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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 18/11/2024 TO: 18/11/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	2029 On 06-February-25			Bond Future	134.96	134.8071	134.9635	134.8071	8,604.00
18/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2564	2	3	2	0.00
18/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
18/11/2024	2029 On 08-May-25			Bond Future	136.35	136.1878	136.3476	136.1878	728.00
18/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
18/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1502	2	2	2	0.00
18/11/2024	2029 On 07-August-25			Bond Future	139.09	138.9293	139.0929	138.9293	0.00
18/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1683	2	2	2	0.00
18/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
18/11/2024	2029 On 06-November-25			Bond Future	140.39	140.2247	140.3920	140.2247	0.00
18/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	602	0	1	0	0.00
18/11/2024	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
18/11/2024	2029 On 05-February-26			Bond Future	142.91	142.7358	142.9071	142.7358	0.00
18/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2797	3	3	3	0.00
18/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
18/11/2024	2030 On 06-February-25			Bond Future	9.14	95.5945	95.7577	95.5945	155,903.00
18/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5683	6	6	6	0.00
18/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1110	1	1	1	800.00
18/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2404	2	2	2	0.00
18/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	379	0	0	0	800.00
18/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	965	1	1	1	0.00
18/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	341	0	0	0	800.00
18/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2161	2	2	2	0.00
18/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	31	0	0	0	0.00
18/11/2024	2030 On 08-May-25			Bond Future	9.20	97.5565	97.7233	97.5565	0.00
18/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3217	3	3	3	0.00
18/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	2000	2	2	2	680.00
18/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1042	1	1	1	1,320.00
18/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1436	1	1	1	800.00
18/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3384	3	3	3	0.00
18/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	687	1	1	1	800.00
18/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9176	9	9	9	0.00
18/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4314	4	4	4	1,640.00
18/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10501	10	11	10	0.00
18/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5478	5	5	5	2,280.00
18/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	12	0	0	0	2,280.00
18/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	215	0	0	0	0.00
18/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	30	0	0	0	1,640.00
18/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	358	0	0	0	0.00
18/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1507	2	2	2	0.00
18/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	547	1	1	1	800.00
18/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2609	3	3	3	0.00
18/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	1089	1	1	1	0.00
18/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	1960	2	2	2	0.00
18/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	592	1	1	1	0.00
18/11/2024	2030 On 07-August-25			Bond Future	9.28	95.4862	95.6567	95.4862	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
18/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6449	6	6	6	0.00
18/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9383	9	9	9	0.00
18/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4659	5	5	5	1,054.00
18/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	82	0	0	0	1,054.00
18/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	587	1	1	1	0.00
18/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	323	0	0	0	0.00
18/11/2024	2030 On 06-November-25			Bond Future	9.37	97.3441	97.5183	97.3441	0.00
18/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2292	2	2	2	0.00
18/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1741	2	2	2	0.00
18/11/2024	2030 On 05-February-26			Bond Future	9.54	95.0511	95.2291	95.0511	0.00
18/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2074	2	2	2	0.00
18/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2224	2	2	2	0.00
18/11/2024	2032 On 06-February-25			Bond Future	9.79	95.1285	95.2324	95.1285	110,539.00
18/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	8713	9	9	9	0.00
18/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1698	2	2	2	800.00
18/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4113	4	4	4	0.00
18/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	592	1	1	1	800.00
18/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1088	1	1	1	0.00
18/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2400	2	2	2	0.00
18/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	295	0	0	0	800.00
18/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	28	0	0	0	0.00
18/11/2024	2032 On 08-May-25			Bond Future	9.86	92.9161	93.0223	92.9161	37,405.00
18/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5240	5	5	5	0.00
18/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1007	1	1	1	800.00
18/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2052	2	2	2	800.00
18/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5462	5	5	5	0.00
18/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	483	1	0	1	800.00
18/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1792	2	2	2	0.00
18/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3108	3	3	3	0.00
18/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	522	1	1	1	0.00
18/11/2024	2032 On 07-August-25			Bond Future	9.95	94.7632	94.8720	94.7632	0.00
18/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9089	9	9	9	0.00
18/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	348	0	0	0	0.00
18/11/2024	2032 On 06-November-25			Bond Future	10.06	92.4459	92.5572	92.4459	0.00

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18/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3826	4	4	4	0.00
18/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2264	2	2	2	0.00
18/11/2024	2032 On 05-February-26			Bond Future	10.22	94.0710	94.1850	94.0710	0.00
18/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	2970	3	3	3	0.00
18/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3216	3	3	3	0.00
18/11/2024	2033 On 06-February-25			Bond Future	128.40	127.8437	128.4041	127.8437	6,341.00
18/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3464	3	3	3	0.00
18/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
18/11/2024	2033 On 08-May-25			Bond Future	129.55	128.9803	129.5526	128.9803	5,288.00
18/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
18/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1067	2	1	2	0.00
18/11/2024	2033 On 07-August-25			Bond Future	132.16	131.5767	132.1611	131.5767	0.00
18/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3511	3	4	3	0.00
18/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
18/11/2024	2033 On 06-November-25			Bond Future	133.22	132.6258	133.2222	132.6258	0.00
18/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	82	0	0	0	0.00
18/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	1	0	1	0.00
18/11/2024	2033 On 05-February-26			Bond Future	135.61	135.0010	135.6090	135.0010	0.00
18/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	2729	2	3	2	0.00
18/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
18/11/2024	2037 On 06-February-25			Bond Future	10.84	84.5342	84.7829	84.5342	166,092.00
18/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	10357	10	10	10	0.00
18/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	35	0	0	0	0.00
18/11/2024	2037 On 08-May-25			Bond Future	10.93	86.2691	86.5231	86.2691	3,975.00
18/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7731	8	8	8	0.00
18/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12632	12	13	12	7,500.00
18/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	9073	9	9	9	15,000.00
18/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	12413	12	12	12	7,500.00
18/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	142	0	0	0	0.00
18/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	393	0	0	0	0.00
18/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	131	0	0	0	0.00
18/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	560	1	1	1	0.00
18/11/2024	2037 On 07-August-25			Bond Future	11.04	83.7233	83.9828	83.7233	15.00
18/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	10791	11	11	11	0.00

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18/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	7293	7	7	7	0.00
18/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4424	4	4	4	0.00
18/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1861	2	2	2	2,341.00
18/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2072	2	2	2	200.00
18/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5905	6	6	6	0.00
18/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3263	3	3	3	0.00
18/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1428	1	1	1	2,541.00
18/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3083	3	3	3	2,541.00
18/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5521	6	6	6	0.00
18/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1631	2	2	2	2,541.00
18/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4374	5	4	5	0.00
18/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2297	2	2	2	2,541.00
18/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4695	5	5	5	0.00
18/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1204	1	1	1	2,541.00
18/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	580	1	1	1	0.00
18/11/2024	2037 On 06-November-25			Bond Future	11.15	85.3512	85.6161	85.3512	0.00
18/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5407	5	5	5	0.00
18/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2798	3	3	3	0.00
18/11/2024	2037 On 05-February-26			Bond Future	11.30	82.5944	82.8647	82.5944	0.00
18/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	3993	4	4	4	0.00
18/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4542	5	5	5	0.00
18/11/2024	2038 On 06-February-25			Bond Future	137.68	137.3868	137.6787	137.3868	2,650.00
18/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	2449	2	2	2	0.00
18/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
18/11/2024	2038 On 08-May-25			Bond Future	140.54	140.2400	140.5383	140.2400	480.00
18/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	858	1	1	1	0.00
18/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
18/11/2024	2038 On 07-August-25			Bond Future	141.23	140.9213	141.2258	140.9213	0.00
18/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	1666	1	2	1	0.00
18/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
18/11/2024	2038 On 06-November-25			Bond Future	144.01	143.6998	144.0110	143.6998	0.00
18/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	131	0	0	0	0.00
18/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
18/11/2024	2038 On 05-February-26			Bond Future	144.41	144.0950	144.4124	144.0950	0.00

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18/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	1212	1	1	1	0.00
18/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
18/11/2024	2040 On 06-February-25			Bond Future	11.15	84.4776	84.7786	84.4776	69,133.00
18/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	10410	10	10	10	0.00
18/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6551	6	7	6	0.00
18/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1359	1	1	1	780.00
18/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	4078	4	4	4	0.00
18/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	695	1	1	1	780.00
18/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2325	3	2	3	0.00
18/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	264	0	0	0	780.00
18/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	57	0	0	0	0.00
18/11/2024	2040 On 08-May-25			Bond Future	11.25	86.2113	86.5186	86.2113	3,900.00
18/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8615	8	9	8	0.00
18/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	9180	9	9	9	15,000.00
18/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	12361	12	12	12	7,500.00
18/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12682	12	13	12	7,500.00
18/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	203	0	0	0	0.00
18/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	521	1	1	1	0.00
18/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	226	0	0	0	0.00
18/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	596	1	1	1	0.00
18/11/2024	2040 On 07-August-25			Bond Future	11.36	83.4136	83.7275	83.4136	16.00
18/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	11352	11	11	11	0.00
18/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	647	1	1	1	0.00
18/11/2024	2040 On 06-November-25			Bond Future	11.47	85.0351	85.3555	85.0351	0.00
18/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	5518	5	6	5	0.00
18/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3336	3	3	3	0.00
18/11/2024	2040 On 05-February-26			Bond Future	11.62	82.0216	82.3483	82.0216	0.00
18/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	4230	4	4	4	0.00
18/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	5002	5	5	5	0.00
18/11/2024	2044 On 06-February-25			Bond Future	11.26	80.4633	80.7725	80.4633	71,977.00
18/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	10384	10	10	10	0.00
18/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	13971	14	14	14	0.00
18/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7703	7	8	7	449.00
18/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	5143	5	5	5	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
18/11/2024	2044 On 06-February-25	10.65	Call	Bond Future	443	0	0	0	8,825.00
18/11/2024	2044 On 06-February-25	11.15	Call	Bond Future	1553	1	2	1	8,825.00
18/11/2024	2044 On 06-February-25	11.50	Call	Bond Future	2832	3	3	3	0.00
18/11/2024	2044 On 06-February-25	11.50	Put	Bond Future	1272	1	1	1	8,825.00
18/11/2024	2044 On 06-February-25	11.15	Put	Bond Future	2264	2	2	2	0.00
18/11/2024	2044 On 06-February-25	10.65	Put	Bond Future	4581	5	5	5	0.00
18/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	515	1	1	1	0.00
18/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	11	0	0	0	449.00
18/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	196	0	0	0	0.00
18/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	70	0	0	0	0.00
18/11/2024	2044 On 08-May-25			Bond Future	11.35	82.1146	82.4302	82.1146	8,697.00
18/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8705	8	9	8	0.00
18/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	7198	7	7	7	0.00
18/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3902	4	4	4	0.00
18/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1513	1	2	1	2,490.00
18/11/2024	2044 On 08-May-25		Call	Bond Future	14.70	0.0136	0.0147	0.0136	0.00
18/11/2024	2044 On 08-May-25		Put	Bond Future	17584.46	17.8990	17.5845	17.8990	0.00
18/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2003	2	2	2	2,490.00
18/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4364	5	4	5	0.00
18/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	861	1	1	1	2,490.00
18/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	599	1	1	1	0.00
18/11/2024	2044 On 07-August-25			Bond Future	11.45	79.3607	79.6830	79.3607	0.00
18/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	11366	11	11	11	0.00
18/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	721	1	1	1	0.00
18/11/2024	2044 On 06-November-25			Bond Future	11.56	80.9033	81.2323	80.9033	0.00
18/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	5443	5	5	5	0.00
18/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3499	4	3	4	0.00
18/11/2024	2044 On 05-February-26			Bond Future	11.70	77.9421	78.2776	77.9421	0.00
18/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	4358	4	4	4	0.00
18/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	5233	5	5	5	0.00
18/11/2024	2046 On 06-February-25			Bond Future	119.82	119.6481	119.8201	119.6481	18,375.00
18/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	5810	6	6	6	0.00
18/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
18/11/2024	2046 On 08-May-25			Bond Future	120.08	119.9029	120.0788	119.9029	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
18/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
18/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	1891	2	2	2	0.00
18/11/2024	2046 On 07-August-25			Bond Future	122.50	122.3160	122.4958	122.3160	0.00
18/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	3806	4	4	4	0.00
18/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
18/11/2024	2046 On 06-November-25			Bond Future	122.64	122.4570	122.6406	122.4570	0.00
18/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
18/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	2769	3	3	3	0.00
18/11/2024	2046 On 05-February-26			Bond Future	124.83	124.6465	124.8343	124.6465	0.00
18/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	3184	3	3	3	0.00
18/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
18/11/2024	2050 On 06-February-25			Bond Future	119.11	118.6155	119.1103	118.6155	16,300.00
18/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	3510	3	4	3	0.00
18/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
18/11/2024	2050 On 08-May-25			Bond Future	121.58	121.0791	121.5843	121.0791	0.00
18/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	424	0	0	0	0.00
18/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
18/11/2024	2050 On 07-August-25			Bond Future	121.64	121.1294	121.6449	121.1294	0.00
18/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	1755	1	2	1	0.00
18/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
18/11/2024	2050 On 06-November-25			Bond Future	124.04	123.5176	124.0439	123.5176	0.00
18/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	0	0	0	0	0.00
18/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	376	1	0	1	0.00
18/11/2024	2050 On 05-February-26			Bond Future	123.84	123.3015	123.8377	123.3015	0.00
18/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	1018	0	1	0	0.00
18/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
18/11/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	AL37 On 07-November-24			Index Future	1041.90	1041.9020	1041.9020	1041.9020	0.00
18/11/2024	AL37 On 06-February-25			Index Future	1071.25	1069.3190	1071.2540	1069.3190	0.00
18/11/2024	AL37 On 08-May-25			Index Future	1093.25	1091.2720	1093.2530	1091.2720	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
18/11/2024	AL37 On 07-August-25			Index Future	1115.03	1112.9940	1115.0290	1112.9940	0.00
18/11/2024	AL37 On 06-November-25			Index Future	1136.81	1134.7160	1136.8050	1134.7160	0.00
18/11/2024	AL37 On 05-February-26			Index Future	1156.98	1154.8320	1156.9810	1154.8320	0.00
18/11/2024	AL7T On 07-November-24			Index Future	1250.09	1250.0920	1250.0920	1250.0920	0.00
18/11/2024	AL7T On 06-February-25			Index Future	1287.92	1284.8900	1287.9210	1284.8900	0.00
18/11/2024	AL7T On 08-May-25			Index Future	1314.37	1311.2680	1314.3690	1311.2680	0.00
18/11/2024	AL7T On 07-August-25			Index Future	1340.55	1337.3700	1340.5500	1337.3700	0.00
18/11/2024	AL7T On 06-November-25			Index Future	1366.73	1363.4710	1366.7300	1363.4710	0.00
18/11/2024	AL7T On 05-February-26			Index Future	1390.99	1387.6420	1390.9870	1387.6420	0.00
18/11/2024	ALBI On 07-November-24			Index Future	1076.72	1076.7180	1076.7180	1076.7180	0.00
18/11/2024	ALBI On 06-February-25			Index Future	1108.02	1105.3100	1108.0190	1105.3100	99.00
18/11/2024	ALBI On 08-May-25			Index Future	1130.77	1128.0010	1130.7730	1128.0010	0.00
18/11/2024	ALBI On 07-August-25			Index Future	1153.30	1150.4550	1153.2970	1150.4550	0.00
18/11/2024	ALBI On 06-November-25			Index Future	1175.82	1172.9080	1175.8200	1172.9080	0.00
18/11/2024	ALBI On 05-February-26			Index Future	1196.69	1193.7010	1196.6890	1193.7010	0.00
18/11/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/11/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C186 On 21-December-26			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
18/11/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
18/11/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/11/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	ES33 On 06-February-25			Bond Future	11.06	83.4493	83.6522	83.4493	0.00
18/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9921	10	10	10	0.00
18/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
18/11/2024	ES33 On 08-May-25			Bond Future	11.17	81.3817	81.5889	81.3817	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
18/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6817	7	7	7	0.00
18/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
18/11/2024	ES33 On 07-August-25			Bond Future	11.30	83.0184	83.2302	83.0184	0.00
18/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9426	9	9	9	0.00
18/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
18/11/2024	ES33 On 06-November-25			Bond Future	11.45	80.8559	81.0722	80.8559	0.00
18/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2422	2	2	2	0.00
18/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
18/11/2024	ES33 On 05-February-26			Bond Future	11.65	82.2949	82.5157	82.2949	0.00
18/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
18/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	680	1	1	1	0.00
18/11/2024	ES42 On 06-February-25			Bond Future	11.57	79.5429	79.8304	79.5429	0.00
18/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11437	11	11	11	0.00
18/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
18/11/2024	ES42 On 08-May-25			Bond Future	11.67	76.9274	77.2210	76.9274	0.00
18/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8590	8	9	8	0.00
18/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
18/11/2024	ES42 On 07-August-25			Bond Future	11.78	78.4734	78.7732	78.4734	0.00
18/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10501	10	11	10	0.00
18/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
18/11/2024	ES42 On 06-November-25			Bond Future	11.90	75.7527	76.0588	75.7527	0.00
18/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2725	2	3	2	0.00
18/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
18/11/2024	ES42 On 05-February-26			Bond Future	12.06	77.0959	77.4081	77.0959	0.00
18/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
18/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1192	2	1	2	0.00
18/11/2024	GOVI On 07-November-24			GOVI	1060.15	1060.1460	1060.1460	1060.1460	0.00
18/11/2024	GOVI On 06-February-25			GOVI	1090.98	1088.3460	1090.9750	1088.3460	638.00
18/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1189750	116	119	116	0.00
18/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
18/11/2024	GOVI On 08-May-25			GOVI	1113.38	1110.6890	1113.3790	1110.6890	0.00
18/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	913790	89	91	89	0.00
18/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
18/11/2024	GOVI On 07-August-25			GOVI	1135.56	1132.7980	1135.5560	1132.7980	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
18/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1245560	122	125	122	0.00
18/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
18/11/2024	GOVI On 06-November-25			GOVI	1157.73	1154.9070	1157.7330	1154.9070	0.00
18/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	457330	43	46	43	0.00
18/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
18/11/2024	GOVI On 05-February-26			GOVI	1178.28	1175.3800	1178.2800	1175.3800	0.00
18/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	282800	25	28	25	0.00
18/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
18/11/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/11/2024	IGOV On 07-November-24			Index Future	362.68	362.6780	362.6780	362.6780	0.00
18/11/2024	IGOV On 06-February-25			Index Future	371.99	371.1860	371.9910	371.1860	874.00
18/11/2024	IGOV On 08-May-25			Index Future	379.72	378.8960	379.7200	378.8960	8.00
18/11/2024	IGOV On 07-August-25			Index Future	387.37	386.5250	387.3710	386.5250	0.00
18/11/2024	IGOV On 06-November-25			Index Future	395.02	394.1550	395.0220	394.1550	0.00
18/11/2024	IGOV On 05-February-26			Index Future	402.12	401.2270	402.1180	401.2270	0.00
18/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/11/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
18/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
18/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
18/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
18/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	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
18/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
18/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
18/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
18/11/2024	R033 On 06-February-25			Bond Future	10.11	102.8709	103.0740	102.8709	2,361.00
18/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2222	2	2	2	0.00
18/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1018	1	1	1	0.00
18/11/2024	R033 On 08-May-25			Bond Future	10.19	99.9328	100.1403	99.9328	0.00
18/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2650	3	3	3	0.00
18/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1912	2	2	2	0.00
18/11/2024	R033 On 07-August-25			Bond Future	10.29	101.9191	102.1311	101.9191	0.00
18/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2897	3	3	3	0.00
18/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2689	3	3	3	0.00
18/11/2024	R033 On 06-November-25			Bond Future	10.41	98.8576	99.0743	98.8576	0.00
18/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3090	3	3	3	0.00
18/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3472	4	3	4	0.00
18/11/2024	R033 On 05-February-26			Bond Future	10.57	100.5935	100.8148	100.5935	0.00
18/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3442	3	3	3	0.00
18/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3837	4	4	4	0.00
18/11/2024	R035 On 06-February-25			Bond Future	10.44	94.1335	94.4357	94.1335	87,049.00
18/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	10445	10	10	10	0.00
18/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	4188	4	4	4	0.00
18/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	786	1	1	1	15,000.00
18/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1143	1	1	1	100.00
18/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	5101	5	5	5	0.00
18/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2345	2	2	2	0.00
18/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1352	1	1	1	1,000.00
18/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	2159	2	2	2	0.00
18/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1130	1	1	1	1,100.00
18/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	1905	2	2	2	0.00
18/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	328	0	0	0	1,100.00
18/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	2740	3	3	3	0.00
18/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	488	1	0	1	7,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	30	0	0	0	0.00
18/11/2024	R035 On 08-May-25			Bond Future	10.52	91.5539	91.8625	91.5539	0.00
18/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	7310	7	7	7	0.00
18/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	14239	14	14	14	0.00
18/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	5936	6	6	6	400.00
18/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	11390	11	11	11	0.00
18/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2205	2	2	2	150.00
18/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3901	4	4	4	0.00
18/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	6961	7	7	7	0.00
18/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	632	1	1	1	150.00
18/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1512	2	2	2	150.00
18/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2640	3	3	3	0.00
18/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	174	0	0	0	400.00
18/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	841	1	1	1	0.00
18/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	54	0	0	0	400.00
18/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	574	1	1	1	0.00
18/11/2024	R035 On 07-August-25			Bond Future	10.61	93.3743	93.6895	93.3743	0.00
18/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	10798	11	11	11	0.00
18/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	480	1	0	1	0.00
18/11/2024	R035 On 06-November-25			Bond Future	10.73	90.6845	91.0063	90.6845	0.00
18/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	5159	5	5	5	0.00
18/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2664	3	3	3	0.00
18/11/2024	R035 On 05-February-26			Bond Future	10.88	92.2794	92.6076	92.2794	0.00
18/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	3714	4	4	4	0.00
18/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	4201	4	4	4	0.00
18/11/2024	R038 On 06-February-25			Bond Future	11.06	102.4510	102.7250	102.4510	192.00
18/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2713	3	3	3	0.00
18/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1487	2	1	2	0.00
18/11/2024	R038 On 08-May-25			Bond Future	11.16	99.0624	99.3422	99.0624	0.00
18/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3209	3	3	3	0.00
18/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2664	3	3	3	0.00
18/11/2024	R038 On 07-August-25			Bond Future	11.27	101.0312	101.3169	101.0312	0.00
18/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3562	3	4	3	0.00
18/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3766	4	4	4	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
18/11/2024	R038 On 06-November-25			Bond Future	11.40	97.5104	97.8022	97.5104	0.00
18/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	3978	4	4	4	0.00
18/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	8100	8	8	8	0.00
18/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3199	3	3	3	1,770.00
18/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2405	3	2	3	1,770.00
18/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	5924	6	6	6	0.00
18/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	4996	5	5	5	0.00
18/11/2024	R038 On 05-February-26			Bond Future	11.56	99.2210	99.5187	99.2210	0.00
18/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	4568	4	5	4	0.00
18/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	5335	6	5	6	0.00
18/11/2024	R053 On 06-February-25			Bond Future	11.22	107.3615	107.7306	107.3615	2,011.00
18/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	13456	13	13	13	0.00
18/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	105	0	0	0	0.00
18/11/2024	R053 On 08-May-25			Bond Future	11.30	103.6963	104.0732	103.6963	0.00
18/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	11400	11	11	11	0.00
18/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	894	1	1	1	0.00
18/11/2024	R053 On 07-August-25			Bond Future	11.40	105.7569	106.1418	105.7569	0.00
18/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	14378	14	14	14	0.00
18/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1070	1	1	1	0.00
18/11/2024	R053 On 06-November-25			Bond Future	11.50	101.9496	102.3425	101.9496	0.00
18/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6669	6	7	6	0.00
18/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4540	5	5	5	0.00
18/11/2024	R053 On 05-February-26			Bond Future	11.63	103.7376	104.1383	103.7376	0.00
18/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	5490	5	5	5	0.00
18/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	6685	7	7	7	0.00
18/11/2024	R186 On 06-February-25			Bond Future	8.25	105.1913	105.2799	105.1913	194,510.00
18/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1411	1	1	1	0.00
18/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	70	0	0	0	0.00
18/11/2024	R186 On 08-May-25			Bond Future	8.24	107.3505	107.4411	107.3505	0.00
18/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	735	1	1	1	0.00
18/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	392	0	0	0	0.00
18/11/2024	R186 On 07-August-25			Bond Future	8.28	104.1746	104.2675	104.1746	0.00
18/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1931	2	2	2	0.00
18/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1433	1	1	1	1,983.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2572	2	3	2	0.00
18/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	79	0	0	0	1,983.00
18/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	232	0	0	0	0.00
18/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	151	0	0	0	0.00
18/11/2024	R186 On 06-November-25			Bond Future	8.37	106.2021	106.2973	106.2021	0.00
18/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	420	0	0	0	0.00
18/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	673	1	1	1	0.00
18/11/2024	R186 On 05-February-26			Bond Future	8.76	102.7652	102.8629	102.7652	0.00
18/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	370	0	0	0	0.00
18/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	640	1	1	1	0.00
18/11/2024	R202 On 06-February-25			Bond Future	267.60	267.4169	267.6033	267.4169	1,928.00
18/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	813	1	1	1	0.00
18/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
18/11/2024	R202 On 08-May-25			Bond Future	273.16	272.9708	273.1617	272.9708	269.00
18/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	852	1	1	1	0.00
18/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
18/11/2024	R202 On 07-August-25			Bond Future	273.38	273.1880	273.3836	273.1880	0.00
18/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	1784	2	2	2	0.00
18/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
18/11/2024	R202 On 06-November-25			Bond Future	278.78	278.5754	278.7758	278.5754	0.00
18/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	3136	3	3	3	0.00
18/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
18/11/2024	R202 On 05-February-26			Bond Future	278.40	278.1945	278.3998	278.1945	0.00
18/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	580	0	1	0	0.00
18/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
18/11/2024	R209 On 06-February-25			Bond Future	10.60	74.0285	74.2465	74.0285	13,285.00
18/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8773	9	9	9	0.00
18/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	34	0	0	0	0.00
18/11/2024	R209 On 08-May-25			Bond Future	10.68	72.3928	72.6153	72.3928	6,367.00
18/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	6374	6	6	6	0.00
18/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	538	1	1	1	0.00
18/11/2024	R209 On 07-August-25			Bond Future	10.77	73.8319	74.0593	73.8319	0.00
18/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	9294	9	9	9	0.00
18/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	513	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
18/11/2024	R209 On 06-November-25			Bond Future	10.87	72.1162	72.3484	72.1162	0.00
18/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4476	4	4	4	0.00
18/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2557	3	3	3	0.00
18/11/2024	R209 On 05-February-26			Bond Future	11.01	73.3843	73.6211	73.3843	0.00
18/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	3515	3	4	3	0.00
18/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3906	4	4	4	0.00
18/11/2024	R210 On 06-February-25			Bond Future	244.82	244.6424	244.8179	244.6424	991.00
18/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5208	5	5	5	0.00
18/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
18/11/2024	R210 On 08-May-25			Bond Future	246.52	246.3429	246.5224	246.3429	300.00
18/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
18/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1508	2	2	2	0.00
18/11/2024	R210 On 07-August-25			Bond Future	251.49	251.3012	251.4855	251.3012	0.00
18/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	3045	3	3	3	0.00
18/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
18/11/2024	R210 On 06-November-25			Bond Future	253.00	252.8153	253.0039	252.8153	0.00
18/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	864	1	1	1	0.00
18/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
18/11/2024	R210 On 05-February-26			Bond Future	257.53	257.3398	257.5336	257.3398	0.00
18/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4434	4	4	4	0.00
18/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
18/11/2024	R213 On 06-February-25			Bond Future	9.52	91.6051	91.7840	91.6051	73,327.00
18/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7315	7	7	7	0.00
18/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	27	0	0	0	0.00
18/11/2024	R213 On 08-May-25			Bond Future	9.58	89.9269	90.1096	89.9269	0.00
18/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4224	4	4	4	0.00
18/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	504	1	1	1	0.00
18/11/2024	R213 On 07-August-25			Bond Future	9.66	91.7153	91.9021	91.7153	0.00
18/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7742	8	8	8	0.00
18/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	307	0	0	0	0.00
18/11/2024	R213 On 06-November-25			Bond Future	9.77	89.9465	90.1373	89.9465	0.00
18/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	3030	3	3	3	0.00
18/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	1962	2	2	2	0.00
18/11/2024	R213 On 05-February-26			Bond Future	9.93	91.5310	91.7259	91.5310	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
18/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2480	2	2	2	0.00
18/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2624	3	3	3	0.00
18/11/2024	R214 On 06-February-25			Bond Future	10.98	69.2007	69.4618	69.2007	18,222.00
18/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8677	8	9	8	0.00
18/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6643	6	7	6	554.00
18/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	12537	12	13	12	0.00
18/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4446	4	4	4	554.00
18/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	5	0	0	0	554.00
18/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	144	0	0	0	0.00
18/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	392	0	0	0	0.00
18/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	56	0	0	0	0.00
18/11/2024	R214 On 08-May-25			Bond Future	11.06	67.3167	67.5833	67.3167	3,232.00
18/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	7292	7	7	7	0.00
18/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	523	1	1	1	0.00
18/11/2024	R214 On 07-August-25			Bond Future	11.15	68.6552	68.9274	68.6552	0.00
18/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	9432	9	9	9	0.00
18/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	592	1	1	1	0.00
18/11/2024	R214 On 06-November-25			Bond Future	11.25	66.6905	66.9683	66.6905	0.00
18/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4846	5	5	5	0.00
18/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2810	3	3	3	0.00
18/11/2024	R214 On 05-February-26			Bond Future	11.38	67.8634	68.1467	67.8634	0.00
18/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	3666	4	4	4	0.00
18/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	4295	4	4	4	0.00
18/11/2024	R248 On 06-February-25			Bond Future	11.19	83.6582	83.9099	83.6582	273,993.00
18/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	9407	9	9	9	0.00
18/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	158	0	0	0	660.00
18/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1323	1	1	1	660.00
18/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	4136	4	4	4	0.00
18/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	801	1	1	1	660.00
18/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	2647	3	3	3	0.00
18/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	6641	7	7	7	0.00
18/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	114	0	0	0	0.00
18/11/2024	R248 On 08-May-25			Bond Future	11.27	80.9271	81.1841	80.9271	15,902.00
18/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	8807	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	680	1	1	1	0.00
18/11/2024	R248 On 07-August-25			Bond Future	11.37	82.5360	82.7985	82.5360	0.00
18/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11520	11	12	11	0.00
18/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	756	1	1	1	0.00
18/11/2024	R248 On 06-November-25			Bond Future	11.47	79.6983	79.9663	79.6983	0.00
18/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	5361	5	5	5	0.00
18/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3637	4	4	4	0.00
18/11/2024	R248 On 05-February-26			Bond Future	11.61	81.0986	81.3719	81.0986	0.00
18/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	4359	4	4	4	0.00
18/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	5294	5	5	5	0.00
18/11/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/11/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00