25			Index Future	1284.89	1283.9340	1284.8900	1283.9340	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2024	AL7T On 08-May-25			Index Future	1311.27	1310.2900	1311.2680	1310.2900	0.00
15/11/2024	AL7T On 07-August-25			Index Future	1337.37	1336.3670	1337.3700	1336.3670	0.00
15/11/2024	AL7T On 06-November-25			Index Future	1363.47	1362.4430	1363.4710	1362.4430	0.00
15/11/2024	AL7T On 05-February-26			Index Future	1387.64	1387.3590	1387.6420	1387.3590	0.00
15/11/2024	ALBI On 07-November-24			Index Future	1076.72	1076.7180	1076.7180	1076.7180	0.00
15/11/2024	ALBI On 06-February-25			Index Future	1105.31	1104.3620	1105.3100	1104.3620	99.00
15/11/2024	ALBI On 08-May-25			Index Future	1128.00	1127.0330	1128.0010	1127.0330	0.00
15/11/2024	ALBI On 07-August-25			Index Future	1150.46	1149.4620	1150.4550	1149.4620	0.00
15/11/2024	ALBI On 06-November-25			Index Future	1172.91	1171.8910	1172.9080	1171.8910	0.00
15/11/2024	ALBI On 05-February-26			Index Future	1193.70	1193.3230	1193.7010	1193.3230	0.00
15/11/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/11/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
15/11/2024	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
15/11/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
15/11/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	ES33 On 06-February-25			Bond Future	11.10	83.3696	83.4493	83.3696	0.00
15/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9718	10	10	10	0.00
15/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
15/11/2024	ES33 On 08-May-25			Bond Future	11.22	81.3001	81.3817	81.3001	0.00
15/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6610	7	7	7	0.00
15/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
15/11/2024	ES33 On 07-August-25			Bond Future	11.35	82.9348	83.0184	82.9348	0.00
15/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9214	9	9	9	0.00
15/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
15/11/2024	ES33 On 06-November-25			Bond Future	11.50	80.7703	80.8559	80.7703	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
15/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2206	2	2	2	0.00
15/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
15/11/2024	ES33 On 05-February-26			Bond Future	11.70	82.2548	82.2949	82.2548	0.00
15/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
15/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	901	1	1	1	0.00
15/11/2024	ES42 On 06-February-25			Bond Future	11.62	79.4430	79.5429	79.4430	0.00
15/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11149	11	11	11	0.00
15/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
15/11/2024	ES42 On 08-May-25			Bond Future	11.72	76.8252	76.9274	76.8252	0.00
15/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8297	8	8	8	0.00
15/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
15/11/2024	ES42 On 07-August-25			Bond Future	11.83	78.3687	78.4734	78.3687	0.00
15/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10201	10	10	10	0.00
15/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
15/11/2024	ES42 On 06-November-25			Bond Future	11.96	75.6456	75.7527	75.6456	0.00
15/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2419	2	2	2	0.00
15/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
15/11/2024	ES42 On 05-February-26			Bond Future	12.11	77.0319	77.0959	77.0319	0.00
15/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
15/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1504	2	2	2	0.00
15/11/2024	GOVI On 07-November-24			GOVI	1060.15	1060.1460	1060.1460	1060.1460	0.00
15/11/2024	GOVI On 06-February-25			GOVI	1088.35	1087.4280	1088.3460	1087.4280	638.00
15/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1163460	115	116	115	0.00
15/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
15/11/2024	GOVI On 08-May-25			GOVI	1110.69	1109.7500	1110.6890	1109.7500	0.00
15/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	886890	88	89	88	0.00
15/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
15/11/2024	GOVI On 07-August-25			GOVI	1132.80	1131.8360	1132.7980	1131.8360	0.00
15/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1217980	121	122	121	0.00
15/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
15/11/2024	GOVI On 06-November-25			GOVI	1154.91	1153.9210	1154.9070	1153.9210	0.00
15/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	429070	42	43	42	0.00
15/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
15/11/2024	GOVI On 05-February-26			GOVI	1175.38	1175.0240	1175.3800	1175.0240	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
15/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	253800	25	25	25	0.00
15/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
15/11/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/11/2024	IGOV On 07-November-24			Index Future	362.68	362.6780	362.6780	362.6780	0.00
15/11/2024	IGOV On 06-February-25			Index Future	371.19	370.7860	371.1860	370.7860	874.00
15/11/2024	IGOV On 08-May-25			Index Future	378.90	378.4860	378.8960	378.4860	8.00
15/11/2024	IGOV On 07-August-25			Index Future	386.53	386.1060	386.5250	386.1060	0.00
15/11/2024	IGOV On 06-November-25			Index Future	394.16	393.7250	394.1550	393.7250	0.00
15/11/2024	IGOV On 05-February-26			Index Future	401.23	401.0100	401.2270	401.0100	0.00
15/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
15/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
15/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
15/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
15/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
15/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
15/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
15/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
15/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
15/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
15/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
15/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
15/11/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
15/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
15/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
15/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
15/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
15/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
15/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
15/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
15/11/2024	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
15/11/2024	R033 On 06-February-25			Bond Future	10.14	102.9224	102.8709	102.9224	1,942.00
15/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2124	2	2	2	0.00
15/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1123	1	1	1	0.00
15/11/2024	R033 On 08-May-25			Bond Future	10.23	99.9851	99.9328	99.9851	0.00
15/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2555	3	3	3	0.00
15/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	2024	2	2	2	0.00
15/11/2024	R033 On 07-August-25			Bond Future	10.33	101.9720	101.9191	101.9720	0.00
15/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2803	3	3	3	0.00
15/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2806	3	3	3	0.00
15/11/2024	R033 On 06-November-25			Bond Future	10.45	98.9111	98.8576	98.9111	0.00
15/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	2997	3	3	3	0.00
15/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3595	4	4	4	0.00
15/11/2024	R033 On 05-February-26			Bond Future	10.62	100.7061	100.5935	100.7061	0.00
15/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3344	3	3	3	0.00
15/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3960	4	4	4	0.00
15/11/2024	R035 On 06-February-25			Bond Future	10.49	94.0095	94.1335	94.0095	89,233.00
15/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	10152	10	10	10	0.00
15/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	3971	4	4	4	0.00
15/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	719	1	1	1	15,000.00
15/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1052	1	1	1	100.00
15/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1249	1	1	1	1,000.00
15/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4863	5	5	5	0.00
15/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2192	2	2	2	0.00
15/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1279	1	1	1	1,100.00
15/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	2104	2	2	2	0.00
15/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	392	0	0	0	1,100.00
15/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	2371	2	2	2	0.00
15/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	2975	3	3	3	0.00
15/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	573	1	1	1	7,500.00
15/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	40	0	0	0	0.00
15/11/2024	R035 On 08-May-25			Bond Future	10.57	91.4271	91.5539	91.4271	0.00
15/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	7065	7	7	7	0.00
15/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	13940	14	14	14	0.00
15/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	11106	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
15/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	5712	6	6	6	400.00
15/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	6721	7	7	7	0.00
15/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3721	4	4	4	0.00
15/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2080	2	2	2	150.00
15/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1641	2	2	2	150.00
15/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2823	3	3	3	0.00
15/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	700	1	1	1	150.00
15/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	199	0	0	0	400.00
15/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	925	1	1	1	0.00
15/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	64	0	0	0	400.00
15/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	638	1	1	1	0.00
15/11/2024	R035 On 07-August-25			Bond Future	10.67	93.2446	93.3743	93.2446	0.00
15/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	10527	10	11	10	0.00
15/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	524	1	1	1	0.00
15/11/2024	R035 On 06-November-25			Bond Future	10.79	90.5519	90.6845	90.5519	0.00
15/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	4976	5	5	5	0.00
15/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2803	3	3	3	0.00
15/11/2024	R035 On 05-February-26			Bond Future	10.95	92.1973	92.2794	92.1973	0.00
15/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	3565	3	4	3	0.00
15/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	4380	4	4	4	0.00
15/11/2024	R038 On 06-February-25			Bond Future	11.10	102.3596	102.4510	102.3596	90.00
15/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2587	3	3	3	0.00
15/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1636	2	2	2	0.00
15/11/2024	R038 On 08-May-25			Bond Future	11.20	98.9689	99.0624	98.9689	0.00
15/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3084	3	3	3	0.00
15/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2819	3	3	3	0.00
15/11/2024	R038 On 07-August-25			Bond Future	11.32	100.9353	101.0312	100.9353	0.00
15/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3439	3	3	3	0.00
15/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3929	4	4	4	0.00
15/11/2024	R038 On 06-November-25			Bond Future	11.44	97.4122	97.5104	97.4122	0.00
15/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	3857	4	4	4	0.00
15/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	7913	8	8	8	0.00
15/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3094	3	3	3	1,770.00
15/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2509	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
15/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	6111	6	6	6	0.00
15/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	5166	5	5	5	0.00
15/11/2024	R038 On 05-February-26			Bond Future	11.61	99.1786	99.2210	99.1786	0.00
15/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	4437	4	4	4	0.00
15/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	5502	5	6	5	0.00
15/11/2024	R053 On 06-February-25			Bond Future	11.26	107.1734	107.3615	107.1734	2,011.00
15/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	13111	13	13	13	0.00
15/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	130	0	0	0	0.00
15/11/2024	R053 On 08-May-25			Bond Future	11.34	103.5041	103.6963	103.5041	0.00
15/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	11104	11	11	11	0.00
15/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	975	1	1	1	0.00
15/11/2024	R053 On 07-August-25			Bond Future	11.44	105.5605	105.7569	105.5605	0.00
15/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	14066	14	14	14	0.00
15/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1144	1	1	1	0.00
15/11/2024	R053 On 06-November-25			Bond Future	11.55	101.7489	101.9496	101.7489	0.00
15/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6463	6	6	6	0.00
15/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4728	5	5	5	0.00
15/11/2024	R053 On 05-February-26			Bond Future	11.68	103.5935	103.7376	103.5935	0.00
15/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	5313	5	5	5	0.00
15/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	6909	7	7	7	0.00
15/11/2024	R186 On 06-February-25			Bond Future	8.30	105.2009	105.1913	105.2009	195,114.00
15/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1338	1	1	1	0.00
15/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	86	0	0	0	0.00
15/11/2024	R186 On 08-May-25			Bond Future	8.30	107.3602	107.3505	107.3602	0.00
15/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	687	1	1	1	0.00
15/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	434	0	0	0	0.00
15/11/2024	R186 On 07-August-25			Bond Future	8.35	104.1839	104.1746	104.1839	0.00
15/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1856	2	2	2	0.00
15/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2489	2	2	2	0.00
15/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1365	1	1	1	1,983.00
15/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	90	0	0	0	1,983.00
15/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	258	0	0	0	0.00
15/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	169	0	0	0	0.00
15/11/2024	R186 On 06-November-25			Bond Future	8.46	106.2111	106.2021	106.2111	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
15/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	382	0	0	0	0.00
15/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	731	1	1	1	0.00
15/11/2024	R186 On 05-February-26			Bond Future	8.88	102.8351	102.7652	102.8351	0.00
15/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	333	0	0	0	0.00
15/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	700	1	1	1	0.00
15/11/2024	R202 On 06-February-25			Bond Future	267.42	267.6358	267.4169	267.6358	1,928.00
15/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	627	1	1	1	0.00
15/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
15/11/2024	R202 On 08-May-25			Bond Future	272.97	273.1939	272.9708	273.1939	269.00
15/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	661	1	1	1	0.00
15/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
15/11/2024	R202 On 07-August-25			Bond Future	273.19	273.4143	273.1880	273.4143	0.00
15/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	1588	2	2	2	0.00
15/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
15/11/2024	R202 On 06-November-25			Bond Future	278.58	278.8047	278.5754	278.8047	0.00
15/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	2935	3	3	3	0.00
15/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
15/11/2024	R202 On 05-February-26			Bond Future	278.19	278.5853	278.1945	278.5853	0.00
15/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	374	1	0	1	0.00
15/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
15/11/2024	R209 On 06-February-25			Bond Future	10.64	73.9441	74.0285	73.9441	13,072.00
15/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8564	8	9	8	0.00
15/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	44	0	0	0	0.00
15/11/2024	R209 On 08-May-25			Bond Future	10.72	72.3064	72.3928	72.3064	6,367.00
15/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	6201	6	6	6	0.00
15/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	588	1	1	1	0.00
15/11/2024	R209 On 07-August-25			Bond Future	10.82	73.7435	73.8319	73.7435	0.00
15/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	9104	9	9	9	0.00
15/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	551	1	1	1	0.00
15/11/2024	R209 On 06-November-25			Bond Future	10.92	72.0258	72.1162	72.0258	0.00
15/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4350	4	4	4	0.00
15/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2663	3	3	3	0.00
15/11/2024	R209 On 05-February-26			Bond Future	11.06	73.3343	73.3843	73.3343	0.00
15/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	3408	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
15/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	4036	4	4	4	0.00
15/11/2024	R210 On 06-February-25			Bond Future	244.64	244.6594	244.6424	244.6594	991.00
15/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5032	5	5	5	0.00
15/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
15/11/2024	R210 On 08-May-25			Bond Future	246.34	246.3598	246.3429	246.3598	300.00
15/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
15/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1687	2	2	2	0.00
15/11/2024	R210 On 07-August-25			Bond Future	251.30	251.3173	251.3012	251.3173	0.00
15/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2861	3	3	3	0.00
15/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
15/11/2024	R210 On 06-November-25			Bond Future	252.82	252.8307	252.8153	252.8307	0.00
15/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	675	1	1	1	0.00
15/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
15/11/2024	R210 On 05-February-26			Bond Future	257.34	257.4990	257.3398	257.4990	0.00
15/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4240	4	4	4	0.00
15/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
15/11/2024	R213 On 06-February-25			Bond Future	9.56	91.6019	91.6051	91.6019	73,327.00
15/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7143	7	7	7	0.00
15/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	35	0	0	0	0.00
15/11/2024	R213 On 08-May-25			Bond Future	9.63	89.9234	89.9269	89.9234	0.00
15/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4089	4	4	4	0.00
15/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	552	1	1	1	0.00
15/11/2024	R213 On 07-August-25			Bond Future	9.71	91.7113	91.7153	91.7113	0.00
15/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7581	8	8	8	0.00
15/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	333	0	0	0	0.00
15/11/2024	R213 On 06-November-25			Bond Future	9.82	89.9420	89.9465	89.9420	0.00
15/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	2930	3	3	3	0.00
15/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	2053	2	2	2	0.00
15/11/2024	R213 On 05-February-26			Bond Future	9.98	91.5785	91.5310	91.5785	0.00
15/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2391	2	2	2	0.00
15/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2730	3	3	3	0.00
15/11/2024	R214 On 06-February-25			Bond Future	11.03	69.1106	69.2007	69.1106	18,222.00
15/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8430	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
15/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6413	6	6	6	554.00
15/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4251	4	4	4	554.00
15/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	12278	12	12	12	0.00
15/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	7	0	0	0	554.00
15/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	175	0	0	0	0.00
15/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	458	0	0	0	0.00
15/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	70	0	0	0	0.00
15/11/2024	R214 On 08-May-25			Bond Future	11.11	67.2246	67.3167	67.2246	3,232.00
15/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	7079	7	7	7	0.00
15/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	576	1	1	1	0.00
15/11/2024	R214 On 07-August-25			Bond Future	11.20	68.5609	68.6552	68.5609	0.00
15/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	9206	9	9	9	0.00
15/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	638	1	1	1	0.00
15/11/2024	R214 On 06-November-25			Bond Future	11.30	66.5941	66.6905	66.5941	0.00
15/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4693	4	5	4	0.00
15/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2934	3	3	3	0.00
15/11/2024	R214 On 05-February-26			Bond Future	11.43	67.8041	67.8634	67.8041	0.00
15/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	3539	3	4	3	0.00
15/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	4450	4	4	4	0.00
15/11/2024	R248 On 06-February-25			Bond Future	11.23	83.4773	83.6582	83.4773	273,993.00
15/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	9179	9	9	9	0.00
15/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	150	0	0	0	660.00
15/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1258	1	1	1	660.00
15/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	3981	4	4	4	0.00
15/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	897	1	1	1	660.00
15/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	2833	3	3	3	0.00
15/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	6884	7	7	7	0.00
15/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	137	0	0	0	0.00
15/11/2024	R248 On 08-May-25			Bond Future	11.31	80.7422	80.9271	80.7422	15,902.00
15/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	8607	8	9	8	0.00
15/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	736	1	1	1	0.00
15/11/2024	R248 On 07-August-25			Bond Future	11.41	82.3471	82.5360	82.3471	0.00
15/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11306	11	11	11	0.00
15/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	804	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
15/11/2024	R248 On 06-November-25			Bond Future	11.51	79.5053	79.6983	79.5053	0.00
15/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	5223	5	5	5	0.00
15/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3767	4	4	4	0.00
15/11/2024	R248 On 05-February-26			Bond Future	11.65	80.9488	81.0986	80.9488	0.00
15/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	4240	4	4	4	0.00
15/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	5449	5	5	5	0.00
15/11/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
15/11/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00