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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/11/2024 TO: 19/11/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2024	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/11/2024	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/11/2024	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/11/2024	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/11/2024	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/11/2024	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
19/11/2024	2029 On 06-February-25			Bond Future	134.90		134.9635	134.8994	134.9635	8,604.00
19/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2499		3	2	3	0.00
19/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0		0	0	0	0.00
19/11/2024	2029 On 08-May-25			Bond Future	136.28		136.3476	136.2825	136.3476	728.00
19/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
19/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1568		2	2	2	0.00
19/11/2024	2029 On 07-August-25			Bond Future	139.03		139.0929	139.0270	139.0929	0.00
19/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1617		2	2	2	0.00
19/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
19/11/2024	2029 On 06-November-25			Bond Future	140.33		140.3920	140.3254	140.3920	0.00
19/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	535		1	1	1	0.00
19/11/2024	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
19/11/2024	2029 On 05-February-26			Bond Future	142.84	142.9071	142.8403	142.9071	0.00
19/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2730	3	3	3	0.00
19/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
19/11/2024	2030 On 06-February-25			Bond Future	9.14	95.7577	95.7800	95.7577	155,903.00
19/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5703	6	6	6	0.00
19/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1116	1	1	1	800.00
19/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2416	2	2	2	0.00
19/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	380	0	0	0	800.00
19/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	948	1	1	1	0.00
19/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	331	0	0	0	800.00
19/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	2139	2	2	2	0.00
19/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	30	0	0	0	0.00
19/11/2024	2030 On 08-May-25			Bond Future	9.19	97.7233	97.7461	97.7233	0.00
19/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3231	3	3	3	0.00
19/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	2010	2	2	2	680.00
19/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1047	1	1	1	1,320.00
19/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1443	1	1	1	800.00
19/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3398	3	3	3	0.00
19/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	690	1	1	1	800.00
19/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9198	9	9	9	0.00
19/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4330	4	4	4	1,640.00
19/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10523	11	11	11	0.00
19/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5497	5	5	5	2,280.00
19/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	11	0	0	0	2,280.00
19/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	210	0	0	0	0.00
19/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	29	0	0	0	1,640.00
19/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	351	0	0	0	0.00
19/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1491	2	1	2	0.00
19/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	538	1	1	1	800.00
19/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2590	3	3	3	0.00
19/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	1076	1	1	1	0.00
19/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	1942	2	2	2	0.00
19/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	582	1	1	1	0.00
19/11/2024	2030 On 07-August-25			Bond Future	9.27	95.6567	95.6805	95.6567	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
19/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6468	6	6	6	0.00
19/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9405	9	9	9	0.00
19/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4675	5	5	5	1,054.00
19/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	80	0	0	0	1,054.00
19/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	579	1	1	1	0.00
19/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	318	0	0	0	0.00
19/11/2024	2030 On 06-November-25			Bond Future	9.37	97.5183	97.5430	97.5183	0.00
19/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2303	2	2	2	0.00
19/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1727	2	2	2	0.00
19/11/2024	2030 On 05-February-26			Bond Future	9.53	95.2291	95.2550	95.2291	0.00
19/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2085	2	2	2	0.00
19/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2209	2	2	2	0.00
19/11/2024	2032 On 06-February-25			Bond Future	9.79	95.2324	95.2612	95.2324	110,539.00
19/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	8740	9	9	9	0.00
19/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1706	2	2	2	800.00
19/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4132	4	4	4	0.00
19/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	594	1	1	1	800.00
19/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	1067	1	1	1	0.00
19/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2373	2	2	2	0.00
19/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	285	0	0	0	800.00
19/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	26	0	0	0	0.00
19/11/2024	2032 On 08-May-25			Bond Future	9.86	93.0223	93.0520	93.0223	37,405.00
19/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5260	5	5	5	0.00
19/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1012	1	1	1	800.00
19/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2062	2	2	2	800.00
19/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5483	5	5	5	0.00
19/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	474	0	0	0	800.00
19/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1772	2	2	2	0.00
19/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	3083	3	3	3	0.00
19/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	513	1	1	1	0.00
19/11/2024	2032 On 07-August-25			Bond Future	9.95	94.8720	94.9026	94.8720	0.00
19/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9114	9	9	9	0.00
19/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	343	0	0	0	0.00
19/11/2024	2032 On 06-November-25			Bond Future	10.05	92.5572	92.5889	92.5572	0.00

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19/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	3840	4	4	4	0.00
19/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2247	2	2	2	0.00
19/11/2024	2032 On 05-February-26			Bond Future	10.21	94.1850	94.2179	94.1850	0.00
19/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	2983	3	3	3	0.00
19/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3196	3	3	3	0.00
19/11/2024	2033 On 06-February-25			Bond Future	128.40	128.4041	128.3965	128.4041	6,315.00
19/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3457	3	3	3	0.00
19/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
19/11/2024	2033 On 08-May-25			Bond Future	129.55	129.5526	129.5451	129.5526	5,288.00
19/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
19/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	1075	1	1	1	0.00
19/11/2024	2033 On 07-August-25			Bond Future	132.15	132.1611	132.1541	132.1611	0.00
19/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3504	4	4	4	0.00
19/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
19/11/2024	2033 On 06-November-25			Bond Future	133.22	133.2222	133.2156	133.2222	0.00
19/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	76	0	0	0	0.00
19/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
19/11/2024	2033 On 05-February-26			Bond Future	135.60	135.6090	135.6032	135.6090	0.00
19/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	2723	3	3	3	0.00
19/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
19/11/2024	2037 On 06-February-25			Bond Future	10.86	84.7829	84.6367	84.7829	166,168.00
19/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	10212	10	10	10	0.00
19/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	36	0	0	0	0.00
19/11/2024	2037 On 08-May-25			Bond Future	10.96	86.5231	86.3740	86.5231	3,975.00
19/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7599	8	8	8	0.00
19/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12487	13	12	13	7,500.00
19/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	8935	9	9	9	15,000.00
19/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	12268	12	12	12	7,500.00
19/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	146	0	0	0	0.00
19/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	405	0	0	0	0.00
19/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	135	0	0	0	0.00
19/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	576	1	1	1	0.00
19/11/2024	2037 On 07-August-25			Bond Future	11.06	83.9828	83.8312	83.9828	15.00
19/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	10653	11	11	11	0.00

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19/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	7171	7	7	7	0.00
19/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4324	4	4	4	0.00
19/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1800	2	2	2	2,341.00
19/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2007	2	2	2	200.00
19/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	5792	6	6	6	0.00
19/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3177	3	3	3	0.00
19/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1376	1	1	1	2,541.00
19/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	3149	3	3	3	2,541.00
19/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5621	6	6	6	0.00
19/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1669	2	2	2	2,541.00
19/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4459	4	4	4	0.00
19/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2349	2	2	2	2,541.00
19/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4785	5	5	5	0.00
19/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1233	1	1	1	2,541.00
19/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	595	1	1	1	0.00
19/11/2024	2037 On 06-November-25			Bond Future	11.18	85.6161	85.4619	85.6161	0.00
19/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5306	5	5	5	0.00
19/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2851	3	3	3	0.00
19/11/2024	2037 On 05-February-26			Bond Future	11.33	82.8647	82.7084	82.8647	0.00
19/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	3910	4	4	4	0.00
19/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4615	5	5	5	0.00
19/11/2024	2038 On 06-February-25			Bond Future	137.22	137.6787	137.2208	137.6787	2,650.00
19/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	1991	2	2	2	0.00
19/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
19/11/2024	2038 On 08-May-25			Bond Future	140.07	140.5383	140.0711	140.5383	480.00
19/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	391	1	0	1	0.00
19/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
19/11/2024	2038 On 07-August-25			Bond Future	140.75	141.2258	140.7501	141.2258	0.00
19/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	1190	2	1	2	0.00
19/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
19/11/2024	2038 On 06-November-25			Bond Future	143.53	144.0110	143.5264	144.0110	0.00
19/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	0	0	0	0	0.00
19/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	354	0	0	0	0.00
19/11/2024	2038 On 05-February-26			Bond Future	143.92	144.4124	143.9200	144.4124	0.00

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19/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	720	1	1	1	0.00
19/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
19/11/2024	2040 On 06-February-25			Bond Future	11.18	84.7786	84.6213	84.7786	68,185.00
19/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	10255	10	10	10	0.00
19/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6404	7	6	7	0.00
19/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1282	1	1	1	780.00
19/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	3948	4	4	4	0.00
19/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	723	1	1	1	780.00
19/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2406	2	2	2	0.00
19/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	275	0	0	0	780.00
19/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	59	0	0	0	0.00
19/11/2024	2040 On 08-May-25			Bond Future	11.27	86.5186	86.3583	86.5186	3,900.00
19/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8472	9	8	9	0.00
19/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	9035	9	9	9	15,000.00
19/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	12208	12	12	12	7,500.00
19/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12527	13	13	13	7,500.00
19/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	209	0	0	0	0.00
19/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	536	1	1	1	0.00
19/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	233	0	0	0	0.00
19/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	613	1	1	1	0.00
19/11/2024	2040 On 07-August-25			Bond Future	11.38	83.7275	83.5644	83.7275	16.00
19/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	11205	11	11	11	0.00
19/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	663	1	1	1	0.00
19/11/2024	2040 On 06-November-25			Bond Future	11.50	85.3555	85.1896	85.3555	0.00
19/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	5412	6	5	6	0.00
19/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3396	3	3	3	0.00
19/11/2024	2040 On 05-February-26			Bond Future	11.65	82.3483	82.1801	82.3483	0.00
19/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	4141	4	4	4	0.00
19/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	5081	5	5	5	0.00
19/11/2024	2044 On 06-February-25			Bond Future	11.28	80.7725	80.6105	80.7725	71,797.00
19/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	10224	10	10	10	0.00
19/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	13809	14	14	14	0.00
19/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7548	8	8	8	422.00
19/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	5002	5	5	5	422.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/11/2024	2044 On 06-February-25	10.65	Call	Bond Future	406	0	0	0	8,825.00
19/11/2024	2044 On 06-February-25	11.15	Call	Bond Future	1470	2	1	2	8,825.00
19/11/2024	2044 On 06-February-25	11.50	Call	Bond Future	2718	3	3	3	0.00
19/11/2024	2044 On 06-February-25	11.50	Put	Bond Future	1321	1	1	1	8,825.00
19/11/2024	2044 On 06-February-25	11.15	Put	Bond Future	2342	2	2	2	0.00
19/11/2024	2044 On 06-February-25	10.65	Put	Bond Future	4707	5	5	5	0.00
19/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	536	1	1	1	0.00
19/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	11	0	0	0	422.00
19/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	204	0	0	0	0.00
19/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	73	0	0	0	0.00
19/11/2024	2044 On 08-May-25			Bond Future	11.38	82.4302	82.2651	82.4302	8,697.00
19/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8557	9	9	9	0.00
19/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	7058	7	7	7	0.00
19/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	3792	4	4	4	0.00
19/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1449	2	1	2	2,490.00
19/11/2024	2044 On 08-May-25		Call	Bond Future	13.21	0.0147	0.0132	0.0147	0.00
19/11/2024	2044 On 08-May-25		Put	Bond Future	17748.10	17.5845	17.7481	17.5845	0.00
19/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	2058	2	2	2	2,490.00
19/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4464	4	4	4	0.00
19/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	887	1	1	1	2,490.00
19/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	617	1	1	1	0.00
19/11/2024	2044 On 07-August-25			Bond Future	11.48	79.6830	79.5150	79.6830	0.00
19/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	11216	11	11	11	0.00
19/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	739	1	1	1	0.00
19/11/2024	2044 On 06-November-25			Bond Future	11.59	81.2323	81.0614	81.2323	0.00
19/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	5335	5	5	5	0.00
19/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3563	3	4	3	0.00
19/11/2024	2044 On 05-February-26			Bond Future	11.73	78.2776	78.1042	78.2776	0.00
19/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	4266	4	4	4	0.00
19/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	5315	5	5	5	0.00
19/11/2024	2046 On 06-February-25			Bond Future	120.35	119.8201	120.3516	119.8201	18,347.00
19/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	6342	6	6	6	0.00
19/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
19/11/2024	2046 On 08-May-25			Bond Future	120.62	120.0788	120.6216	120.0788	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
19/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
19/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	1348	2	1	2	0.00
19/11/2024	2046 On 07-August-25			Bond Future	123.05	122.4958	123.0503	122.4958	0.00
19/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	4360	4	4	4	0.00
19/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
19/11/2024	2046 On 06-November-25			Bond Future	123.21	122.6406	123.2064	122.6406	0.00
19/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
19/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	2204	3	2	3	0.00
19/11/2024	2046 On 05-February-26			Bond Future	125.41	124.8343	125.4112	124.8343	0.00
19/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	3761	3	4	3	0.00
19/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
19/11/2024	2050 On 06-February-25			Bond Future	119.71	119.1103	119.7087	119.1103	16,272.00
19/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	4109	4	4	4	0.00
19/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
19/11/2024	2050 On 08-May-25			Bond Future	122.20	121.5843	122.1954	121.5843	0.00
19/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	1035	0	1	0	0.00
19/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
19/11/2024	2050 On 07-August-25			Bond Future	122.27	121.6449	122.2692	121.6449	0.00
19/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	2379	2	2	2	0.00
19/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
19/11/2024	2050 On 06-November-25			Bond Future	124.68	124.0439	124.6809	124.0439	0.00
19/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	261	0	0	0	0.00
19/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
19/11/2024	2050 On 05-February-26			Bond Future	124.49	123.8377	124.4870	123.8377	0.00
19/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	1667	1	2	1	0.00
19/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
19/11/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	AL37 On 07-November-24			Index Future	1041.90	1041.9020	1041.9020	1041.9020	0.00
19/11/2024	AL37 On 06-February-25			Index Future	1071.33	1071.2540	1071.3280	1071.2540	0.00
19/11/2024	AL37 On 08-May-25			Index Future	1093.33	1093.2530	1093.3310	1093.2530	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
19/11/2024	AL37 On 07-August-25			Index Future	1115.11	1115.0290	1115.1130	1115.0290	0.00
19/11/2024	AL37 On 06-November-25			Index Future	1136.90	1136.8050	1136.8960	1136.8050	0.00
19/11/2024	AL37 On 05-February-26			Index Future	1157.08	1156.9810	1157.0810	1156.9810	0.00
19/11/2024	AL7T On 07-November-24			Index Future	1250.09	1250.0920	1250.0920	1250.0920	0.00
19/11/2024	AL7T On 06-February-25			Index Future	1286.93	1287.9210	1286.9330	1287.9210	0.00
19/11/2024	AL7T On 08-May-25			Index Future	1313.36	1314.3690	1313.3640	1314.3690	0.00
19/11/2024	AL7T On 07-August-25			Index Future	1339.53	1340.5500	1339.5300	1340.5500	0.00
19/11/2024	AL7T On 06-November-25			Index Future	1365.70	1366.7300	1365.6960	1366.7300	0.00
19/11/2024	AL7T On 05-February-26			Index Future	1389.94	1390.9870	1389.9440	1390.9870	0.00
19/11/2024	ALBI On 07-November-24			Index Future	1076.72	1076.7180	1076.7180	1076.7180	0.00
19/11/2024	ALBI On 06-February-25			Index Future	1106.89	1108.0190	1106.8930	1108.0190	98.00
19/11/2024	ALBI On 08-May-25			Index Future	1129.63	1130.7730	1129.6260	1130.7730	0.00
19/11/2024	ALBI On 07-August-25			Index Future	1152.13	1153.2970	1152.1320	1153.2970	0.00
19/11/2024	ALBI On 06-November-25			Index Future	1174.64	1175.8200	1174.6370	1175.8200	0.00
19/11/2024	ALBI On 05-February-26			Index Future	1195.49	1196.6890	1195.4930	1196.6890	0.00
19/11/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/11/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	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
19/11/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
19/11/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
19/11/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	ES33 On 06-February-25			Bond Future	11.09	83.6522	83.5351	83.6522	0.00
19/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	9804	10	10	10	0.00
19/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
19/11/2024	ES33 On 08-May-25			Bond Future	11.20	81.5889	81.4696	81.5889	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
19/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	6698	7	7	7	0.00
19/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
19/11/2024	ES33 On 07-August-25			Bond Future	11.33	83.2302	83.1088	83.2302	0.00
19/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9304	9	9	9	0.00
19/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
19/11/2024	ES33 On 06-November-25			Bond Future	11.48	81.0722	80.9489	81.0722	0.00
19/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2299	2	2	2	0.00
19/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
19/11/2024	ES33 On 05-February-26			Bond Future	11.68	82.5157	82.3908	82.5157	0.00
19/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
19/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	805	1	1	1	0.00
19/11/2024	ES42 On 06-February-25			Bond Future	11.59	79.8304	79.6809	79.8304	0.00
19/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11287	11	11	11	0.00
19/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
19/11/2024	ES42 On 08-May-25			Bond Future	11.69	77.2210	77.0686	77.2210	0.00
19/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8438	9	8	9	0.00
19/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
19/11/2024	ES42 On 07-August-25			Bond Future	11.81	78.7732	78.6181	78.7732	0.00
19/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10346	11	10	11	0.00
19/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
19/11/2024	ES42 On 06-November-25			Bond Future	11.93	76.0588	75.9010	76.0588	0.00
19/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	2567	3	3	3	0.00
19/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
19/11/2024	ES42 On 05-February-26			Bond Future	12.09	77.4081	77.2481	77.4081	0.00
19/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
19/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	1352	1	1	1	0.00
19/11/2024	GOVI On 07-November-24			GOVI	1060.15	1060.1460	1060.1460	1060.1460	0.00
19/11/2024	GOVI On 06-February-25			GOVI	1089.90	1090.9750	1089.9020	1090.9750	637.00
19/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1179020	119	118	119	0.00
19/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
19/11/2024	GOVI On 08-May-25			GOVI	1112.29	1113.3790	1112.2860	1113.3790	0.00
19/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	902860	91	90	91	0.00
19/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
19/11/2024	GOVI On 07-August-25			GOVI	1134.45	1135.5560	1134.4460	1135.5560	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
19/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1234460	125	123	125	0.00
19/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
19/11/2024	GOVI On 06-November-25			GOVI	1156.61	1157.7330	1156.6060	1157.7330	0.00
19/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	446060	46	45	46	0.00
19/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
19/11/2024	GOVI On 05-February-26			GOVI	1177.14	1178.2800	1177.1420	1178.2800	0.00
19/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	271420	28	27	28	0.00
19/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
19/11/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/11/2024	IGOV On 07-November-24			Index Future	362.68	362.6780	362.6780	362.6780	0.00
19/11/2024	IGOV On 06-February-25			Index Future	372.46	371.9910	372.4630	371.9910	874.00
19/11/2024	IGOV On 08-May-25			Index Future	380.20	379.7200	380.2020	379.7200	8.00
19/11/2024	IGOV On 07-August-25			Index Future	387.86	387.3710	387.8640	387.3710	0.00
19/11/2024	IGOV On 06-November-25			Index Future	395.53	395.0220	395.5270	395.0220	0.00
19/11/2024	IGOV On 05-February-26			Index Future	402.63	402.1180	402.6340	402.1180	0.00
19/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
19/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
19/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
19/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
19/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
19/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
19/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
19/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
19/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
19/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
19/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
19/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
19/11/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
19/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
19/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
19/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
19/11/2024	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
19/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
19/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
19/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
19/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
19/11/2024	R033 On 06-February-25			Bond Future	10.12	103.0740	103.0224	103.0740	2,361.00
19/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2180	2	2	2	0.00
19/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	1028	1	1	1	0.00
19/11/2024	R033 On 08-May-25			Bond Future	10.20	100.1403	100.0878	100.1403	0.00
19/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2614	3	3	3	0.00
19/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1928	2	2	2	0.00
19/11/2024	R033 On 07-August-25			Bond Future	10.30	102.1311	102.0780	102.1311	0.00
19/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	2864	3	3	3	0.00
19/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2709	3	3	3	0.00
19/11/2024	R033 On 06-November-25			Bond Future	10.42	99.0743	99.0206	99.0743	0.00
19/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3059	3	3	3	0.00
19/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3494	3	3	3	0.00
19/11/2024	R033 On 05-February-26			Bond Future	10.58	100.8148	100.7609	100.8148	0.00
19/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3411	3	3	3	0.00
19/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3860	4	4	4	0.00
19/11/2024	R035 On 06-February-25			Bond Future	10.46	94.4357	94.2928	94.4357	87,023.00
19/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	10303	10	10	10	0.00
19/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	4065	4	4	4	0.00
19/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	733	1	1	1	15,000.00
19/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1076	1	1	1	100.00
19/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	4972	5	5	5	0.00
19/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2247	2	2	2	0.00
19/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1278	1	1	1	1,000.00
19/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	2235	2	2	2	0.00
19/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1175	1	1	1	1,100.00
19/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	1974	2	2	2	0.00
19/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	341	0	0	0	1,100.00
19/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	2829	3	3	3	0.00
19/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	508	0	1	0	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
19/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	31	0	0	0	0.00
19/11/2024	R035 On 08-May-25			Bond Future	10.54	91.8625	91.7168	91.8625	0.00
19/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	7182	7	7	7	0.00
19/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	14095	14	14	14	0.00
19/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	5815	6	6	6	400.00
19/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	11250	11	11	11	0.00
19/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2129	2	2	2	150.00
19/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	3799	4	4	4	0.00
19/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	6835	7	7	7	0.00
19/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	651	1	1	1	150.00
19/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1555	2	2	2	150.00
19/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2709	3	3	3	0.00
19/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	179	0	0	0	400.00
19/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	866	1	1	1	0.00
19/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	56	0	0	0	400.00
19/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	592	1	1	1	0.00
19/11/2024	R035 On 07-August-25			Bond Future	10.64	93.6895	93.5413	93.6895	0.00
19/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	10662	11	11	11	0.00
19/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	493	0	0	0	0.00
19/11/2024	R035 On 06-November-25			Bond Future	10.75	91.0063	90.8557	91.0063	0.00
19/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	5061	5	5	5	0.00
19/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2716	3	3	3	0.00
19/11/2024	R035 On 05-February-26			Bond Future	10.91	92.6076	92.4549	92.6076	0.00
19/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	3633	4	4	4	0.00
19/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	4273	4	4	4	0.00
19/11/2024	R038 On 06-February-25			Bond Future	11.08	102.7250	102.5571	102.7250	192.00
19/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2600	3	3	3	0.00
19/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1542	1	2	1	0.00
19/11/2024	R038 On 08-May-25			Bond Future	11.18	99.3422	99.1711	99.3422	0.00
19/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3108	3	3	3	0.00
19/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2734	3	3	3	0.00
19/11/2024	R038 On 07-August-25			Bond Future	11.30	101.3169	101.1429	101.3169	0.00
19/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3467	4	3	4	0.00
19/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3845	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
19/11/2024	R038 On 06-November-25			Bond Future	11.43	97.8022	97.6252	97.8022	0.00
19/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	3887	4	4	4	0.00
19/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	7969	8	8	8	0.00
19/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3118	3	3	3	1,770.00
19/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2451	2	2	2	1,770.00
19/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	6020	6	6	6	0.00
19/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	5081	5	5	5	0.00
19/11/2024	R038 On 05-February-26			Bond Future	11.59	99.5187	99.3393	99.5187	0.00
19/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	4473	5	4	5	0.00
19/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	5419	5	5	5	0.00
19/11/2024	R053 On 06-February-25			Bond Future	11.24	107.7306	107.5132	107.7306	2,011.00
19/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	13242	13	13	13	0.00
19/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	109	0	0	0	0.00
19/11/2024	R053 On 08-May-25			Bond Future	11.33	104.0732	103.8516	104.0732	0.00
19/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	11204	11	11	11	0.00
19/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	920	1	1	1	0.00
19/11/2024	R053 On 07-August-25			Bond Future	11.42	106.1418	105.9163	106.1418	0.00
19/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	14178	14	14	14	0.00
19/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	1096	1	1	1	0.00
19/11/2024	R053 On 06-November-25			Bond Future	11.53	102.3425	102.1130	102.3425	0.00
19/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6527	7	7	7	0.00
19/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4628	5	5	5	0.00
19/11/2024	R053 On 05-February-26			Bond Future	11.66	104.1383	103.9055	104.1383	0.00
19/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	5368	5	5	5	0.00
19/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	6796	7	7	7	0.00
19/11/2024	R186 On 06-February-25			Bond Future	8.26	105.2799	105.2701	105.2799	194,510.00
19/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1401	1	1	1	0.00
19/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	70	0	0	0	0.00
19/11/2024	R186 On 08-May-25			Bond Future	8.25	107.4411	107.4314	107.4411	0.00
19/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	728	1	1	1	0.00
19/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	394	0	0	0	0.00
19/11/2024	R186 On 07-August-25			Bond Future	8.29	104.2675	104.2580	104.2675	0.00
19/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	1922	2	2	2	0.00
19/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1424	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
19/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2562	3	3	3	0.00
19/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	79	0	0	0	1,983.00
19/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	234	0	0	0	0.00
19/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	151	0	0	0	0.00
19/11/2024	R186 On 06-November-25			Bond Future	8.38	106.2973	106.2881	106.2973	0.00
19/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	415	0	0	0	0.00
19/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	678	1	1	1	0.00
19/11/2024	R186 On 05-February-26			Bond Future	8.77	102.8629	102.8544	102.8629	0.00
19/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	366	0	0	0	0.00
19/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	644	1	1	1	0.00
19/11/2024	R202 On 06-February-25			Bond Future	268.20	267.6033	268.1960	267.6033	1,916.00
19/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	1406	1	1	1	0.00
19/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
19/11/2024	R202 On 08-May-25			Bond Future	273.77	273.1617	273.7674	273.1617	269.00
19/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	1457	1	1	1	0.00
19/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
19/11/2024	R202 On 07-August-25			Bond Future	274.00	273.3836	274.0030	273.3836	0.00
19/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	2403	2	2	2	0.00
19/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
19/11/2024	R202 On 06-November-25			Bond Future	279.41	278.7758	279.4088	278.7758	0.00
19/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	3769	3	4	3	0.00
19/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
19/11/2024	R202 On 05-February-26			Bond Future	279.05	278.3998	279.0457	278.3998	0.00
19/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	1226	1	1	1	0.00
19/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
19/11/2024	R209 On 06-February-25			Bond Future	10.62	74.2465	74.1176	74.2465	13,285.00
19/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8645	9	9	9	0.00
19/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	36	0	0	0	0.00
19/11/2024	R209 On 08-May-25			Bond Future	10.70	72.6153	72.4840	72.6153	6,367.00
19/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	6259	6	6	6	0.00
19/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	555	1	1	1	0.00
19/11/2024	R209 On 07-August-25			Bond Future	10.80	74.0593	73.9257	74.0593	0.00
19/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	9174	9	9	9	0.00
19/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	526	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
19/11/2024	R209 On 06-November-25			Bond Future	10.90	72.3484	72.2124	72.3484	0.00
19/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4389	4	4	4	0.00
19/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2606	3	3	3	0.00
19/11/2024	R209 On 05-February-26			Bond Future	11.04	73.6211	73.4833	73.6211	0.00
19/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	3441	4	3	4	0.00
19/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3970	4	4	4	0.00
19/11/2024	R210 On 06-February-25			Bond Future	244.80	244.8179	244.8007	244.8179	991.00
19/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5191	5	5	5	0.00
19/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
19/11/2024	R210 On 08-May-25			Bond Future	246.51	246.5224	246.5054	246.5224	300.00
19/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
19/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1525	2	2	2	0.00
19/11/2024	R210 On 07-August-25			Bond Future	251.47	251.4855	251.4693	251.4855	0.00
19/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	3029	3	3	3	0.00
19/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
19/11/2024	R210 On 06-November-25			Bond Future	252.99	253.0039	252.9884	253.0039	0.00
19/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	848	1	1	1	0.00
19/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
19/11/2024	R210 On 05-February-26			Bond Future	257.52	257.5336	257.5197	257.5336	0.00
19/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4420	4	4	4	0.00
19/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
19/11/2024	R213 On 06-February-25			Bond Future	9.52	91.7840	91.7653	91.7840	73,327.00
19/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7295	7	7	7	0.00
19/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	27	0	0	0	0.00
19/11/2024	R213 On 08-May-25			Bond Future	9.58	90.1096	90.0906	90.1096	0.00
19/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4205	4	4	4	0.00
19/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	504	1	1	1	0.00
19/11/2024	R213 On 07-August-25			Bond Future	9.67	91.9021	91.8832	91.9021	0.00
19/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7723	8	8	8	0.00
19/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	307	0	0	0	0.00
19/11/2024	R213 On 06-November-25			Bond Future	9.77	90.1373	90.1184	90.1373	0.00
19/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	3015	3	3	3	0.00
19/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	1966	2	2	2	0.00
19/11/2024	R213 On 05-February-26			Bond Future	9.93	91.7259	91.7073	91.7259	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
19/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2468	2	2	2	0.00
19/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2631	3	3	3	0.00
19/11/2024	R214 On 06-February-25			Bond Future	11.01	69.4618	69.3245	69.4618	18,222.00
19/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8541	9	9	9	0.00
19/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6511	7	7	7	521.00
19/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	12400	13	12	13	0.00
19/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4325	4	4	4	521.00
19/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	5	0	0	0	521.00
19/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	149	0	0	0	0.00
19/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	408	0	0	0	0.00
19/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	58	0	0	0	0.00
19/11/2024	R214 On 08-May-25			Bond Future	11.09	67.5833	67.4433	67.5833	3,232.00
19/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	7168	7	7	7	0.00
19/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	539	1	1	1	0.00
19/11/2024	R214 On 07-August-25			Bond Future	11.17	68.9274	68.7849	68.9274	0.00
19/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	9304	9	9	9	0.00
19/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	606	1	1	1	0.00
19/11/2024	R214 On 06-November-25			Bond Future	11.28	66.9683	66.8234	66.9683	0.00
19/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	4752	5	5	5	0.00
19/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2861	3	3	3	0.00
19/11/2024	R214 On 05-February-26			Bond Future	11.41	68.1467	67.9997	68.1467	0.00
19/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	3588	4	4	4	0.00
19/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	4364	4	4	4	0.00
19/11/2024	R248 On 06-February-25			Bond Future	11.22	83.9099	83.7063	83.9099	273,993.00
19/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	9210	9	9	9	0.00
19/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	138	0	0	0	660.00
19/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1232	1	1	1	660.00
19/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	3974	4	4	4	0.00
19/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	842	1	1	1	660.00
19/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	2759	3	3	3	0.00
19/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	6824	7	7	7	0.00
19/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	120	0	0	0	0.00
19/11/2024	R248 On 08-May-25			Bond Future	11.30	81.1841	80.9766	81.1841	15,902.00
19/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	8625	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
19/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	705	1	1	1	0.00
19/11/2024	R248 On 07-August-25			Bond Future	11.40	82.7985	82.5872	82.7985	0.00
19/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11332	12	11	12	0.00
19/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	779	1	1	1	0.00
19/11/2024	R248 On 06-November-25			Bond Future	11.50	79.9663	79.7512	79.9663	0.00
19/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	5229	5	5	5	0.00
19/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3720	4	4	4	0.00
19/11/2024	R248 On 05-February-26			Bond Future	11.64	81.3719	81.1537	81.3719	0.00
19/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	4245	4	4	4	0.00
19/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	5399	5	5	5	0.00
19/11/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
19/11/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00