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**INTEREST RATE AND CURRENCY DERIVATIVES**

**DERIVATIVES WEEKLY STATISTICS REPORT**

**FROM: 21/11/2024 TO: 21/11/2024**

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/11/2024	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/11/2024	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/11/2024	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/11/2024	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/11/2024	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
21/11/2024	2029 On 06-February-25			Bond Future	135.03		135.0372	135.0280	135.0372	8,604.00
21/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2628		3	3	3	0.00
21/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0		0	0	0	0.00
21/11/2024	2029 On 08-May-25			Bond Future	136.42		136.4296	136.4205	136.4296	728.00
21/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
21/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1429		1	1	1	0.00
21/11/2024	2029 On 07-August-25			Bond Future	139.17		139.1790	139.1703	139.1790	0.00
21/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1760		2	2	2	0.00
21/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
21/11/2024	2029 On 06-November-25			Bond Future	140.48		140.4877	140.4795	140.4877	0.00
21/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	690		1	1	1	0.00
21/11/2024	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
21/11/2024	2029 On 05-February-26			Bond Future	143.00	143.0086	143.0012	143.0086	0.00
21/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2891	3	3	3	0.00
21/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
21/11/2024	2030 On 06-February-25			Bond Future	9.00	96.0278	96.2920	96.0278	157,381.00
21/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	6203	6	6	6	0.00
21/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1395	1	1	1	800.00
21/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2824	3	3	3	0.00
21/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	514	0	1	0	800.00
21/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	715	1	1	1	0.00
21/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	227	0	0	0	800.00
21/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	1762	2	2	2	0.00
21/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	17	0	0	0	0.00
21/11/2024	2030 On 08-May-25			Bond Future	9.05	97.9996	98.2695	97.9996	0.00
21/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3631	3	4	3	0.00
21/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	2332	2	2	2	680.00
21/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1268	1	1	1	1,320.00
21/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1712	2	2	2	800.00
21/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3806	4	4	4	0.00
21/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	856	1	1	1	800.00
21/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9712	9	10	9	0.00
21/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4773	5	5	5	1,640.00
21/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	11043	11	11	11	0.00
21/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5969	6	6	6	2,280.00
21/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	7	0	0	0	2,280.00
21/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	159	0	0	0	0.00
21/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	20	0	0	0	1,640.00
21/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	271	0	0	0	0.00
21/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1237	1	1	1	0.00
21/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	423	0	0	0	800.00
21/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2232	2	2	2	0.00
21/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	875	1	1	1	0.00
21/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	1639	2	2	2	0.00
21/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	459	1	0	1	0.00
21/11/2024	2030 On 07-August-25			Bond Future	9.12	95.9403	96.2160	95.9403	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
21/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6942	7	7	7	0.00
21/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9922	10	10	10	0.00
21/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	5107	5	5	5	1,054.00
21/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	62	0	0	0	1,054.00
21/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	475	1	0	1	0.00
21/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	257	0	0	0	0.00
21/11/2024	2030 On 06-November-25			Bond Future	9.20	97.8092	98.0907	97.8092	0.00
21/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2613	2	3	2	0.00
21/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1490	2	1	2	0.00
21/11/2024	2030 On 05-February-26			Bond Future	9.35	95.5281	95.8154	95.5281	0.00
21/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2373	2	2	2	0.00
21/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	1937	2	2	2	0.00
21/11/2024	2032 On 06-February-25			Bond Future	9.65	95.5732	95.9288	95.5732	110,539.00
21/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	9397	9	9	9	0.00
21/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	2103	2	2	2	800.00
21/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4707	4	5	4	0.00
21/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	801	1	1	1	800.00
21/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	796	1	1	1	0.00
21/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	1913	2	2	2	0.00
21/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	192	0	0	0	800.00
21/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	16	0	0	0	0.00
21/11/2024	2032 On 08-May-25			Bond Future	9.71	93.3709	93.7340	93.3709	37,405.00
21/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5827	6	6	6	0.00
21/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1251	1	1	1	800.00
21/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2434	2	2	2	800.00
21/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	6057	6	6	6	0.00
21/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	367	0	0	0	800.00
21/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1463	2	1	2	0.00
21/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	2640	3	3	3	0.00
21/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	398	0	0	0	0.00
21/11/2024	2032 On 07-August-25			Bond Future	9.79	95.2291	95.5999	95.2291	0.00
21/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9745	9	10	9	0.00
21/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	277	0	0	0	0.00
21/11/2024	2032 On 06-November-25			Bond Future	9.89	92.9231	93.3015	92.9231	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
21/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	4273	4	4	4	0.00
21/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	1967	2	2	2	0.00
21/11/2024	2032 On 05-February-26			Bond Future	10.04	94.5601	94.9460	94.5601	0.00
21/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	3358	3	3	3	0.00
21/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	2842	3	3	3	0.00
21/11/2024	2033 On 06-February-25			Bond Future	128.84	128.6582	128.8404	128.6582	6,315.00
21/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3900	4	4	4	0.00
21/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
21/11/2024	2033 On 08-May-25			Bond Future	130.01	129.8189	130.0052	129.8189	5,288.00
21/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
21/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	615	1	1	1	0.00
21/11/2024	2033 On 07-August-25			Bond Future	132.63	132.4352	132.6258	132.4352	0.00
21/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3976	4	4	4	0.00
21/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
21/11/2024	2033 On 06-November-25			Bond Future	133.70	133.5101	133.7050	133.5101	0.00
21/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	565	0	1	0	0.00
21/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
21/11/2024	2033 On 05-February-26			Bond Future	136.11	135.9059	136.1053	135.9059	0.00
21/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	3225	3	3	3	0.00
21/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
21/11/2024	2037 On 06-February-25			Bond Future	10.66	85.0493	85.8222	85.0493	166,168.00
21/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	11379	11	11	11	0.00
21/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	18	0	0	0	0.00
21/11/2024	2037 On 08-May-25			Bond Future	10.75	86.7956	87.5846	86.7956	3,975.00
21/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	8644	8	9	8	0.00
21/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	13652	13	14	13	7,500.00
21/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	10025	9	10	9	15,000.00
21/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	13430	13	13	13	7,500.00
21/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	98	0	0	0	0.00
21/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	284	0	0	0	0.00
21/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	89	0	0	0	0.00
21/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	411	1	0	1	0.00
21/11/2024	2037 On 07-August-25			Bond Future	10.85	84.2623	85.0674	84.2623	15.00
21/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	11750	11	12	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	8141	8	8	8	0.00
21/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	5108	5	5	5	0.00
21/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	2279	2	2	2	2,341.00
21/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2519	2	3	2	200.00
21/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	6685	6	7	6	0.00
21/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3847	3	4	3	0.00
21/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1778	2	2	2	2,541.00
21/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	2582	3	3	3	2,541.00
21/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	4787	5	5	5	0.00
21/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1326	2	1	2	2,541.00
21/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	3736	4	4	4	0.00
21/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	1896	2	2	2	2,541.00
21/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4027	5	4	5	0.00
21/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	968	1	1	1	2,541.00
21/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	455	1	0	1	0.00
21/11/2024	2037 On 06-November-25			Bond Future	10.95	85.9027	86.7239	85.9027	0.00
21/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	6108	6	6	6	0.00
21/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2390	3	2	3	0.00
21/11/2024	2037 On 05-February-26			Bond Future	11.09	83.1590	83.9954	83.1590	0.00
21/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	4573	4	5	4	0.00
21/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	3992	4	4	4	0.00
21/11/2024	2038 On 06-February-25			Bond Future	138.62	138.5571	138.6242	138.5571	2,650.00
21/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	3394	3	3	3	0.00
21/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
21/11/2024	2038 On 08-May-25			Bond Future	141.50	141.4361	141.5049	141.4361	480.00
21/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	1825	2	2	2	0.00
21/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
21/11/2024	2038 On 07-August-25			Bond Future	142.22	142.1530	142.2238	142.1530	0.00
21/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	2664	3	3	3	0.00
21/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
21/11/2024	2038 On 06-November-25			Bond Future	145.03	144.9589	145.0316	144.9589	0.00
21/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	1152	1	1	1	0.00
21/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
21/11/2024	2038 On 05-February-26			Bond Future	145.46	145.3896	145.4645	145.3896	0.00

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21/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	2264	2	2	2	0.00
21/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
21/11/2024	2040 On 06-February-25			Bond Future	10.98	85.0670	85.8685	85.0670	68,153.00
21/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	11473	11	11	11	0.00
21/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	7534	7	8	7	0.00
21/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1841	1	2	1	780.00
21/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	4924	4	5	4	0.00
21/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	451	1	0	1	780.00
21/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	1717	2	2	2	0.00
21/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	157	0	0	0	780.00
21/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	30	0	0	0	0.00
21/11/2024	2040 On 08-May-25			Bond Future	11.07	86.8137	87.6318	86.8137	3,900.00
21/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	9576	9	10	9	0.00
21/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	10158	9	10	9	15,000.00
21/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	13410	13	13	13	7,500.00
21/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	13736	13	14	13	7,500.00
21/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	144	0	0	0	0.00
21/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	386	0	0	0	0.00
21/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	161	0	0	0	0.00
21/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	444	1	0	1	0.00
21/11/2024	2040 On 07-August-25			Bond Future	11.17	84.0300	84.8649	84.0300	16.00
21/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	12354	12	12	12	0.00
21/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	511	1	1	1	0.00
21/11/2024	2040 On 06-November-25			Bond Future	11.28	85.6655	86.5171	85.6655	0.00
21/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	6225	6	6	6	0.00
21/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	2882	3	3	3	0.00
21/11/2024	2040 On 05-February-26			Bond Future	11.42	82.6664	83.5338	82.6664	0.00
21/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	4833	4	5	4	0.00
21/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	4419	5	4	5	0.00
21/11/2024	2044 On 06-February-25			Bond Future	11.09	81.0683	81.8596	81.0683	71,770.00
21/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	11439	11	11	11	0.00
21/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	15052	14	15	14	0.00
21/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	8710	8	9	8	422.00
21/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	6046	5	6	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
21/11/2024	2044 On 06-February-25	10.65	Call	Bond Future	658	0	1	0	8,825.00
21/11/2024	2044 On 06-February-25	11.15	Call	Bond Future	2059	2	2	2	8,825.00
21/11/2024	2044 On 06-February-25	11.50	Call	Bond Future	3535	3	4	3	0.00
21/11/2024	2044 On 06-February-25	11.50	Put	Bond Future	888	1	1	1	8,825.00
21/11/2024	2044 On 06-February-25	11.15	Put	Bond Future	1682	2	2	2	0.00
21/11/2024	2044 On 06-February-25	10.65	Put	Bond Future	3709	4	4	4	0.00
21/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	331	0	0	0	0.00
21/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	5	0	0	0	422.00
21/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	117	0	0	0	0.00
21/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	39	0	0	0	0.00
21/11/2024	2044 On 08-May-25			Bond Future	11.18	82.7328	83.5405	82.7328	8,697.00
21/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	9664	9	10	9	0.00
21/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	8101	7	8	7	0.00
21/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	4600	4	5	4	0.00
21/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	1915	2	2	2	2,490.00
21/11/2024	2044 On 08-May-25		Call	Bond Future	23.20	0.0162	0.0232	0.0162	0.00
21/11/2024	2044 On 08-May-25		Put	Bond Future	16482.68	17.2834	16.4827	17.2834	0.00
21/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	1591	2	2	2	2,490.00
21/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	3656	4	4	4	0.00
21/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	655	1	1	1	2,490.00
21/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	448	1	0	1	0.00
21/11/2024	2044 On 07-August-25			Bond Future	11.28	79.9931	80.8173	79.9931	0.00
21/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	12356	12	12	12	0.00
21/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	577	1	1	1	0.00
21/11/2024	2044 On 06-November-25			Bond Future	11.38	81.5500	82.3906	81.5500	0.00
21/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	6139	6	6	6	0.00
21/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	3037	3	3	3	0.00
21/11/2024	2044 On 05-February-26			Bond Future	11.51	78.6033	79.4596	78.6033	0.00
21/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	4958	5	5	5	0.00
21/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	4651	5	5	5	0.00
21/11/2024	2046 On 06-February-25			Bond Future	120.59	121.4161	120.5936	121.4161	18,501.00
21/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	6584	7	7	7	0.00
21/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
21/11/2024	2046 On 08-May-25			Bond Future	120.88	121.7177	120.8785	121.7177	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
21/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
21/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	1092	0	1	0	0.00
21/11/2024	2046 On 07-August-25			Bond Future	123.31	124.1702	123.3146	124.1702	0.00
21/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	4625	5	5	5	0.00
21/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
21/11/2024	2046 On 06-November-25			Bond Future	123.49	124.3588	123.4868	124.3588	0.00
21/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
21/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	1923	1	2	1	0.00
21/11/2024	2046 On 05-February-26			Bond Future	125.70	126.5870	125.7002	126.5870	0.00
21/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	4050	5	4	5	0.00
21/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
21/11/2024	2050 On 06-February-25			Bond Future	119.88	120.7046	119.8820	120.7046	16,425.00
21/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	4282	5	4	5	0.00
21/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
21/11/2024	2050 On 08-May-25			Bond Future	122.37	123.2127	122.3732	123.2127	0.00
21/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	1213	2	1	2	0.00
21/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
21/11/2024	2050 On 07-August-25			Bond Future	122.46	123.3184	122.4626	123.3184	0.00
21/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	2573	3	3	3	0.00
21/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
21/11/2024	2050 On 06-November-25			Bond Future	124.88	125.7527	124.8804	125.7527	0.00
21/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	460	1	0	1	0.00
21/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
21/11/2024	2050 On 05-February-26			Bond Future	124.70	125.5894	124.7024	125.5894	0.00
21/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	1882	3	2	3	0.00
21/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
21/11/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	AL37 On 07-November-24			Index Future	1041.90	1041.9020	1041.9020	1041.9020	0.00
21/11/2024	AL37 On 06-February-25			Index Future	1077.27	1074.0390	1077.2650	1074.0390	0.00
21/11/2024	AL37 On 08-May-25			Index Future	1099.39	1096.0990	1099.3940	1096.0990	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
21/11/2024	AL37 On 07-August-25			Index Future	1121.31	1117.9420	1121.3070	1117.9420	0.00
21/11/2024	AL37 On 06-November-25			Index Future	1143.22	1139.7840	1143.2200	1139.7840	0.00
21/11/2024	AL37 On 05-February-26			Index Future	1163.53	1160.0280	1163.5330	1160.0280	0.00
21/11/2024	AL7T On 07-November-24			Index Future	1250.09	1250.0920	1250.0920	1250.0920	0.00
21/11/2024	AL7T On 06-February-25			Index Future	1300.05	1291.8320	1300.0540	1291.8320	0.00
21/11/2024	AL7T On 08-May-25			Index Future	1326.76	1318.3650	1326.7590	1318.3650	0.00
21/11/2024	AL7T On 07-August-25			Index Future	1353.20	1344.6370	1353.2030	1344.6370	0.00
21/11/2024	AL7T On 06-November-25			Index Future	1379.65	1370.9080	1379.6480	1370.9080	0.00
21/11/2024	AL7T On 05-February-26			Index Future	1404.16	1395.2580	1404.1620	1395.2580	0.00
21/11/2024	ALBI On 07-November-24			Index Future	1076.72	1076.7180	1076.7180	1076.7180	0.00
21/11/2024	ALBI On 06-February-25			Index Future	1118.02	1111.0780	1118.0240	1111.0780	98.00
21/11/2024	ALBI On 08-May-25			Index Future	1140.99	1133.8990	1140.9900	1133.8990	0.00
21/11/2024	ALBI On 07-August-25			Index Future	1163.73	1156.4950	1163.7320	1156.4950	0.00
21/11/2024	ALBI On 06-November-25			Index Future	1186.47	1179.0900	1186.4740	1179.0900	0.00
21/11/2024	ALBI On 05-February-26			Index Future	1207.56	1200.0330	1207.5560	1200.0330	0.00
21/11/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/11/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	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
21/11/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
21/11/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
21/11/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	ES33 On 06-February-25			Bond Future	10.89	83.8732	84.4740	83.8732	0.00
21/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10742	10	11	10	0.00
21/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
21/11/2024	ES33 On 08-May-25			Bond Future	10.99	81.8152	82.4287	81.8152	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
21/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7657	7	8	7	0.00
21/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
21/11/2024	ES33 On 07-August-25			Bond Future	11.11	83.4626	84.0888	83.4626	0.00
21/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10284	10	10	10	0.00
21/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
21/11/2024	ES33 On 06-November-25			Bond Future	11.25	81.3107	81.9497	81.3107	0.00
21/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3299	3	3	3	0.00
21/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
21/11/2024	ES33 On 05-February-26			Bond Future	11.44	82.7610	83.4121	82.7610	0.00
21/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	217	0	0	0	0.00
21/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
21/11/2024	ES42 On 06-February-25			Bond Future	11.40	80.1075	80.8731	80.1075	0.00
21/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12480	12	12	12	0.00
21/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
21/11/2024	ES42 On 08-May-25			Bond Future	11.49	77.5046	78.2863	77.5046	0.00
21/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9655	9	10	9	0.00
21/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
21/11/2024	ES42 On 07-August-25			Bond Future	11.60	79.0640	79.8618	79.0640	0.00
21/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11590	11	12	11	0.00
21/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
21/11/2024	ES42 On 06-November-25			Bond Future	11.71	76.3567	77.1707	76.3567	0.00
21/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	3837	3	4	3	0.00
21/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
21/11/2024	ES42 On 05-February-26			Bond Future	11.86	77.7138	78.5430	77.7138	0.00
21/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	0	0	0	0	0.00
21/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	57	1	0	1	0.00
21/11/2024	GOVI On 07-November-24			GOVI	1060.15	1060.1460	1060.1460	1060.1460	0.00
21/11/2024	GOVI On 06-February-25			GOVI	1100.70	1093.9640	1100.7020	1093.9640	643.00
21/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1287020	122	129	122	0.00
21/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
21/11/2024	GOVI On 08-May-25			GOVI	1123.31	1116.4340	1123.3120	1116.4340	0.00
21/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1013120	94	101	94	0.00
21/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
21/11/2024	GOVI On 07-August-25			GOVI	1145.70	1138.6810	1145.7020	1138.6810	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
21/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1347020	128	135	128	0.00
21/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
21/11/2024	GOVI On 06-November-25			GOVI	1168.09	1160.9290	1168.0910	1160.9290	0.00
21/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	560910	49	56	49	0.00
21/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
21/11/2024	GOVI On 05-February-26			GOVI	1188.85	1181.5490	1188.8470	1181.5490	0.00
21/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	388470	32	39	32	0.00
21/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
21/11/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/11/2024	IGOV On 07-November-24			Index Future	362.68	362.6780	362.6780	362.6780	0.00
21/11/2024	IGOV On 06-February-25			Index Future	373.63	374.3450	373.6300	374.3450	874.00
21/11/2024	IGOV On 08-May-25			Index Future	381.40	382.1240	381.3950	382.1240	8.00
21/11/2024	IGOV On 07-August-25			Index Future	389.09	389.8270	389.0850	389.8270	0.00
21/11/2024	IGOV On 06-November-25			Index Future	396.78	397.5300	396.7750	397.5300	0.00
21/11/2024	IGOV On 05-February-26			Index Future	403.91	404.6760	403.9110	404.6760	0.00
21/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
21/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
21/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
21/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
21/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
21/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
21/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
21/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
21/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
21/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
21/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
21/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
21/11/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
21/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	8.3600	91.6400	8.3600	0.00
21/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
21/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
21/11/2024	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
21/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
21/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
21/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
21/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
21/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
21/11/2024	R033 On 06-February-25			Bond Future	9.98	103.3772	103.7803	103.3772	3,265.00
21/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2664	2	3	2	0.00
21/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	754	1	1	1	0.00
21/11/2024	R033 On 08-May-25			Bond Future	10.05	100.4505	100.8622	100.4505	0.00
21/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	3055	3	3	3	0.00
21/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1595	2	2	2	0.00
21/11/2024	R033 On 07-August-25			Bond Future	10.15	102.4494	102.8697	102.4494	0.00
21/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	3285	3	3	3	0.00
21/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2338	3	2	3	0.00
21/11/2024	R033 On 06-November-25			Bond Future	10.26	99.4005	99.8295	99.4005	0.00
21/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3466	3	3	3	0.00
21/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3092	3	3	3	0.00
21/11/2024	R033 On 05-February-26			Bond Future	10.41	101.1499	101.5872	101.1499	0.00
21/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3829	4	4	4	0.00
21/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3452	4	3	4	0.00
21/11/2024	R035 On 06-February-25			Bond Future	10.26	94.6956	95.4797	94.6956	87,023.00
21/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	11473	11	11	11	0.00
21/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	5043	4	5	4	0.00
21/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	1139	1	1	1	15,000.00
21/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1592	1	2	1	100.00
21/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	6011	5	6	5	0.00
21/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	3016	2	3	2	0.00
21/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1849	1	2	1	1,000.00
21/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	1564	2	2	2	0.00
21/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	757	1	1	1	1,100.00
21/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	1358	2	1	2	0.00
21/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	193	0	0	0	1,100.00
21/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	2049	3	2	3	0.00
21/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	299	0	0	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
21/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	15	0	0	0	0.00
21/11/2024	R035 On 08-May-25			Bond Future	10.33	92.1285	92.9288	92.1285	0.00
21/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	8220	8	8	8	0.00
21/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	15286	14	15	14	0.00
21/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	6786	6	7	6	400.00
21/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	12402	12	12	12	0.00
21/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2738	2	3	2	150.00
21/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	4617	4	5	4	0.00
21/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	7858	7	8	7	0.00
21/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	463	1	0	1	150.00
21/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1161	1	1	1	150.00
21/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2107	2	2	2	0.00
21/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	120	0	0	0	400.00
21/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	624	1	1	1	0.00
21/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	35	0	0	0	400.00
21/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	418	1	0	1	0.00
21/11/2024	R035 On 07-August-25			Bond Future	10.42	93.9624	94.7792	93.9624	0.00
21/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	11776	11	12	11	0.00
21/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	368	0	0	0	0.00
21/11/2024	R035 On 06-November-25			Bond Future	10.52	91.2862	92.1193	91.2862	0.00
21/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	5863	5	6	5	0.00
21/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2255	3	2	3	0.00
21/11/2024	R035 On 05-February-26			Bond Future	10.67	92.8953	93.7438	92.8953	0.00
21/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	4296	4	4	4	0.00
21/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	3647	4	4	4	0.00
21/11/2024	R038 On 06-February-25			Bond Future	10.87	103.0712	104.0004	103.0712	1,194.00
21/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	3508	3	4	3	0.00
21/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	1007	1	1	1	0.00
21/11/2024	R038 On 08-May-25			Bond Future	10.96	99.6963	100.6448	99.6963	0.00
21/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	3938	3	4	3	0.00
21/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2091	2	2	2	0.00
21/11/2024	R038 On 07-August-25			Bond Future	11.07	101.6799	102.6478	101.6799	0.00
21/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	4257	4	4	4	0.00
21/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3130	4	3	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
21/11/2024	R038 On 06-November-25			Bond Future	11.19	98.1740	99.1613	98.1740	0.00
21/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	4653	4	5	4	0.00
21/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	9069	8	9	8	0.00
21/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3790	3	4	3	1,770.00
21/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	2015	2	2	2	1,770.00
21/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	5156	6	5	6	0.00
21/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	4312	5	4	5	0.00
21/11/2024	R038 On 05-February-26			Bond Future	11.34	99.9002	100.9057	99.9002	0.00
21/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	5276	5	5	5	0.00
21/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	4655	5	5	5	0.00
21/11/2024	R053 On 06-February-25			Bond Future	11.04	108.2175	109.3284	108.2175	2,011.00
21/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	15004	14	15	14	0.00
21/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	56	0	0	0	0.00
21/11/2024	R053 On 08-May-25			Bond Future	11.11	104.5709	105.7049	104.5709	0.00
21/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	12797	12	13	12	0.00
21/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	659	1	1	1	0.00
21/11/2024	R053 On 07-August-25			Bond Future	11.20	106.6514	107.8085	106.6514	0.00
21/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	15815	15	16	15	0.00
21/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	841	1	1	1	0.00
21/11/2024	R053 On 06-November-25			Bond Future	11.30	102.8639	104.0441	102.8639	0.00
21/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	7685	7	8	7	0.00
21/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	3856	4	4	4	0.00
21/11/2024	R053 On 05-February-26			Bond Future	11.43	104.6720	105.8740	104.6720	0.00
21/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	6373	6	6	6	0.00
21/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	5832	6	6	6	0.00
21/11/2024	R186 On 06-February-25			Bond Future	8.12	105.4267	105.5047	105.4267	194,477.00
21/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1609	2	2	2	0.00
21/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	43	0	0	0	0.00
21/11/2024	R186 On 08-May-25			Bond Future	8.09	107.5918	107.6717	107.5918	0.00
21/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	877	1	1	1	0.00
21/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	303	0	0	0	0.00
21/11/2024	R186 On 07-August-25			Bond Future	8.10	104.4232	104.5051	104.4232	0.00
21/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	2133	2	2	2	0.00
21/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1617	2	2	2	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
21/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2789	3	3	3	0.00
21/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	59	0	0	0	1,983.00
21/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	179	0	0	0	0.00
21/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	115	0	0	0	0.00
21/11/2024	R186 On 06-November-25			Bond Future	8.14	106.4579	106.5419	106.4579	0.00
21/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	531	0	1	0	0.00
21/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	540	1	1	1	0.00
21/11/2024	R186 On 05-February-26			Bond Future	8.45	103.0296	103.1160	103.0296	0.00
21/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	484	0	0	0	0.00
21/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	501	1	1	1	0.00
21/11/2024	R202 On 06-February-25			Bond Future	268.54	268.3495	268.5359	268.3495	1,916.00
21/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	1746	2	2	2	0.00
21/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
21/11/2024	R202 On 08-May-25			Bond Future	274.12	273.9256	274.1166	273.9256	269.00
21/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	1807	2	2	2	0.00
21/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
21/11/2024	R202 On 07-August-25			Bond Future	274.39	274.1902	274.3862	274.1902	0.00
21/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	2786	3	3	3	0.00
21/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
21/11/2024	R202 On 06-November-25			Bond Future	279.80	279.6035	279.8045	279.6035	0.00
21/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	4165	4	4	4	0.00
21/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
21/11/2024	R202 On 05-February-26			Bond Future	279.48	279.2692	279.4757	279.2692	0.00
21/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	1656	1	2	1	0.00
21/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
21/11/2024	R209 On 06-February-25			Bond Future	10.43	74.4786	75.1298	74.4786	13,455.00
21/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	9640	9	10	9	0.00
21/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	18	0	0	0	0.00
21/11/2024	R209 On 08-May-25			Bond Future	10.50	72.8528	73.5175	72.8528	6,367.00
21/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	7138	7	7	7	0.00
21/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	400	0	0	0	0.00
21/11/2024	R209 On 07-August-25			Bond Future	10.59	74.3028	74.9810	74.3028	0.00
21/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	10107	10	10	10	0.00
21/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	405	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
21/11/2024	R209 On 06-November-25			Bond Future	10.68	72.5979	73.2898	72.5979	0.00
21/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	5057	5	5	5	0.00
21/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2197	2	2	2	0.00
21/11/2024	R209 On 05-February-26			Bond Future	10.81	73.8772	74.5819	73.8772	0.00
21/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	4011	4	4	4	0.00
21/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3440	4	3	4	0.00
21/11/2024	R210 On 06-February-25			Bond Future	244.73	244.7490	244.7317	244.7490	991.00
21/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5122	5	5	5	0.00
21/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
21/11/2024	R210 On 08-May-25			Bond Future	246.45	246.4676	246.4505	246.4676	300.00
21/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
21/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1579	2	2	2	0.00
21/11/2024	R210 On 07-August-25			Bond Future	251.42	251.4341	251.4178	251.4341	0.00
21/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2978	3	3	3	0.00
21/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
21/11/2024	R210 On 06-November-25			Bond Future	252.95	252.9689	252.9533	252.9689	0.00
21/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	813	1	1	1	0.00
21/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
21/11/2024	R210 On 05-February-26			Bond Future	257.49	257.5054	257.4912	257.5054	0.00
21/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4391	4	4	4	0.00
21/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
21/11/2024	R213 On 06-February-25			Bond Future	9.38	92.0164	92.3500	92.0164	73,327.00
21/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7869	8	8	8	0.00
21/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	16	0	0	0	0.00
21/11/2024	R213 On 08-May-25			Bond Future	9.44	90.3475	90.6881	90.3475	0.00
21/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4689	4	5	4	0.00
21/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	391	0	0	0	0.00
21/11/2024	R213 On 07-August-25			Bond Future	9.51	92.1463	92.4942	92.1463	0.00
21/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	8273	8	8	8	0.00
21/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	246	0	0	0	0.00
21/11/2024	R213 On 06-November-25			Bond Future	9.61	90.3879	90.7429	90.3879	0.00
21/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	3383	3	3	3	0.00
21/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	1710	2	2	2	0.00
21/11/2024	R213 On 05-February-26			Bond Future	9.76	91.9836	92.3456	91.9836	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
21/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2796	3	3	3	0.00
21/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2321	2	2	2	0.00
21/11/2024	R214 On 06-February-25			Bond Future	10.81	69.7105	70.4077	69.7105	18,222.00
21/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	9597	9	10	9	0.00
21/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	7527	7	8	7	521.00
21/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	13480	13	13	13	0.00
21/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	5244	5	5	5	521.00
21/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	2	0	0	0	521.00
21/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	82	0	0	0	0.00
21/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	244	0	0	0	0.00
21/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	30	0	0	0	0.00
21/11/2024	R214 On 08-May-25			Bond Future	10.89	67.8376	68.5493	67.8376	3,232.00
21/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	8125	8	8	8	0.00
21/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	390	0	0	0	0.00
21/11/2024	R214 On 07-August-25			Bond Future	10.97	69.1881	69.9142	69.1881	0.00
21/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	10295	10	10	10	0.00
21/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	468	1	0	1	0.00
21/11/2024	R214 On 06-November-25			Bond Future	11.06	67.2353	67.9759	67.2353	0.00
21/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	5469	5	5	5	0.00
21/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2425	3	2	3	0.00
21/11/2024	R214 On 05-February-26			Bond Future	11.18	68.4204	69.1747	68.4204	0.00
21/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	4192	4	4	4	0.00
21/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	3792	4	4	4	0.00
21/11/2024	R248 On 06-February-25			Bond Future	11.02	84.1821	85.0776	84.1821	273,993.00
21/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	10524	10	11	10	0.00
21/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	261	0	0	0	660.00
21/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	1813	1	2	1	660.00
21/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	5026	4	5	4	0.00
21/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	523	1	1	1	660.00
21/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	1968	2	2	2	0.00
21/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	5576	6	6	6	0.00
21/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	63	0	0	0	0.00
21/11/2024	R248 On 08-May-25			Bond Future	11.10	81.4626	82.3766	81.4626	15,902.00
21/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	9828	9	10	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
21/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	508	1	1	1	0.00
21/11/2024	R248 On 07-August-25			Bond Future	11.18	83.0840	84.0167	83.0840	0.00
21/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	12581	12	13	12	0.00
21/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	599	1	1	1	0.00
21/11/2024	R248 On 06-November-25			Bond Future	11.28	80.2589	81.2101	80.2589	0.00
21/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	6102	6	6	6	0.00
21/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3134	4	3	4	0.00
21/11/2024	R248 On 05-February-26			Bond Future	11.41	81.6722	82.6409	81.6722	0.00
21/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	5001	4	5	4	0.00
21/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	4668	5	5	5	0.00
21/11/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
21/11/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00