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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 20/11/2024 TO: 20/11/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/11/2024	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/11/2024	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/11/2024	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/11/2024	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/11/2024	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/11/2024	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
20/11/2024	2029 On 06-February-25			Bond Future	135.04		134.8994	135.0372	134.8994	8,604.00
20/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2637		2	3	2	0.00
20/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0		0	0	0	0.00
20/11/2024	2029 On 08-May-25			Bond Future	136.43		136.2825	136.4296	136.2825	728.00
20/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
20/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1420		2	1	2	0.00
20/11/2024	2029 On 07-August-25			Bond Future	139.18		139.0270	139.1790	139.0270	0.00
20/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1769		2	2	2	0.00
20/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
20/11/2024	2029 On 06-November-25			Bond Future	140.49		140.3254	140.4877	140.3254	0.00
20/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	698		1	1	1	0.00
20/11/2024	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
20/11/2024	2029 On 05-February-26			Bond Future	143.01	142.8403	143.0086	142.8403	0.00
20/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2899	3	3	3	0.00
20/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
20/11/2024	2030 On 06-February-25			Bond Future	9.07	95.7800	96.0278	95.7800	157,499.00
20/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	5945	6	6	6	0.00
20/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1246	1	1	1	800.00
20/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2610	2	3	2	0.00
20/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	440	0	0	0	800.00
20/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	830	1	1	1	0.00
20/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	277	0	0	0	800.00
20/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	1952	2	2	2	0.00
20/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	23	0	0	0	0.00
20/11/2024	2030 On 08-May-25			Bond Future	9.12	97.7461	97.9996	97.7461	0.00
20/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3422	3	3	3	0.00
20/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	2162	2	2	2	680.00
20/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1151	1	1	1	1,320.00
20/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1570	1	2	1	800.00
20/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3593	3	4	3	0.00
20/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	767	1	1	1	800.00
20/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9447	9	9	9	0.00
20/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4543	4	5	4	1,640.00
20/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10775	11	11	11	0.00
20/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5724	5	6	5	2,280.00
20/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	9	0	0	0	2,280.00
20/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	184	0	0	0	0.00
20/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	24	0	0	0	1,640.00
20/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	310	0	0	0	0.00
20/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1364	1	1	1	0.00
20/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	480	1	0	1	800.00
20/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2413	3	2	3	0.00
20/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	975	1	1	1	0.00
20/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	1792	2	2	2	0.00
20/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	520	1	1	1	0.00
20/11/2024	2030 On 07-August-25			Bond Future	9.20	95.6805	95.9403	95.6805	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
20/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6697	6	7	6	0.00
20/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9655	9	10	9	0.00
20/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4883	5	5	5	1,054.00
20/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	71	0	0	0	1,054.00
20/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	527	1	1	1	0.00
20/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	287	0	0	0	0.00
20/11/2024	2030 On 06-November-25			Bond Future	9.29	97.5430	97.8092	97.5430	0.00
20/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2451	2	2	2	0.00
20/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1609	2	2	2	0.00
20/11/2024	2030 On 05-February-26			Bond Future	9.44	95.2550	95.5281	95.2550	0.00
20/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2222	2	2	2	0.00
20/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2073	2	2	2	0.00
20/11/2024	2032 On 06-February-25			Bond Future	9.72	95.2612	95.5732	95.2612	110,539.00
20/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	9046	9	9	9	0.00
20/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1884	2	2	2	800.00
20/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4397	4	4	4	0.00
20/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	684	1	1	1	800.00
20/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	934	1	1	1	0.00
20/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	2151	2	2	2	0.00
20/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	238	0	0	0	800.00
20/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	21	0	0	0	0.00
20/11/2024	2032 On 08-May-25			Bond Future	9.79	93.0520	93.3709	93.0520	37,405.00
20/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5522	5	6	5	0.00
20/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1119	1	1	1	800.00
20/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2231	2	2	2	800.00
20/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5749	5	6	5	0.00
20/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	421	0	0	0	800.00
20/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1623	2	2	2	0.00
20/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	2871	3	3	3	0.00
20/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	456	1	0	1	0.00
20/11/2024	2032 On 07-August-25			Bond Future	9.87	94.9026	95.2291	94.9026	0.00
20/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9408	9	9	9	0.00
20/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	310	0	0	0	0.00
20/11/2024	2032 On 06-November-25			Bond Future	9.98	92.5889	92.9231	92.5889	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
20/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	4040	4	4	4	0.00
20/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2113	2	2	2	0.00
20/11/2024	2032 On 05-February-26			Bond Future	10.13	94.2179	94.5601	94.2179	0.00
20/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	3156	3	3	3	0.00
20/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3026	3	3	3	0.00
20/11/2024	2033 On 06-February-25			Bond Future	128.66	128.3965	128.6582	128.3965	6,315.00
20/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3718	3	4	3	0.00
20/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
20/11/2024	2033 On 08-May-25			Bond Future	129.82	129.5451	129.8189	129.5451	5,288.00
20/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
20/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	801	1	1	1	0.00
20/11/2024	2033 On 07-August-25			Bond Future	132.44	132.1541	132.4352	132.1541	0.00
20/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3785	4	4	4	0.00
20/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
20/11/2024	2033 On 06-November-25			Bond Future	133.51	133.2156	133.5101	133.2156	0.00
20/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	370	0	0	0	0.00
20/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
20/11/2024	2033 On 05-February-26			Bond Future	135.91	135.6032	135.9059	135.6032	0.00
20/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	3026	3	3	3	0.00
20/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
20/11/2024	2037 On 06-February-25			Bond Future	10.79	84.6367	85.0493	84.6367	166,168.00
20/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	10617	10	11	10	0.00
20/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	28	0	0	0	0.00
20/11/2024	2037 On 08-May-25			Bond Future	10.88	86.3740	86.7956	86.3740	3,975.00
20/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	7956	8	8	8	0.00
20/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	12890	12	13	12	7,500.00
20/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	9310	9	9	9	15,000.00
20/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	12670	12	13	12	7,500.00
20/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	127	0	0	0	0.00
20/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	357	0	0	0	0.00
20/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	117	0	0	0	0.00
20/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	512	1	1	1	0.00
20/11/2024	2037 On 07-August-25			Bond Future	10.99	83.8312	84.2623	83.8312	15.00
20/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	11031	11	11	11	0.00

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20/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	7502	7	8	7	0.00
20/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	4588	4	5	4	0.00
20/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	1956	2	2	2	2,341.00
20/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2175	2	2	2	200.00
20/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	6095	6	6	6	0.00
20/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3400	3	3	3	0.00
20/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1507	1	2	1	2,541.00
20/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	2941	3	3	3	2,541.00
20/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	5320	6	5	6	0.00
20/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1541	2	2	2	2,541.00
20/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	4197	4	4	4	0.00
20/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	2182	2	2	2	2,541.00
20/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4510	5	5	5	0.00
20/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1133	1	1	1	2,541.00
20/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	541	1	1	1	0.00
20/11/2024	2037 On 06-November-25			Bond Future	11.10	85.4619	85.9027	85.4619	0.00
20/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	5577	5	6	5	0.00
20/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2681	3	3	3	0.00
20/11/2024	2037 On 05-February-26			Bond Future	11.25	82.7084	83.1590	82.7084	0.00
20/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	4134	4	4	4	0.00
20/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4388	5	4	5	0.00
20/11/2024	2038 On 06-February-25			Bond Future	138.56	137.2208	138.5571	137.2208	2,650.00
20/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	3327	2	3	2	0.00
20/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
20/11/2024	2038 On 08-May-25			Bond Future	141.44	140.0711	141.4361	140.0711	480.00
20/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	1756	0	2	0	0.00
20/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
20/11/2024	2038 On 07-August-25			Bond Future	142.15	140.7501	142.1530	140.7501	0.00
20/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	2593	1	3	1	0.00
20/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
20/11/2024	2038 On 06-November-25			Bond Future	144.96	143.5264	144.9589	143.5264	0.00
20/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	1079	0	1	0	0.00
20/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
20/11/2024	2038 On 05-February-26			Bond Future	145.39	143.9200	145.3896	143.9200	0.00

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20/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	2190	1	2	1	0.00
20/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
20/11/2024	2040 On 06-February-25			Bond Future	11.11	84.6213	85.0670	84.6213	68,182.00
20/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	10688	10	11	10	0.00
20/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	6800	6	7	6	0.00
20/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1463	1	1	1	780.00
20/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	4283	4	4	4	0.00
20/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	612	1	1	1	780.00
20/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	2141	2	2	2	0.00
20/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	225	0	0	0	780.00
20/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	46	0	0	0	0.00
20/11/2024	2040 On 08-May-25			Bond Future	11.20	86.3583	86.8137	86.3583	3,900.00
20/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	8860	8	9	8	0.00
20/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	9430	9	9	9	15,000.00
20/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	12634	12	13	12	7,500.00
20/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	12956	13	13	13	7,500.00
20/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	182	0	0	0	0.00
20/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	476	1	0	1	0.00
20/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	204	0	0	0	0.00
20/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	546	1	1	1	0.00
20/11/2024	2040 On 07-August-25			Bond Future	11.31	83.5644	84.0300	83.5644	16.00
20/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	11611	11	12	11	0.00
20/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	603	1	1	1	0.00
20/11/2024	2040 On 06-November-25			Bond Future	11.42	85.1896	85.6655	85.1896	0.00
20/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	5695	5	6	5	0.00
20/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	3203	3	3	3	0.00
20/11/2024	2040 On 05-February-26			Bond Future	11.57	82.1801	82.6664	82.1801	0.00
20/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	4381	4	4	4	0.00
20/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	4835	5	5	5	0.00
20/11/2024	2044 On 06-February-25			Bond Future	11.21	80.6105	81.0683	80.6105	71,824.00
20/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	10667	10	11	10	0.00
20/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	14264	14	14	14	0.00
20/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	7968	8	8	8	422.00
20/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	5373	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
20/11/2024	2044 On 06-February-25	10.65	Call	Bond Future	485	0	0	0	8,825.00
20/11/2024	2044 On 06-February-25	11.15	Call	Bond Future	1667	1	2	1	8,825.00
20/11/2024	2044 On 06-February-25	11.50	Call	Bond Future	3000	3	3	3	0.00
20/11/2024	2044 On 06-February-25	11.50	Put	Bond Future	1145	1	1	1	8,825.00
20/11/2024	2044 On 06-February-25	11.15	Put	Bond Future	2082	2	2	2	0.00
20/11/2024	2044 On 06-February-25	10.65	Put	Bond Future	4328	5	4	5	0.00
20/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	449	1	0	1	0.00
20/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	8	0	0	0	422.00
20/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	166	0	0	0	0.00
20/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	57	0	0	0	0.00
20/11/2024	2044 On 08-May-25			Bond Future	11.30	82.2651	82.7328	82.2651	8,697.00
20/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	8957	9	9	9	0.00
20/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	7432	7	7	7	0.00
20/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	4076	4	4	4	0.00
20/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1607	1	2	1	2,490.00
20/11/2024	2044 On 08-May-25		Call	Bond Future	16.19	0.0132	0.0162	0.0132	0.00
20/11/2024	2044 On 08-May-25		Put	Bond Future	17283.37	17.7481	17.2834	17.7481	0.00
20/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	1875	2	2	2	2,490.00
20/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	4155	4	4	4	0.00
20/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	794	1	1	1	2,490.00
20/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	549	1	1	1	0.00
20/11/2024	2044 On 07-August-25			Bond Future	11.41	79.5150	79.9931	79.5150	0.00
20/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	11630	11	12	11	0.00
20/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	674	1	1	1	0.00
20/11/2024	2044 On 06-November-25			Bond Future	11.51	81.0614	81.5500	81.0614	0.00
20/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	5622	5	6	5	0.00
20/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3361	4	3	4	0.00
20/11/2024	2044 On 05-February-26			Bond Future	11.65	78.1042	78.6033	78.1042	0.00
20/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	4512	4	5	4	0.00
20/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	5062	5	5	5	0.00
20/11/2024	2046 On 06-February-25			Bond Future	121.42	120.3516	121.4161	120.3516	18,347.00
20/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	7406	6	7	6	0.00
20/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
20/11/2024	2046 On 08-May-25			Bond Future	121.72	120.6216	121.7177	120.6216	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
20/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
20/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	252	1	0	1	0.00
20/11/2024	2046 On 07-August-25			Bond Future	124.17	123.0503	124.1702	123.0503	0.00
20/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	5480	4	5	4	0.00
20/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
20/11/2024	2046 On 06-November-25			Bond Future	124.36	123.2064	124.3588	123.2064	0.00
20/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
20/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	1051	2	1	2	0.00
20/11/2024	2046 On 05-February-26			Bond Future	126.59	125.4112	126.5870	125.4112	0.00
20/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	4937	4	5	4	0.00
20/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
20/11/2024	2050 On 06-February-25			Bond Future	120.70	119.7087	120.7046	119.7087	16,272.00
20/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	5105	4	5	4	0.00
20/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
20/11/2024	2050 On 08-May-25			Bond Future	123.21	122.1954	123.2127	122.1954	0.00
20/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	2053	1	2	1	0.00
20/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
20/11/2024	2050 On 07-August-25			Bond Future	123.32	122.2692	123.3184	122.2692	0.00
20/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	3428	2	3	2	0.00
20/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
20/11/2024	2050 On 06-November-25			Bond Future	125.75	124.6809	125.7527	124.6809	0.00
20/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	1333	0	1	0	0.00
20/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
20/11/2024	2050 On 05-February-26			Bond Future	125.59	124.4870	125.5894	124.4870	0.00
20/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	2769	2	3	2	0.00
20/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
20/11/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	AL37 On 07-November-24			Index Future	1041.90	1041.9020	1041.9020	1041.9020	0.00
20/11/2024	AL37 On 06-February-25			Index Future	1074.04	1071.3280	1074.0390	1071.3280	0.00
20/11/2024	AL37 On 08-May-25			Index Future	1096.10	1093.3310	1096.0990	1093.3310	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
20/11/2024	AL37 On 07-August-25			Index Future	1117.94	1115.1130	1117.9420	1115.1130	0.00
20/11/2024	AL37 On 06-November-25			Index Future	1139.78	1136.8960	1139.7840	1136.8960	0.00
20/11/2024	AL37 On 05-February-26			Index Future	1160.03	1157.0810	1160.0280	1157.0810	0.00
20/11/2024	AL7T On 07-November-24			Index Future	1250.09	1250.0920	1250.0920	1250.0920	0.00
20/11/2024	AL7T On 06-February-25			Index Future	1291.83	1286.9330	1291.8320	1286.9330	0.00
20/11/2024	AL7T On 08-May-25			Index Future	1318.37	1313.3640	1318.3650	1313.3640	0.00
20/11/2024	AL7T On 07-August-25			Index Future	1344.64	1339.5300	1344.6370	1339.5300	0.00
20/11/2024	AL7T On 06-November-25			Index Future	1370.91	1365.6960	1370.9080	1365.6960	0.00
20/11/2024	AL7T On 05-February-26			Index Future	1395.26	1389.9440	1395.2580	1389.9440	0.00
20/11/2024	ALBI On 07-November-24			Index Future	1076.72	1076.7180	1076.7180	1076.7180	0.00
20/11/2024	ALBI On 06-February-25			Index Future	1111.08	1106.8930	1111.0780	1106.8930	98.00
20/11/2024	ALBI On 08-May-25			Index Future	1133.90	1129.6260	1133.8990	1129.6260	0.00
20/11/2024	ALBI On 07-August-25			Index Future	1156.50	1152.1320	1156.4950	1152.1320	0.00
20/11/2024	ALBI On 06-November-25			Index Future	1179.09	1174.6370	1179.0900	1174.6370	0.00
20/11/2024	ALBI On 05-February-26			Index Future	1200.03	1195.4930	1200.0330	1195.4930	0.00
20/11/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/11/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	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
20/11/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
20/11/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
20/11/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	ES33 On 06-February-25			Bond Future	11.01	83.5351	83.8732	83.5351	0.00
20/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10142	10	10	10	0.00
20/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
20/11/2024	ES33 On 08-May-25			Bond Future	11.12	81.4696	81.8152	81.4696	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
20/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7043	7	7	7	0.00
20/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
20/11/2024	ES33 On 07-August-25			Bond Future	11.25	83.1088	83.4626	83.1088	0.00
20/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9658	9	10	9	0.00
20/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
20/11/2024	ES33 On 06-November-25			Bond Future	11.39	80.9489	81.3107	80.9489	0.00
20/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2660	2	3	2	0.00
20/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
20/11/2024	ES33 On 05-February-26			Bond Future	11.59	82.3908	82.7610	82.3908	0.00
20/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	0	0	0	0	0.00
20/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	435	1	0	1	0.00
20/11/2024	ES42 On 06-February-25			Bond Future	11.52	79.6809	80.1075	79.6809	0.00
20/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	11714	11	12	11	0.00
20/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
20/11/2024	ES42 On 08-May-25			Bond Future	11.62	77.0686	77.5046	77.0686	0.00
20/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	8874	8	9	8	0.00
20/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
20/11/2024	ES42 On 07-August-25			Bond Future	11.73	78.6181	79.0640	78.6181	0.00
20/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	10792	10	11	10	0.00
20/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
20/11/2024	ES42 On 06-November-25			Bond Future	11.85	75.9010	76.3567	75.9010	0.00
20/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3023	3	3	3	0.00
20/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
20/11/2024	ES42 On 05-February-26			Bond Future	12.00	77.2481	77.7138	77.2481	0.00
20/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
20/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	886	1	1	1	0.00
20/11/2024	GOVI On 07-November-24			GOVI	1060.15	1060.1460	1060.1460	1060.1460	0.00
20/11/2024	GOVI On 06-February-25			GOVI	1093.96	1089.9020	1093.9640	1089.9020	643.00
20/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1219640	118	122	118	0.00
20/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
20/11/2024	GOVI On 08-May-25			GOVI	1116.43	1112.2860	1116.4340	1112.2860	0.00
20/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	944340	90	94	90	0.00
20/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
20/11/2024	GOVI On 07-August-25			GOVI	1138.68	1134.4460	1138.6810	1134.4460	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
20/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1276810	123	128	123	0.00
20/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
20/11/2024	GOVI On 06-November-25			GOVI	1160.93	1156.6060	1160.9290	1156.6060	0.00
20/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	489290	45	49	45	0.00
20/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
20/11/2024	GOVI On 05-February-26			GOVI	1181.55	1177.1420	1181.5490	1177.1420	0.00
20/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	315490	27	32	27	0.00
20/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
20/11/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/11/2024	IGOV On 07-November-24			Index Future	362.68	362.6780	362.6780	362.6780	0.00
20/11/2024	IGOV On 06-February-25			Index Future	374.35	372.4630	374.3450	372.4630	874.00
20/11/2024	IGOV On 08-May-25			Index Future	382.12	380.2020	382.1240	380.2020	8.00
20/11/2024	IGOV On 07-August-25			Index Future	389.83	387.8640	389.8270	387.8640	0.00
20/11/2024	IGOV On 06-November-25			Index Future	397.53	395.5270	397.5300	395.5270	0.00
20/11/2024	IGOV On 05-February-26			Index Future	404.68	402.6340	404.6760	402.6340	0.00
20/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
20/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
20/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
20/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
20/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
20/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
20/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
20/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
20/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
20/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
20/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
20/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
20/11/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
20/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
20/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
20/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
20/11/2024	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
20/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
20/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
20/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
20/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
20/11/2024	R033 On 06-February-25			Bond Future	10.05	103.0224	103.3772	103.0224	3,265.00
20/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2399	2	2	2	0.00
20/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	892	1	1	1	0.00
20/11/2024	R033 On 08-May-25			Bond Future	10.13	100.0878	100.4505	100.0878	0.00
20/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	2815	3	3	3	0.00
20/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1767	2	2	2	0.00
20/11/2024	R033 On 07-August-25			Bond Future	10.23	102.0780	102.4494	102.0780	0.00
20/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	3057	3	3	3	0.00
20/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2530	3	3	3	0.00
20/11/2024	R033 On 06-November-25			Bond Future	10.34	99.0206	99.4005	99.0206	0.00
20/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3246	3	3	3	0.00
20/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3301	3	3	3	0.00
20/11/2024	R033 On 05-February-26			Bond Future	10.50	100.7609	101.1499	100.7609	0.00
20/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3604	3	4	3	0.00
20/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3664	4	4	4	0.00
20/11/2024	R035 On 06-February-25			Bond Future	10.39	94.2928	94.6956	94.2928	87,023.00
20/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	10699	10	11	10	0.00
20/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	4385	4	4	4	0.00
20/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	853	1	1	1	15,000.00
20/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1232	1	1	1	100.00
20/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	5315	5	5	5	0.00
20/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2491	2	2	2	0.00
20/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1453	1	1	1	1,000.00
20/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	1989	2	2	2	0.00
20/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	1015	1	1	1	1,100.00
20/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	1746	2	2	2	0.00
20/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	282	0	0	0	1,100.00
20/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	2547	3	3	3	0.00
20/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	425	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
20/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	24	0	0	0	0.00
20/11/2024	R035 On 08-May-25			Bond Future	10.47	91.7168	92.1285	91.7168	0.00
20/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	7527	7	8	7	0.00
20/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	14498	14	14	14	0.00
20/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	6136	6	6	6	400.00
20/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	11638	11	12	11	0.00
20/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2322	2	2	2	150.00
20/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	4065	4	4	4	0.00
20/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	7175	7	7	7	0.00
20/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	580	1	1	1	150.00
20/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1410	2	1	2	150.00
20/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2491	3	2	3	0.00
20/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	156	0	0	0	400.00
20/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	775	1	1	1	0.00
20/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	48	0	0	0	400.00
20/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	526	1	1	1	0.00
20/11/2024	R035 On 07-August-25			Bond Future	10.56	93.5413	93.9624	93.5413	0.00
20/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	11037	11	11	11	0.00
20/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	446	0	0	0	0.00
20/11/2024	R035 On 06-November-25			Bond Future	10.67	90.8557	91.2862	90.8557	0.00
20/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	5325	5	5	5	0.00
20/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2550	3	3	3	0.00
20/11/2024	R035 On 05-February-26			Bond Future	10.83	92.4549	92.8953	92.4549	0.00
20/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	3851	4	4	4	0.00
20/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	4050	4	4	4	0.00
20/11/2024	R038 On 06-February-25			Bond Future	11.01	102.5571	103.0712	102.5571	1,194.00
20/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	2902	3	3	3	0.00
20/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1330	2	1	2	0.00
20/11/2024	R038 On 08-May-25			Bond Future	11.10	99.1711	99.6963	99.1711	0.00
20/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3388	3	3	3	0.00
20/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2489	3	2	3	0.00
20/11/2024	R038 On 07-August-25			Bond Future	11.22	101.1429	101.6799	101.1429	0.00
20/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	3736	3	4	3	0.00
20/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3577	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
20/11/2024	R038 On 06-November-25			Bond Future	11.34	97.6252	98.1740	97.6252	0.00
20/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	4149	4	4	4	0.00
20/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	8353	8	8	8	0.00
20/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3347	3	3	3	1,770.00
20/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2286	2	2	2	1,770.00
20/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	5700	6	6	6	0.00
20/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	4795	5	5	5	0.00
20/11/2024	R038 On 05-February-26			Bond Future	11.50	99.3393	99.9002	99.3393	0.00
20/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	4750	4	5	4	0.00
20/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	5135	5	5	5	0.00
20/11/2024	R053 On 06-February-25			Bond Future	11.16	107.5132	108.2175	107.5132	2,011.00
20/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	13921	13	14	13	0.00
20/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	84	0	0	0	0.00
20/11/2024	R053 On 08-May-25			Bond Future	11.24	103.8516	104.5709	103.8516	0.00
20/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	11812	11	12	11	0.00
20/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	809	1	1	1	0.00
20/11/2024	R053 On 07-August-25			Bond Future	11.34	105.9163	106.6514	105.9163	0.00
20/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	14806	14	15	14	0.00
20/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	989	1	1	1	0.00
20/11/2024	R053 On 06-November-25			Bond Future	11.44	102.1130	102.8639	102.1130	0.00
20/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	6963	7	7	7	0.00
20/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	4314	5	4	5	0.00
20/11/2024	R053 On 05-February-26			Bond Future	11.57	103.9055	104.6720	103.9055	0.00
20/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	5746	5	6	5	0.00
20/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	6407	7	6	7	0.00
20/11/2024	R186 On 06-February-25			Bond Future	8.17	105.2701	105.4267	105.2701	194,581.00
20/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1539	1	2	1	0.00
20/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	51	0	0	0	0.00
20/11/2024	R186 On 08-May-25			Bond Future	8.14	107.4314	107.5918	107.4314	0.00
20/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	826	1	1	1	0.00
20/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	332	0	0	0	0.00
20/11/2024	R186 On 07-August-25			Bond Future	8.16	104.2580	104.4232	104.2580	0.00
20/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	2062	2	2	2	0.00
20/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1552	1	2	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
20/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2713	3	3	3	0.00
20/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	65	0	0	0	1,983.00
20/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	196	0	0	0	0.00
20/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	126	0	0	0	0.00
20/11/2024	R186 On 06-November-25			Bond Future	8.22	106.2881	106.4579	106.2881	0.00
20/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	491	0	0	0	0.00
20/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	584	1	1	1	0.00
20/11/2024	R186 On 05-February-26			Bond Future	8.55	102.8544	103.0296	102.8544	0.00
20/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	443	0	0	0	0.00
20/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	546	1	1	1	0.00
20/11/2024	R202 On 06-February-25			Bond Future	268.35	268.1960	268.3495	268.1960	1,916.00
20/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	1559	1	2	1	0.00
20/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
20/11/2024	R202 On 08-May-25			Bond Future	273.93	273.7674	273.9256	273.7674	269.00
20/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	1616	1	2	1	0.00
20/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
20/11/2024	R202 On 07-August-25			Bond Future	274.19	274.0030	274.1902	274.0030	0.00
20/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	2590	2	3	2	0.00
20/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
20/11/2024	R202 On 06-November-25			Bond Future	279.60	279.4088	279.6035	279.4088	0.00
20/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	3963	4	4	4	0.00
20/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
20/11/2024	R202 On 05-February-26			Bond Future	279.27	279.0457	279.2692	279.0457	0.00
20/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	1449	1	1	1	0.00
20/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
20/11/2024	R209 On 06-February-25			Bond Future	10.55	74.1176	74.4786	74.1176	13,285.00
20/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	8998	9	9	9	0.00
20/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	28	0	0	0	0.00
20/11/2024	R209 On 08-May-25			Bond Future	10.63	72.4840	72.8528	72.4840	6,367.00
20/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	6567	6	7	6	0.00
20/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	494	1	0	1	0.00
20/11/2024	R209 On 07-August-25			Bond Future	10.72	73.9257	74.3028	73.9257	0.00
20/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	9503	9	10	9	0.00
20/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	479	1	0	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
20/11/2024	R209 On 06-November-25			Bond Future	10.82	72.2124	72.5979	72.2124	0.00
20/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	4621	4	5	4	0.00
20/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2452	3	2	3	0.00
20/11/2024	R209 On 05-February-26			Bond Future	10.96	73.4833	73.8772	73.4833	0.00
20/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	3638	3	4	3	0.00
20/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3773	4	4	4	0.00
20/11/2024	R210 On 06-February-25			Bond Future	244.75	244.8007	244.7490	244.8007	991.00
20/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5139	5	5	5	0.00
20/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
20/11/2024	R210 On 08-May-25			Bond Future	246.47	246.5054	246.4676	246.5054	300.00
20/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
20/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1562	2	2	2	0.00
20/11/2024	R210 On 07-August-25			Bond Future	251.43	251.4693	251.4341	251.4693	0.00
20/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2994	3	3	3	0.00
20/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
20/11/2024	R210 On 06-November-25			Bond Future	252.97	252.9884	252.9689	252.9884	0.00
20/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	829	1	1	1	0.00
20/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
20/11/2024	R210 On 05-February-26			Bond Future	257.51	257.5197	257.5054	257.5197	0.00
20/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4405	4	4	4	0.00
20/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
20/11/2024	R213 On 06-February-25			Bond Future	9.46	91.7653	92.0164	91.7653	73,327.00
20/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7541	7	8	7	0.00
20/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	21	0	0	0	0.00
20/11/2024	R213 On 08-May-25			Bond Future	9.52	90.0906	90.3475	90.0906	0.00
20/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4410	4	4	4	0.00
20/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	452	1	0	1	0.00
20/11/2024	R213 On 07-August-25			Bond Future	9.60	91.8832	92.1463	91.8832	0.00
20/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	7958	8	8	8	0.00
20/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	279	0	0	0	0.00
20/11/2024	R213 On 06-November-25			Bond Future	9.70	90.1184	90.3879	90.1184	0.00
20/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	3171	3	3	3	0.00
20/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	1852	2	2	2	0.00
20/11/2024	R213 On 05-February-26			Bond Future	9.86	91.7073	91.9836	91.7073	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
20/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2606	2	3	2	0.00
20/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2493	3	2	3	0.00
20/11/2024	R214 On 06-February-25			Bond Future	10.94	69.3245	69.7105	69.3245	18,222.00
20/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	8915	9	9	9	0.00
20/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	6868	7	7	7	521.00
20/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	12785	12	13	12	0.00
20/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	4643	4	5	4	521.00
20/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	3	0	0	0	521.00
20/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	121	0	0	0	0.00
20/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	340	0	0	0	0.00
20/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	45	0	0	0	0.00
20/11/2024	R214 On 08-May-25			Bond Future	11.01	67.4433	67.8376	67.4433	3,232.00
20/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	7503	7	8	7	0.00
20/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	480	1	0	1	0.00
20/11/2024	R214 On 07-August-25			Bond Future	11.10	68.7849	69.1881	68.7849	0.00
20/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	9653	9	10	9	0.00
20/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	552	1	1	1	0.00
20/11/2024	R214 On 06-November-25			Bond Future	11.20	66.8234	67.2353	66.8234	0.00
20/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	5001	5	5	5	0.00
20/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2698	3	3	3	0.00
20/11/2024	R214 On 05-February-26			Bond Future	11.33	67.9997	68.4204	67.9997	0.00
20/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	3797	4	4	4	0.00
20/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	4152	4	4	4	0.00
20/11/2024	R248 On 06-February-25			Bond Future	11.15	83.7063	84.1821	83.7063	273,993.00
20/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	9661	9	10	9	0.00
20/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	172	0	0	0	660.00
20/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1412	1	1	1	660.00
20/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	4323	4	4	4	0.00
20/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	715	1	1	1	660.00
20/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	2463	3	2	3	0.00
20/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	6383	7	6	7	0.00
20/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	96	0	0	0	0.00
20/11/2024	R248 On 08-May-25			Bond Future	11.23	80.9766	81.4626	80.9766	15,902.00
20/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	9035	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
20/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	629	1	1	1	0.00
20/11/2024	R248 On 07-August-25			Bond Future	11.32	82.5872	83.0840	82.5872	0.00
20/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	11761	11	12	11	0.00
20/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	711	1	1	1	0.00
20/11/2024	R248 On 06-November-25			Bond Future	11.43	79.7512	80.2589	79.7512	0.00
20/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	5523	5	6	5	0.00
20/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3506	4	4	4	0.00
20/11/2024	R248 On 05-February-26			Bond Future	11.56	81.1537	81.6722	81.1537	0.00
20/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	4499	4	4	4	0.00
20/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	5134	5	5	5	0.00
20/11/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
20/11/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00