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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/11/2024 TO: 22/11/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM	Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2024	0904 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/11/2024	0908 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/11/2024	0957 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/11/2024	0986 On 31-March-36			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/11/2024	1386 On 28-February-31			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/11/2024	1409 On 28-February-41			Price Contribution	100.00		0.0000	0.0000	0.0000	0.00
22/11/2024	2029 On 06-February-25			Bond Future	135.02		135.0280	135.0188	135.0280	8,604.00
22/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2619		3	3	3	0.00
22/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0		0	0	0	0.00
22/11/2024	2029 On 08-May-25			Bond Future	136.41		136.4205	136.4115	136.4205	728.00
22/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0		0	0	0	0.00
22/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1438		1	1	1	0.00
22/11/2024	2029 On 07-August-25			Bond Future	139.16		139.1703	139.1618	139.1703	0.00
22/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1752		2	2	2	0.00
22/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0		0	0	0	0.00
22/11/2024	2029 On 06-November-25			Bond Future	140.47		140.4795	140.4716	140.4795	0.00
22/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	682		1	1	1	0.00
22/11/2024	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
22/11/2024	2029 On 05-February-26			Bond Future	142.91	143.0012	142.9150	143.0012	0.00
22/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2805	3	3	3	0.00
22/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
22/11/2024	2030 On 06-February-25			Bond Future	9.01	96.2920	96.2534	96.2920	161,918.00
22/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	6169	6	6	6	0.00
22/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	508	1	1	1	800.00
22/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1397	1	1	1	800.00
22/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2814	3	3	3	0.00
22/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	255	0	0	0	800.00
22/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	756	1	1	1	0.00
22/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	1794	2	2	2	0.00
22/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	22	0	0	0	0.00
22/11/2024	2030 On 08-May-25			Bond Future	9.06	98.2695	98.2302	98.2695	0.00
22/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3637	4	4	4	0.00
22/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1286	1	1	1	1,320.00
22/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	2351	2	2	2	680.00
22/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	864	1	1	1	800.00
22/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1734	2	2	2	800.00
22/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3810	4	4	4	0.00
22/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9674	10	10	10	0.00
22/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4768	5	5	5	1,640.00
22/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	11004	11	11	11	0.00
22/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5953	6	6	6	2,280.00
22/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	8	0	0	0	2,280.00
22/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	182	0	0	0	0.00
22/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	21	0	0	0	1,640.00
22/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	304	0	0	0	0.00
22/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	465	0	0	0	800.00
22/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1298	1	1	1	0.00
22/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2279	2	2	2	0.00
22/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	1696	2	2	2	0.00
22/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	933	1	1	1	0.00
22/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	504	0	1	0	0.00
22/11/2024	2030 On 07-August-25			Bond Future	9.13	96.2160	96.1765	96.2160	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
22/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6920	7	7	7	0.00
22/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9883	10	10	10	0.00
22/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	5112	5	5	5	1,054.00
22/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	63	0	0	0	1,054.00
22/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	520	0	1	0	0.00
22/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	274	0	0	0	0.00
22/11/2024	2030 On 06-November-25			Bond Future	9.21	98.0907	98.0508	98.0907	0.00
22/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2654	3	3	3	0.00
22/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1570	1	2	1	0.00
22/11/2024	2030 On 05-February-26			Bond Future	9.38	95.8154	95.7193	95.8154	0.00
22/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2394	2	2	2	0.00
22/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2053	2	2	2	0.00
22/11/2024	2032 On 06-February-25			Bond Future	9.65	95.9288	95.9323	95.9288	110,354.00
22/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	9404	9	9	9	0.00
22/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	800	1	1	1	800.00
22/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	2117	2	2	2	800.00
22/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4725	5	5	5	0.00
22/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	207	0	0	0	800.00
22/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	807	1	1	1	0.00
22/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	1908	2	2	2	0.00
22/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	19	0	0	0	0.00
22/11/2024	2032 On 08-May-25			Bond Future	9.71	93.7340	93.7378	93.7340	37,405.00
22/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5874	6	6	6	0.00
22/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2500	2	2	2	800.00
22/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	6102	6	6	6	0.00
22/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1297	1	1	1	800.00
22/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1525	1	2	1	0.00
22/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	408	0	0	0	800.00
22/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	2683	3	3	3	0.00
22/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	441	0	0	0	0.00
22/11/2024	2032 On 07-August-25			Bond Future	9.79	95.5999	95.6042	95.5999	0.00
22/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9758	10	10	10	0.00
22/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	285	0	0	0	0.00
22/11/2024	2032 On 06-November-25			Bond Future	9.89	93.3015	93.3063	93.3015	0.00

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22/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	4289	4	4	4	0.00
22/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	1979	2	2	2	0.00
22/11/2024	2032 On 05-February-26			Bond Future	10.05	94.9460	94.8972	94.9460	0.00
22/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	3443	3	3	3	0.00
22/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	2976	3	3	3	0.00
22/11/2024	2033 On 06-February-25			Bond Future	128.64	128.8404	128.6427	128.8404	6,315.00
22/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3703	4	4	4	0.00
22/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
22/11/2024	2033 On 08-May-25			Bond Future	129.80	130.0052	129.8037	130.0052	5,288.00
22/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
22/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	816	1	1	1	0.00
22/11/2024	2033 On 07-August-25			Bond Future	132.42	132.6258	132.4209	132.6258	0.00
22/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	3771	4	4	4	0.00
22/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
22/11/2024	2033 On 06-November-25			Bond Future	133.50	133.7050	133.4968	133.7050	0.00
22/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	357	1	0	1	0.00
22/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
22/11/2024	2033 On 05-February-26			Bond Future	135.82	136.1053	135.8191	136.1053	0.00
22/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	2939	3	3	3	0.00
22/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
22/11/2024	2037 On 06-February-25			Bond Future	10.62	85.8222	86.0751	85.8222	166,282.00
22/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	11633	11	12	11	0.00
22/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	18	0	0	0	0.00
22/11/2024	2037 On 08-May-25			Bond Future	10.70	87.5846	87.8428	87.5846	3,975.00
22/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	8914	9	9	9	0.00
22/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	13904	14	14	14	7,500.00
22/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	10295	10	10	10	15,000.00
22/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	13682	13	14	13	7,500.00
22/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	91	0	0	0	0.00
22/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	295	0	0	0	0.00
22/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	84	0	0	0	0.00
22/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	423	0	0	0	0.00
22/11/2024	2037 On 07-August-25			Bond Future	10.80	85.0674	85.3312	85.0674	15.00
22/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	11993	12	12	12	0.00

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22/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	8422	8	8	8	0.00
22/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	5376	5	5	5	0.00
22/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	2480	2	2	2	2,341.00
22/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2731	3	3	3	200.00
22/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	6963	7	7	7	0.00
22/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	4097	4	4	4	0.00
22/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1945	2	2	2	2,541.00
22/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	2568	3	3	3	2,541.00
22/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	4690	5	5	5	0.00
22/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1341	1	1	1	2,541.00
22/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	3684	4	4	4	0.00
22/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	1901	2	2	2	2,541.00
22/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	3965	4	4	4	0.00
22/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	985	1	1	1	2,541.00
22/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	434	0	0	0	0.00
22/11/2024	2037 On 06-November-25			Bond Future	10.91	86.7239	86.9932	86.7239	0.00
22/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	6367	6	6	6	0.00
22/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2381	2	2	2	0.00
22/11/2024	2037 On 05-February-26			Bond Future	11.05	83.9954	84.2200	83.9954	0.00
22/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	4819	5	5	5	0.00
22/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4012	4	4	4	0.00
22/11/2024	2038 On 06-February-25			Bond Future	138.54	138.6242	138.5400	138.6242	2,650.00
22/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	3310	3	3	3	0.00
22/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
22/11/2024	2038 On 08-May-25			Bond Future	141.42	141.5049	141.4192	141.5049	480.00
22/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	1739	2	2	2	0.00
22/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
22/11/2024	2038 On 07-August-25			Bond Future	142.14	142.2238	142.1371	142.2238	0.00
22/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	2577	3	3	3	0.00
22/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
22/11/2024	2038 On 06-November-25			Bond Future	144.94	145.0316	144.9440	145.0316	0.00
22/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	1064	1	1	1	0.00
22/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
22/11/2024	2038 On 05-February-26			Bond Future	145.30	145.4645	145.2953	145.4645	0.00

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22/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	2095	2	2	2	0.00
22/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
22/11/2024	2040 On 06-February-25			Bond Future	10.92	85.8685	86.2763	85.8685	68,153.00
22/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	11880	11	12	11	0.00
22/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	2127	2	2	2	780.00
22/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	5306	5	5	5	0.00
22/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	7935	8	8	8	0.00
22/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	150	0	0	0	780.00
22/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	426	0	0	0	780.00
22/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	1595	2	2	2	0.00
22/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	30	0	0	0	0.00
22/11/2024	2040 On 08-May-25			Bond Future	11.01	87.6318	88.0481	87.6318	3,900.00
22/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	9991	10	10	10	0.00
22/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	10574	10	11	10	15,000.00
22/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	13810	13	14	13	7,500.00
22/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	14138	14	14	14	7,500.00
22/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	129	0	0	0	0.00
22/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	145	0	0	0	0.00
22/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	386	0	0	0	0.00
22/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	443	0	0	0	0.00
22/11/2024	2040 On 07-August-25			Bond Future	11.11	84.8649	85.2898	84.8649	16.00
22/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	12777	12	13	12	0.00
22/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	509	1	1	1	0.00
22/11/2024	2040 On 06-November-25			Bond Future	11.21	86.5171	86.9507	86.5171	0.00
22/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	6598	6	7	6	0.00
22/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	2821	3	3	3	0.00
22/11/2024	2040 On 05-February-26			Bond Future	11.36	83.5338	83.9256	83.5338	0.00
22/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	5177	5	5	5	0.00
22/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	4371	4	4	4	0.00
22/11/2024	2044 On 06-February-25			Bond Future	11.02	81.8596	82.3492	81.8596	71,206.00
22/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	11928	11	12	11	0.00
22/11/2024	2044 On 06-February-25	11.50	Call	Bond Future	3962	4	4	4	0.00
22/11/2024	2044 On 06-February-25	11.15	Call	Bond Future	2416	2	2	2	8,825.00
22/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	6518	6	7	6	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
22/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	15541	15	16	15	0.00
22/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	9195	9	9	9	422.00
22/11/2024	2044 On 06-February-25	10.65	Call	Bond Future	856	1	1	1	8,825.00
22/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	313	0	0	0	0.00
22/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	4	0	0	0	422.00
22/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	112	0	0	0	0.00
22/11/2024	2044 On 06-February-25	10.65	Put	Bond Future	3418	4	3	4	0.00
22/11/2024	2044 On 06-February-25	11.50	Put	Bond Future	826	1	1	1	8,825.00
22/11/2024	2044 On 06-February-25	11.15	Put	Bond Future	1550	2	2	2	0.00
22/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	38	0	0	0	0.00
22/11/2024	2044 On 08-May-25			Bond Future	11.10	83.5405	84.0404	83.5405	8,697.00
22/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	10165	10	10	10	0.00
22/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	8597	8	9	8	0.00
22/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	5052	5	5	5	0.00
22/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	2231	2	2	2	2,490.00
22/11/2024	2044 On 08-May-25		Call	Bond Future	31.90	0.0232	0.0319	0.0232	0.00
22/11/2024	2044 On 08-May-25		Put	Bond Future	15991.52	16.4827	15.9915	16.4827	0.00
22/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	1543	2	2	2	2,490.00
22/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	3472	4	3	4	0.00
22/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	651	1	1	1	2,490.00
22/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	450	0	0	0	0.00
22/11/2024	2044 On 07-August-25			Bond Future	11.20	80.8173	81.3276	80.8173	0.00
22/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	12860	12	13	12	0.00
22/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	571	1	1	1	0.00
22/11/2024	2044 On 06-November-25			Bond Future	11.30	82.3906	82.9112	82.3906	0.00
22/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	6592	6	7	6	0.00
22/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	2969	3	3	3	0.00
22/11/2024	2044 On 05-February-26			Bond Future	11.43	79.4596	79.9421	79.4596	0.00
22/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	5388	5	5	5	0.00
22/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	4599	5	5	5	0.00
22/11/2024	2046 On 06-February-25			Bond Future	121.40	120.5936	121.4013	120.5936	18,501.00
22/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	7391	7	7	7	0.00
22/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
22/11/2024	2046 On 08-May-25			Bond Future	121.70	120.8785	121.7035	120.8785	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
22/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
22/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	266	1	0	1	0.00
22/11/2024	2046 On 07-August-25			Bond Future	124.16	123.3146	124.1567	123.3146	0.00
22/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	5467	5	5	5	0.00
22/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
22/11/2024	2046 On 06-November-25			Bond Future	124.35	123.4868	124.3465	123.4868	0.00
22/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
22/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	1064	2	1	2	0.00
22/11/2024	2046 On 05-February-26			Bond Future	126.51	125.7002	126.5057	125.7002	0.00
22/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	4856	4	5	4	0.00
22/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
22/11/2024	2050 On 06-February-25			Bond Future	120.69	119.8820	120.6894	119.8820	16,425.00
22/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	5089	4	5	4	0.00
22/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
22/11/2024	2050 On 08-May-25			Bond Future	123.20	122.3732	123.1977	122.3732	0.00
22/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	2038	1	2	1	0.00
22/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
22/11/2024	2050 On 07-August-25			Bond Future	123.30	122.4626	123.3044	122.4626	0.00
22/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	3414	3	3	3	0.00
22/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
22/11/2024	2050 On 06-November-25			Bond Future	125.74	124.8804	125.7394	124.8804	0.00
22/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	1319	0	1	0	0.00
22/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
22/11/2024	2050 On 05-February-26			Bond Future	125.51	124.7024	125.5073	124.7024	0.00
22/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	2687	2	3	2	0.00
22/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
22/11/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	AL37 On 06-February-25			Index Future	1076.83	1077.2650	1076.8260	1077.2650	0.00
22/11/2024	AL37 On 08-May-25			Index Future	1098.95	1099.3940	1098.9470	1099.3940	0.00
22/11/2024	AL37 On 07-August-25			Index Future	1120.86	1121.3070	1120.8560	1121.3070	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
22/11/2024	AL37 On 06-November-25			Index Future	1142.77	1143.2200	1142.7650	1143.2200	0.00
22/11/2024	AL37 On 05-February-26			Index Future	1162.44	1163.5330	1162.4400	1163.5330	0.00
22/11/2024	AL7T On 06-February-25			Index Future	1301.40	1300.0540	1301.4000	1300.0540	0.00
22/11/2024	AL7T On 08-May-25			Index Future	1328.14	1326.7590	1328.1360	1326.7590	0.00
22/11/2024	AL7T On 07-August-25			Index Future	1354.61	1353.2030	1354.6130	1353.2030	0.00
22/11/2024	AL7T On 06-November-25			Index Future	1381.09	1379.6480	1381.0910	1379.6480	0.00
22/11/2024	AL7T On 05-February-26			Index Future	1404.87	1404.1620	1404.8700	1404.1620	0.00
22/11/2024	ALBI On 06-February-25			Index Future	1120.31	1118.0240	1120.3120	1118.0240	98.00
22/11/2024	ALBI On 08-May-25			Index Future	1143.33	1140.9900	1143.3270	1140.9900	0.00
22/11/2024	ALBI On 07-August-25			Index Future	1166.12	1163.7320	1166.1200	1163.7320	0.00
22/11/2024	ALBI On 06-November-25			Index Future	1188.91	1186.4740	1188.9130	1186.4740	0.00
22/11/2024	ALBI On 05-February-26			Index Future	1209.38	1207.5560	1209.3830	1207.5560	0.00
22/11/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/11/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	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
22/11/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
22/11/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	ES33 On 06-February-25			Bond Future	10.86	84.4740	84.6293	84.4740	0.00
22/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10898	11	11	11	0.00
22/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
22/11/2024	ES33 On 08-May-25			Bond Future	10.96	82.4287	82.5873	82.4287	0.00
22/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7815	8	8	8	0.00
22/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
22/11/2024	ES33 On 07-August-25			Bond Future	11.08	84.0888	84.2510	84.0888	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
22/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10446	10	10	10	0.00
22/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
22/11/2024	ES33 On 06-November-25			Bond Future	11.21	81.9497	82.1155	81.9497	0.00
22/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3465	3	3	3	0.00
22/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
22/11/2024	ES33 On 05-February-26			Bond Future	11.41	83.4121	83.5338	83.4121	0.00
22/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	338	0	0	0	0.00
22/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
22/11/2024	ES42 On 06-February-25			Bond Future	11.34	80.8731	81.1991	80.8731	0.00
22/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12806	12	13	12	0.00
22/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
22/11/2024	ES42 On 08-May-25			Bond Future	11.44	78.2863	78.6191	78.2863	0.00
22/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9988	10	10	10	0.00
22/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
22/11/2024	ES42 On 07-August-25			Bond Future	11.54	79.8618	80.2017	79.8618	0.00
22/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11930	12	12	12	0.00
22/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
22/11/2024	ES42 On 06-November-25			Bond Future	11.65	77.1707	77.5177	77.1707	0.00
22/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4184	4	4	4	0.00
22/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
22/11/2024	ES42 On 05-February-26			Bond Future	11.81	78.5430	78.8510	78.5430	0.00
22/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	251	0	0	0	0.00
22/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
22/11/2024	GOVI On 06-February-25			GOVI	1102.87	1100.7020	1102.8650	1100.7020	645.00
22/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1308650	129	131	129	0.00
22/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
22/11/2024	GOVI On 08-May-25			GOVI	1125.52	1123.3120	1125.5210	1123.3120	0.00
22/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1035210	101	104	101	0.00
22/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
22/11/2024	GOVI On 07-August-25			GOVI	1147.96	1145.7020	1147.9600	1145.7020	0.00
22/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1369600	135	137	135	0.00
22/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
22/11/2024	GOVI On 06-November-25			GOVI	1170.40	1168.0910	1170.3980	1168.0910	0.00
22/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	583980	56	58	56	0.00

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22/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
22/11/2024	GOVI On 05-February-26			GOVI	1190.55	1188.8470	1190.5490	1188.8470	0.00
22/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	405490	39	41	39	0.00
22/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
22/11/2024	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/11/2024	IGOV On 06-February-25			Index Future	374.39	373.6300	374.3880	373.6300	874.00
22/11/2024	IGOV On 08-May-25			Index Future	382.17	381.3950	382.1690	381.3950	8.00
22/11/2024	IGOV On 07-August-25			Index Future	389.88	389.0850	389.8770	389.0850	0.00
22/11/2024	IGOV On 06-November-25			Index Future	397.58	396.7750	397.5840	396.7750	0.00
22/11/2024	IGOV On 05-February-26			Index Future	404.52	403.9110	404.5150	403.9110	0.00
22/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
22/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
22/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
22/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
22/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
22/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
22/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
22/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
22/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
22/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
22/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
22/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
22/11/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
22/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	8.3600	91.6400	8.3600	0.00
22/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
22/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
22/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
22/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
22/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
22/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
22/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
22/11/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2024	R033 On 06-February-25			Bond Future	9.98	103.7803	103.7850	103.7803	3,761.00
22/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2743	3	3	3	0.00
22/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	829	1	1	1	0.00
22/11/2024	R033 On 08-May-25			Bond Future	10.05	100.8622	100.8671	100.8622	0.00
22/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	3149	3	3	3	0.00
22/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1684	2	2	2	0.00
22/11/2024	R033 On 07-August-25			Bond Future	10.15	102.8697	102.8752	102.8697	0.00
22/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	3326	3	3	3	0.00
22/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2373	2	2	2	0.00
22/11/2024	R033 On 06-November-25			Bond Future	10.25	99.8295	99.8355	99.8295	0.00
22/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3567	3	4	3	0.00
22/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3187	3	3	3	0.00
22/11/2024	R033 On 05-February-26			Bond Future	10.42	101.5872	101.5357	101.5872	0.00
22/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3851	4	4	4	0.00
22/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3525	3	4	3	0.00
22/11/2024	R035 On 06-February-25			Bond Future	10.23	95.4797	95.6355	95.4797	86,906.00
22/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	11629	11	12	11	0.00
22/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	5207	5	5	5	0.00
22/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	1261	1	1	1	15,000.00
22/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1995	2	2	2	1,000.00
22/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	6174	6	6	6	0.00
22/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	3177	3	3	3	0.00
22/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1730	2	2	2	100.00
22/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	762	1	1	1	1,100.00
22/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	1347	1	1	1	0.00
22/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	201	0	0	0	1,100.00
22/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	1547	2	2	2	0.00
22/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	2015	2	2	2	0.00
22/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	308	0	0	0	7,500.00
22/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	14	0	0	0	0.00
22/11/2024	R035 On 08-May-25			Bond Future	10.30	92.9288	93.0880	92.9288	0.00
22/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	8398	8	8	8	0.00
22/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	15443	15	15	15	0.00
22/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	12556	12	13	12	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
22/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	6967	7	7	7	400.00
22/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	8037	8	8	8	0.00
22/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	4800	5	5	5	0.00
22/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2906	3	3	3	150.00
22/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1186	1	1	1	150.00
22/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2115	2	2	2	0.00
22/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	482	0	0	0	150.00
22/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	114	0	0	0	400.00
22/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	646	1	1	1	0.00
22/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	33	0	0	0	400.00
22/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	437	0	0	0	0.00
22/11/2024	R035 On 07-August-25			Bond Future	10.39	94.7792	94.9419	94.7792	0.00
22/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	11938	12	12	12	0.00
22/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	368	0	0	0	0.00
22/11/2024	R035 On 06-November-25			Bond Future	10.49	92.1193	92.2857	92.1193	0.00
22/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	6046	6	6	6	0.00
22/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2271	2	2	2	0.00
22/11/2024	R035 On 05-February-26			Bond Future	10.65	93.7438	93.8604	93.7438	0.00
22/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	4475	4	4	4	0.00
22/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	3709	4	4	4	0.00
22/11/2024	R038 On 06-February-25			Bond Future	10.82	104.0004	104.3652	104.0004	2,397.00
22/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	3829	4	4	4	0.00
22/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	964	1	1	1	0.00
22/11/2024	R038 On 08-May-25			Bond Future	10.91	100.6448	101.0173	100.6448	0.00
22/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	4270	4	4	4	0.00
22/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2050	2	2	2	0.00
22/11/2024	R038 On 07-August-25			Bond Future	11.01	102.6478	103.0281	102.6478	0.00
22/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	4590	4	5	4	0.00
22/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3083	3	3	3	0.00
22/11/2024	R038 On 06-November-25			Bond Future	11.13	99.1613	99.5495	99.1613	0.00
22/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	4949	5	5	5	0.00
22/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	9439	9	9	9	0.00
22/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	4050	4	4	4	1,770.00
22/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	1997	2	2	2	1,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	5028	5	5	5	0.00
22/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	4219	4	4	4	0.00
22/11/2024	R038 On 05-February-26			Bond Future	11.29	100.9057	101.2431	100.9057	0.00
22/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	5603	5	6	5	0.00
22/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	4645	5	5	5	0.00
22/11/2024	R053 On 06-February-25			Bond Future	10.97	109.3284	109.9421	109.3284	2,011.00
22/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	15619	15	16	15	0.00
22/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	57	0	0	0	0.00
22/11/2024	R053 On 08-May-25			Bond Future	11.04	105.7049	106.3313	105.7049	0.00
22/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	13438	13	13	13	0.00
22/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	674	1	1	1	0.00
22/11/2024	R053 On 07-August-25			Bond Future	11.13	107.8085	108.4480	107.8085	0.00
22/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	16486	16	16	16	0.00
22/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	872	1	1	1	0.00
22/11/2024	R053 On 06-November-25			Bond Future	11.23	104.0441	104.6965	104.0441	0.00
22/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	8333	8	8	8	0.00
22/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	3851	4	4	4	0.00
22/11/2024	R053 On 05-February-26			Bond Future	11.35	105.8740	106.4772	105.8740	0.00
22/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	6947	6	7	6	0.00
22/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	5803	6	6	6	0.00
22/11/2024	R186 On 06-February-25			Bond Future	8.17	105.5047	105.4263	105.5047	194,253.00
22/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1536	2	2	2	0.00
22/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	49	0	0	0	0.00
22/11/2024	R186 On 08-May-25			Bond Future	8.14	107.6717	107.5918	107.6717	0.00
22/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	857	1	1	1	0.00
22/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	363	0	0	0	0.00
22/11/2024	R186 On 07-August-25			Bond Future	8.16	104.5051	104.4241	104.5051	0.00
22/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	2078	2	2	2	0.00
22/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1573	2	2	2	1,983.00
22/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2714	3	3	3	0.00
22/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	65	0	0	0	1,983.00
22/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	216	0	0	0	0.00
22/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	141	0	0	0	0.00
22/11/2024	R186 On 06-November-25			Bond Future	8.22	106.5419	106.4599	106.5419	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
22/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	515	1	1	1	0.00
22/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	606	1	1	1	0.00
22/11/2024	R186 On 05-February-26			Bond Future	8.62	103.1160	102.9727	103.1160	0.00
22/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	438	0	0	0	0.00
22/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	598	1	1	1	0.00
22/11/2024	R202 On 06-February-25			Bond Future	268.92	268.5359	268.9226	268.5359	1,916.00
22/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	2133	2	2	2	0.00
22/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
22/11/2024	R202 On 08-May-25			Bond Future	274.51	274.1166	274.5120	274.1166	269.00
22/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	2202	2	2	2	0.00
22/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
22/11/2024	R202 On 07-August-25			Bond Future	274.79	274.3862	274.7915	274.3862	0.00
22/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	3192	3	3	3	0.00
22/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
22/11/2024	R202 On 06-November-25			Bond Future	280.22	279.8045	280.2193	279.8045	0.00
22/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	4579	4	5	4	0.00
22/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
22/11/2024	R202 On 05-February-26			Bond Future	279.74	279.4757	279.7442	279.4757	0.00
22/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	1924	2	2	2	0.00
22/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
22/11/2024	R209 On 06-February-25			Bond Future	10.40	75.1298	75.2969	75.1298	13,305.00
22/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	9808	10	10	10	0.00
22/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	19	0	0	0	0.00
22/11/2024	R209 On 08-May-25			Bond Future	10.47	73.5175	73.6881	73.5175	6,367.00
22/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	7325	7	7	7	0.00
22/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	416	0	0	0	0.00
22/11/2024	R209 On 07-August-25			Bond Future	10.55	74.9810	75.1554	74.9810	0.00
22/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	10277	10	10	10	0.00
22/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	400	0	0	0	0.00
22/11/2024	R209 On 06-November-25			Bond Future	10.65	73.2898	73.4679	73.2898	0.00
22/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	5241	5	5	5	0.00
22/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2202	2	2	2	0.00
22/11/2024	R209 On 05-February-26			Bond Future	10.78	74.5819	74.7210	74.5819	0.00
22/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	4192	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
22/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3483	3	3	3	0.00
22/11/2024	R210 On 06-February-25			Bond Future	244.52	244.7317	244.5229	244.7317	991.00
22/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	4913	5	5	5	0.00
22/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
22/11/2024	R210 On 08-May-25			Bond Future	246.24	246.4505	246.2382	246.4505	300.00
22/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
22/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1792	2	2	2	0.00
22/11/2024	R210 On 07-August-25			Bond Future	251.20	251.4178	251.2022	251.4178	0.00
22/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2762	3	3	3	0.00
22/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
22/11/2024	R210 On 06-November-25			Bond Future	252.74	252.9533	252.7351	252.9533	0.00
22/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	595	1	1	1	0.00
22/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
22/11/2024	R210 On 05-February-26			Bond Future	257.13	257.4912	257.1281	257.4912	0.00
22/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4028	4	4	4	0.00
22/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
22/11/2024	R213 On 06-February-25			Bond Future	9.39	92.3500	92.3087	92.3500	73,253.00
22/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7832	8	8	8	0.00
22/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	20	0	0	0	0.00
22/11/2024	R213 On 08-May-25			Bond Future	9.45	90.6881	90.6462	90.6881	0.00
22/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4690	5	5	5	0.00
22/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	433	0	0	0	0.00
22/11/2024	R213 On 07-August-25			Bond Future	9.52	92.4942	92.4518	92.4942	0.00
22/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	8247	8	8	8	0.00
22/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	263	0	0	0	0.00
22/11/2024	R213 On 06-November-25			Bond Future	9.62	90.7429	90.7002	90.7429	0.00
22/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	3431	3	3	3	0.00
22/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	1801	2	2	2	0.00
22/11/2024	R213 On 05-February-26			Bond Future	9.79	92.3456	92.2505	92.3456	0.00
22/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2833	3	3	3	0.00
22/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2452	2	2	2	0.00
22/11/2024	R214 On 06-February-25			Bond Future	10.76	70.4077	70.7039	70.4077	18,222.00
22/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	9894	10	10	10	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
22/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	5537	5	6	5	521.00
22/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	7824	8	8	8	521.00
22/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	13776	13	14	13	0.00
22/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	2	0	0	0	521.00
22/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	83	0	0	0	0.00
22/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	240	0	0	0	0.00
22/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	30	0	0	0	0.00
22/11/2024	R214 On 08-May-25			Bond Future	10.83	68.5493	68.8518	68.5493	3,232.00
22/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	8400	8	8	8	0.00
22/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	363	0	0	0	0.00
22/11/2024	R214 On 07-August-25			Bond Future	10.91	69.9142	70.2230	69.9142	0.00
22/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	10616	10	11	10	0.00
22/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	480	0	0	0	0.00
22/11/2024	R214 On 06-November-25			Bond Future	11.00	67.9759	68.2911	67.9759	0.00
22/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	5756	5	6	5	0.00
22/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2398	2	2	2	0.00
22/11/2024	R214 On 05-February-26			Bond Future	11.13	69.1747	69.4564	69.1747	0.00
22/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	4466	4	4	4	0.00
22/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	3785	4	4	4	0.00
22/11/2024	R248 On 06-February-25			Bond Future	10.95	85.0776	85.5525	85.0776	273,993.00
22/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	11000	11	11	11	0.00
22/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	371	0	0	0	660.00
22/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	2152	2	2	2	660.00
22/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	5479	5	5	5	0.00
22/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	501	1	1	1	660.00
22/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	1832	2	2	2	0.00
22/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	5211	6	5	6	0.00
22/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	64	0	0	0	0.00
22/11/2024	R248 On 08-May-25			Bond Future	11.03	82.3766	82.8614	82.3766	15,902.00
22/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	10322	10	10	10	0.00
22/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	518	1	1	1	0.00
22/11/2024	R248 On 07-August-25			Bond Future	11.11	84.0167	84.5115	84.0167	0.00
22/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	13099	13	13	13	0.00
22/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	622	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/11/2024	R248 On 06-November-25			Bond Future	11.21	81.2101	81.7149	81.2101	0.00
22/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	6579	6	7	6	0.00
22/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3106	3	3	3	0.00
22/11/2024	R248 On 05-February-26			Bond Future	11.34	82.6409	83.1077	82.6409	0.00
22/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	5447	5	5	5	0.00
22/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	4647	5	5	5	0.00
22/11/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
22/11/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00