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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/11/2024 TO: 26/11/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/11/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	2029 On 06-February-25			Bond Future	134.95	135.1194	134.9455	135.1194	8,604.00
26/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2546	3	3	3	0.00
26/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2029 On 08-May-25			Bond Future	136.34	136.5145	136.3376	136.5145	728.00
26/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
26/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1512	1	2	1	0.00
26/11/2024	2029 On 07-August-25			Bond Future	139.09	139.2674	139.0876	139.2674	0.00
26/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1678	2	2	2	0.00
26/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2029 On 06-November-25			Bond Future	140.40	140.5796	140.3979	140.5796	0.00
26/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	608	1	1	1	0.00
26/11/2024	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
26/11/2024	2029 On 05-February-26			Bond Future	142.84	143.0261	142.8425	143.0261	0.00
26/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2732	3	3	3	0.00
26/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2030 On 06-February-25			Bond Future	9.05	96.4369	96.0957	96.4369	161,918.00
26/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	6011	6	6	6	0.00
26/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	437	1	0	1	800.00
26/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1276	1	1	1	800.00
26/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2665	3	3	3	0.00
26/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	264	0	0	0	800.00
26/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	793	1	1	1	0.00
26/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	1881	2	2	2	0.00
26/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	21	0	0	0	0.00
26/11/2024	2030 On 08-May-25			Bond Future	9.10	98.4178	98.0698	98.4178	0.00
26/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3497	4	3	4	0.00
26/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1195	1	1	1	1,320.00
26/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	2230	2	2	2	680.00
26/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	792	1	1	1	800.00
26/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1628	2	2	2	800.00
26/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3668	4	4	4	0.00
26/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9514	10	10	10	0.00
26/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4618	5	5	5	1,640.00
26/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	10843	11	11	11	0.00
26/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	5798	6	6	6	2,280.00
26/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	8	0	0	0	2,280.00
26/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	188	0	0	0	0.00
26/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	21	0	0	0	1,640.00
26/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	315	0	0	0	0.00
26/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	484	0	0	0	800.00
26/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1353	1	1	1	0.00
26/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2368	2	2	2	0.00
26/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	1766	2	2	2	0.00
26/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	973	1	1	1	0.00
26/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	524	0	1	0	0.00
26/11/2024	2030 On 07-August-25			Bond Future	9.18	96.3682	96.0137	96.3682	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
26/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6766	7	7	7	0.00
26/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9722	10	10	10	0.00
26/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	4968	5	5	5	1,054.00
26/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	65	0	0	0	1,054.00
26/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	539	0	1	0	0.00
26/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	283	0	0	0	0.00
26/11/2024	2030 On 06-November-25			Bond Future	9.26	98.2467	97.8857	98.2467	0.00
26/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2545	3	3	3	0.00
26/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1626	1	2	1	0.00
26/11/2024	2030 On 05-February-26			Bond Future	9.43	95.9194	95.5531	95.9194	0.00
26/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2296	2	2	2	0.00
26/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	2121	2	2	2	0.00
26/11/2024	2032 On 06-February-25			Bond Future	9.68	96.1628	95.7634	96.1628	111,566.00
26/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	9233	10	9	10	0.00
26/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	708	1	1	1	800.00
26/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	1974	2	2	2	800.00
26/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4555	5	5	5	0.00
26/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	206	0	0	0	800.00
26/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	833	1	1	1	0.00
26/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	1985	2	2	2	0.00
26/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	18	0	0	0	0.00
26/11/2024	2032 On 08-May-25			Bond Future	9.75	93.9731	93.5657	93.9731	37,405.00
26/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5713	6	6	6	0.00
26/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2376	3	2	3	800.00
26/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	5940	6	6	6	0.00
26/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1208	1	1	1	800.00
26/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1573	1	2	1	0.00
26/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	417	0	0	0	800.00
26/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	2766	3	3	3	0.00
26/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	452	0	0	0	0.00
26/11/2024	2032 On 07-August-25			Bond Future	9.83	95.8447	95.4296	95.8447	0.00
26/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9589	10	10	10	0.00
26/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	291	0	0	0	0.00
26/11/2024	2032 On 06-November-25			Bond Future	9.93	93.5518	93.1291	93.5518	0.00

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26/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	4161	4	4	4	0.00
26/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	2028	2	2	2	0.00
26/11/2024	2032 On 05-February-26			Bond Future	10.09	95.1479	94.7186	95.1479	0.00
26/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	3332	4	3	4	0.00
26/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	3044	3	3	3	0.00
26/11/2024	2033 On 06-February-25			Bond Future	128.91	128.9197	128.9118	128.9197	6,315.00
26/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	3972	4	4	4	0.00
26/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2033 On 08-May-25			Bond Future	130.08	130.0868	130.0791	130.0868	5,288.00
26/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
26/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	541	1	1	1	0.00
26/11/2024	2033 On 07-August-25			Bond Future	132.70	132.7103	132.7030	132.7103	0.00
26/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	4053	4	4	4	0.00
26/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2033 On 06-November-25			Bond Future	133.79	133.7922	133.7862	133.7922	0.00
26/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	646	1	1	1	0.00
26/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2033 On 05-February-26			Bond Future	136.12	136.1207	136.1157	136.1207	0.00
26/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	3236	3	3	3	0.00
26/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2037 On 06-February-25			Bond Future	10.65	86.2976	85.8692	86.2976	166,095.00
26/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	11425	12	11	12	0.00
26/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	17	0	0	0	0.00
26/11/2024	2037 On 08-May-25			Bond Future	10.74	88.0701	87.6330	88.0701	3,975.00
26/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	8711	9	9	9	0.00
26/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	13694	14	14	14	7,500.00
26/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	10088	10	10	10	15,000.00
26/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	13472	14	13	14	7,500.00
26/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	91	0	0	0	0.00
26/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	298	0	0	0	0.00
26/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	83	0	0	0	0.00
26/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	429	0	0	0	0.00
26/11/2024	2037 On 07-August-25			Bond Future	10.84	85.5635	85.1181	85.5635	15.00
26/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	11787	12	12	12	0.00

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26/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	8229	9	8	9	0.00
26/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	5209	6	5	6	0.00
26/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	2362	3	2	3	2,341.00
26/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2608	3	3	3	200.00
26/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	6781	7	7	7	0.00
26/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	3946	4	4	4	0.00
26/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1843	2	2	2	2,541.00
26/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	2631	2	3	2	2,541.00
26/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	4801	5	5	5	0.00
26/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1371	1	1	1	2,541.00
26/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	3774	4	4	4	0.00
26/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	1947	2	2	2	2,541.00
26/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	4060	4	4	4	0.00
26/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	1005	1	1	1	2,541.00
26/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	442	0	0	0	0.00
26/11/2024	2037 On 06-November-25			Bond Future	10.94	87.2304	86.7767	87.2304	0.00
26/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	6200	7	6	7	0.00
26/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2430	2	2	2	0.00
26/11/2024	2037 On 05-February-26			Bond Future	11.09	84.4621	84.0013	84.4621	0.00
26/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	4678	5	5	5	0.00
26/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4091	4	4	4	0.00
26/11/2024	2038 On 06-February-25			Bond Future	138.67	138.6826	138.6740	138.6826	2,650.00
26/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	3444	3	3	3	0.00
26/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2038 On 08-May-25			Bond Future	141.56	141.5650	141.5565	141.5650	480.00
26/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	1876	2	2	2	0.00
26/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2038 On 07-August-25			Bond Future	142.28	142.2863	142.2789	142.2863	0.00
26/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	2719	3	3	3	0.00
26/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2038 On 06-November-25			Bond Future	145.09	145.0968	145.0899	145.0968	0.00
26/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	1210	1	1	1	0.00
26/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2038 On 05-February-26			Bond Future	145.45	145.4511	145.4459	145.4511	0.00

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26/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	2246	2	2	2	0.00
26/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2040 On 06-February-25			Bond Future	10.95	86.5515	86.0538	86.5515	68,456.00
26/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	11656	12	12	12	0.00
26/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	1956	2	2	2	780.00
26/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	5086	6	5	6	0.00
26/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	7709	8	8	8	0.00
26/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	147	0	0	0	780.00
26/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	428	0	0	0	780.00
26/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	1647	1	2	1	0.00
26/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	27	0	0	0	0.00
26/11/2024	2040 On 08-May-25			Bond Future	11.04	88.3291	87.8214	88.3291	3,900.00
26/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	9770	10	10	10	0.00
26/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	10352	11	10	11	15,000.00
26/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	13583	14	14	14	7,500.00
26/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	13911	14	14	14	7,500.00
26/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	129	0	0	0	0.00
26/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	145	0	0	0	0.00
26/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	390	0	0	0	0.00
26/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	448	0	0	0	0.00
26/11/2024	2040 On 07-August-25			Bond Future	11.14	85.5768	85.0595	85.5768	16.00
26/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	12554	13	13	13	0.00
26/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	517	0	1	0	0.00
26/11/2024	2040 On 06-November-25			Bond Future	11.25	87.2437	86.7166	87.2437	0.00
26/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	6421	7	6	7	0.00
26/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	2878	3	3	3	0.00
26/11/2024	2040 On 05-February-26			Bond Future	11.40	84.2244	83.6890	84.2244	0.00
26/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	5025	5	5	5	0.00
26/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	4456	4	4	4	0.00
26/11/2024	2044 On 06-February-25			Bond Future	11.03	82.7382	82.2572	82.7382	70,206.00
26/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	11831	12	12	12	0.00
26/11/2024	2044 On 06-February-25	11.50	Call	Bond Future	3849	4	4	4	0.00
26/11/2024	2044 On 06-February-25	11.15	Call	Bond Future	2311	3	2	3	8,825.00
26/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	6408	7	6	7	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
26/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	15448	16	15	16	0.00
26/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	9093	10	9	10	422.00
26/11/2024	2044 On 06-February-25	10.65	Call	Bond Future	786	1	1	1	8,825.00
26/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	295	0	0	0	0.00
26/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	3	0	0	0	422.00
26/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	102	0	0	0	0.00
26/11/2024	2044 On 06-February-25	10.65	Put	Bond Future	3440	3	3	3	0.00
26/11/2024	2044 On 06-February-25	11.50	Put	Bond Future	805	1	1	1	8,825.00
26/11/2024	2044 On 06-February-25	11.15	Put	Bond Future	1537	1	2	1	0.00
26/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	33	0	0	0	0.00
26/11/2024	2044 On 08-May-25			Bond Future	11.12	84.4375	83.9468	84.4375	8,697.00
26/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	10063	11	10	11	0.00
26/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	8494	9	8	9	0.00
26/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	4955	5	5	5	0.00
26/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	2156	2	2	2	2,490.00
26/11/2024	2044 On 08-May-25		Call	Bond Future	27.92	0.0356	0.0279	0.0356	0.00
26/11/2024	2044 On 08-May-25		Put	Bond Future	16081.13	15.5981	16.0811	15.5981	0.00
26/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	1540	1	2	1	2,490.00
26/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	3490	3	3	3	0.00
26/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	641	1	1	1	2,490.00
26/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	441	0	0	0	0.00
26/11/2024	2044 On 07-August-25			Bond Future	11.21	81.7330	81.2329	81.7330	0.00
26/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	12760	13	13	13	0.00
26/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	565	1	1	1	0.00
26/11/2024	2044 On 06-November-25			Bond Future	11.31	83.3250	82.8155	83.3250	0.00
26/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	6505	7	7	7	0.00
26/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	2978	3	3	3	0.00
26/11/2024	2044 On 05-February-26			Bond Future	11.45	80.3637	79.8462	80.3637	0.00
26/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	5312	6	5	6	0.00
26/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	4619	4	5	4	0.00
26/11/2024	2046 On 06-February-25			Bond Future	121.39	121.0311	121.3868	121.0311	18,479.00
26/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	7377	7	7	7	0.00
26/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2046 On 08-May-25			Bond Future	121.69	121.3257	121.6896	121.3257	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
26/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
26/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	280	1	0	1	0.00
26/11/2024	2046 On 07-August-25			Bond Future	124.14	123.7719	124.1436	123.7719	0.00
26/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	5454	5	5	5	0.00
26/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2046 On 06-November-25			Bond Future	124.34	123.9539	124.3355	123.9539	0.00
26/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
26/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	1075	1	1	1	0.00
26/11/2024	2046 On 05-February-26			Bond Future	126.50	126.1074	126.4965	126.1074	0.00
26/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	4847	4	5	4	0.00
26/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2050 On 06-February-25			Bond Future	120.67	120.6819	120.6743	120.6819	16,403.00
26/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	5074	5	5	5	0.00
26/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2050 On 08-May-25			Bond Future	123.18	123.1902	123.1826	123.1902	0.00
26/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	2023	2	2	2	0.00
26/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2050 On 07-August-25			Bond Future	123.29	123.2970	123.2907	123.2970	0.00
26/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	3401	3	3	3	0.00
26/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2050 On 06-November-25			Bond Future	125.73	125.7323	125.7264	125.7323	0.00
26/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	1306	1	1	1	0.00
26/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
26/11/2024	2050 On 05-February-26			Bond Future	125.50	125.5006	125.4970	125.5006	0.00
26/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	2677	3	3	3	0.00
26/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
26/11/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	AL37 On 06-February-25			Index Future	1074.89	1078.9880	1074.8900	1078.9880	0.00
26/11/2024	AL37 On 08-May-25			Index Future	1096.98	1101.1600	1096.9800	1101.1600	0.00
26/11/2024	AL37 On 07-August-25			Index Future	1118.87	1123.1270	1118.8690	1123.1270	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
26/11/2024	AL37 On 06-November-25			Index Future	1140.76	1145.0940	1140.7570	1145.0940	0.00
26/11/2024	AL37 On 05-February-26			Index Future	1160.44	1164.8370	1160.4350	1164.8370	0.00
26/11/2024	AL7T On 06-February-25			Index Future	1298.73	1304.6140	1298.7290	1304.6140	0.00
26/11/2024	AL7T On 08-May-25			Index Future	1325.42	1331.4220	1325.4200	1331.4220	0.00
26/11/2024	AL7T On 07-August-25			Index Future	1351.87	1357.9830	1351.8660	1357.9830	0.00
26/11/2024	AL7T On 06-November-25			Index Future	1378.31	1384.5440	1378.3130	1384.5440	0.00
26/11/2024	AL7T On 05-February-26			Index Future	1402.09	1408.4160	1402.0880	1408.4160	0.00
26/11/2024	ALBI On 06-February-25			Index Future	1118.57	1123.3940	1118.5740	1123.3940	98.00
26/11/2024	ALBI On 08-May-25			Index Future	1141.56	1146.4790	1141.5610	1146.4790	0.00
26/11/2024	ALBI On 07-August-25			Index Future	1164.34	1169.3510	1164.3400	1169.3510	0.00
26/11/2024	ALBI On 06-November-25			Index Future	1187.12	1192.2220	1187.1180	1192.2220	0.00
26/11/2024	ALBI On 05-February-26			Index Future	1207.60	1212.7770	1207.5950	1212.7770	0.00
26/11/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/11/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	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
26/11/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/11/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	ES33 On 06-February-25			Bond Future	10.88	84.8598	84.4910	84.8598	0.00
26/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10759	11	11	11	0.00
26/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
26/11/2024	ES33 On 08-May-25			Bond Future	10.99	82.8228	82.4466	82.8228	0.00
26/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7675	8	8	8	0.00
26/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
26/11/2024	ES33 On 07-August-25			Bond Future	11.11	84.4916	84.1082	84.4916	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
26/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10304	11	10	11	0.00
26/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
26/11/2024	ES33 On 06-November-25			Bond Future	11.25	82.3612	81.9706	82.3612	0.00
26/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3320	4	3	4	0.00
26/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
26/11/2024	ES33 On 05-February-26			Bond Future	11.45	83.7845	83.3878	83.7845	0.00
26/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	192	1	0	1	0.00
26/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
26/11/2024	ES42 On 06-February-25			Bond Future	11.37	81.4946	81.0517	81.4946	0.00
26/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12658	13	13	13	0.00
26/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
26/11/2024	ES42 On 08-May-25			Bond Future	11.46	78.9210	78.4691	78.9210	0.00
26/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9838	10	10	10	0.00
26/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
26/11/2024	ES42 On 07-August-25			Bond Future	11.57	80.5101	80.0494	80.5101	0.00
26/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11777	12	12	12	0.00
26/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
26/11/2024	ES42 On 06-November-25			Bond Future	11.68	77.8325	77.3631	77.8325	0.00
26/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4029	4	4	4	0.00
26/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
26/11/2024	ES42 On 05-February-26			Bond Future	11.83	79.1720	78.6951	79.1720	0.00
26/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	95	1	0	1	0.00
26/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
26/11/2024	GOVI On 06-February-25			GOVI	1101.11	1105.8450	1101.1130	1105.8450	648.00
26/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1291130	134	129	134	0.00
26/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
26/11/2024	GOVI On 08-May-25			GOVI	1123.74	1128.5690	1123.7430	1128.5690	0.00
26/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1017430	107	102	107	0.00
26/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
26/11/2024	GOVI On 07-August-25			GOVI	1146.17	1151.0830	1146.1650	1151.0830	0.00
26/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1351650	140	135	140	0.00
26/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
26/11/2024	GOVI On 06-November-25			GOVI	1168.59	1173.5970	1168.5880	1173.5970	0.00
26/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	565880	62	57	62	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
26/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
26/11/2024	GOVI On 05-February-26			GOVI	1188.75	1193.8310	1188.7450	1193.8310	0.00
26/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	387450	44	39	44	0.00
26/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
26/11/2024	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/11/2024	IGOV On 06-February-25			Index Future	374.48	374.4000	374.4840	374.4000	874.00
26/11/2024	IGOV On 08-May-25			Index Future	382.27	382.1840	382.2710	382.1840	8.00
26/11/2024	IGOV On 07-August-25			Index Future	389.99	389.8960	389.9870	389.8960	0.00
26/11/2024	IGOV On 06-November-25			Index Future	397.70	397.6090	397.7030	397.6090	0.00
26/11/2024	IGOV On 05-February-26			Index Future	404.65	404.5500	404.6490	404.5500	0.00
26/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/11/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
26/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	8.3600	91.6400	8.3600	0.00
26/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
26/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
26/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
26/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
26/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
26/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/11/2024	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
26/11/2024	R033 On 06-February-25			Bond Future	9.98	104.0752	103.7943	104.0752	3,761.00
26/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	2712	3	3	3	0.00
26/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	788	1	1	1	0.00
26/11/2024	R033 On 08-May-25			Bond Future	10.05	101.1634	100.8770	101.1634	0.00
26/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	3128	3	3	3	0.00
26/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1653	2	2	2	0.00
26/11/2024	R033 On 07-August-25			Bond Future	10.14	103.1779	102.8862	103.1779	0.00
26/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	3310	3	3	3	0.00
26/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2347	2	2	2	0.00
26/11/2024	R033 On 06-November-25			Bond Future	10.25	100.1446	99.8477	100.1446	0.00
26/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3554	4	4	4	0.00
26/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	3162	3	3	3	0.00
26/11/2024	R033 On 05-February-26			Bond Future	10.42	101.8510	101.5499	101.8510	0.00
26/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	3842	4	4	4	0.00
26/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3502	3	4	3	0.00
26/11/2024	R035 On 06-February-25			Bond Future	10.27	95.8520	95.4048	95.8520	86,903.00
26/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	11397	12	11	12	0.00
26/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	4981	5	5	5	0.00
26/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	1122	1	1	1	15,000.00
26/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1822	2	2	2	1,000.00
26/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	5944	6	6	6	0.00
26/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	2973	3	3	3	0.00
26/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1568	2	2	2	100.00
26/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	789	1	1	1	1,100.00
26/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	1405	1	1	1	0.00
26/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	202	0	0	0	1,100.00
26/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	1615	1	2	1	0.00
26/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	2107	2	2	2	0.00
26/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	313	0	0	0	7,500.00
26/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	13	0	0	0	0.00
26/11/2024	R035 On 08-May-25			Bond Future	10.34	93.3091	92.8530	93.3091	0.00
26/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	8174	9	8	9	0.00
26/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	15208	16	15	16	0.00
26/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	12322	13	12	13	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
26/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	6750	7	7	7	400.00
26/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	7815	8	8	8	0.00
26/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	4605	5	5	5	0.00
26/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2746	3	3	3	150.00
26/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1225	1	1	1	150.00
26/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2190	2	2	2	0.00
26/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	495	0	0	0	150.00
26/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	115	0	0	0	400.00
26/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	665	1	1	1	0.00
26/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	33	0	0	0	400.00
26/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	448	0	0	0	0.00
26/11/2024	R035 On 07-August-25			Bond Future	10.43	95.1679	94.7031	95.1679	0.00
26/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	11709	12	12	12	0.00
26/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	377	0	0	0	0.00
26/11/2024	R035 On 06-November-25			Bond Future	10.54	92.5165	92.0430	92.5165	0.00
26/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	5863	6	6	6	0.00
26/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2331	2	2	2	0.00
26/11/2024	R035 On 05-February-26			Bond Future	10.69	94.0959	93.6151	94.0959	0.00
26/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	4323	5	4	5	0.00
26/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	3802	4	4	4	0.00
26/11/2024	R038 On 06-February-25			Bond Future	10.83	104.6235	104.2716	104.6235	6,628.00
26/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	3714	4	4	4	0.00
26/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	942	1	1	1	0.00
26/11/2024	R038 On 08-May-25			Bond Future	10.92	101.2812	100.9222	101.2812	0.00
26/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	4175	4	4	4	0.00
26/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	2050	2	2	2	0.00
26/11/2024	R038 On 07-August-25			Bond Future	11.03	103.2977	102.9321	103.2977	0.00
26/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	4505	5	5	5	0.00
26/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	3094	3	3	3	0.00
26/11/2024	R038 On 06-November-25			Bond Future	11.14	99.8249	99.4526	99.8249	0.00
26/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	4870	5	5	5	0.00
26/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	9343	10	9	10	0.00
26/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	3977	4	4	4	1,770.00
26/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	1998	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
26/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	5052	5	5	5	0.00
26/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	4237	4	4	4	0.00
26/11/2024	R038 On 05-February-26			Bond Future	11.30	101.5241	101.1463	101.5241	0.00
26/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	5526	6	6	6	0.00
26/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	4665	5	5	5	0.00
26/11/2024	R053 On 06-February-25			Bond Future	10.98	110.5143	109.8641	110.5143	2,011.00
26/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	15533	16	16	16	0.00
26/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	49	0	0	0	0.00
26/11/2024	R053 On 08-May-25			Bond Future	11.05	106.9155	106.2522	106.9155	0.00
26/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	13341	14	13	14	0.00
26/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	656	1	1	1	0.00
26/11/2024	R053 On 07-August-25			Bond Future	11.14	109.0443	108.3681	109.0443	0.00
26/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	16393	17	16	17	0.00
26/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	859	1	1	1	0.00
26/11/2024	R053 On 06-November-25			Bond Future	11.23	105.3049	104.6161	105.3049	0.00
26/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	8249	9	8	9	0.00
26/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	3847	4	4	4	0.00
26/11/2024	R053 On 05-February-26			Bond Future	11.36	107.0971	106.3974	107.0971	0.00
26/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	6873	7	7	7	0.00
26/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	5810	6	6	6	0.00
26/11/2024	R186 On 06-February-25			Bond Future	8.19	105.5041	105.3772	105.5041	194,470.00
26/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1486	2	1	2	0.00
26/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	48	0	0	0	0.00
26/11/2024	R186 On 08-May-25			Bond Future	8.18	107.6714	107.5422	107.6714	0.00
26/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	819	1	1	1	0.00
26/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	375	0	0	0	0.00
26/11/2024	R186 On 07-August-25			Bond Future	8.20	104.5058	104.3745	104.5058	0.00
26/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	2033	2	2	2	0.00
26/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1530	2	2	2	1,983.00
26/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2667	3	3	3	0.00
26/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	67	0	0	0	1,983.00
26/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	223	0	0	0	0.00
26/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	145	0	0	0	0.00
26/11/2024	R186 On 06-November-25			Bond Future	8.26	106.5437	106.4102	106.5437	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
26/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	488	1	0	1	0.00
26/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	629	1	1	1	0.00
26/11/2024	R186 On 05-February-26			Bond Future	8.68	103.0589	102.9241	103.0589	0.00
26/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	414	0	0	0	0.00
26/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	623	1	1	1	0.00
26/11/2024	R202 On 06-February-25			Bond Future	268.89	268.9061	268.8894	268.9061	1,916.00
26/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	2099	2	2	2	0.00
26/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
26/11/2024	R202 On 08-May-25			Bond Future	274.48	274.4956	274.4792	274.4956	269.00
26/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	2169	2	2	2	0.00
26/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
26/11/2024	R202 On 07-August-25			Bond Future	274.76	274.7754	274.7617	274.7754	0.00
26/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	3162	3	3	3	0.00
26/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
26/11/2024	R202 On 06-November-25			Bond Future	280.19	280.2040	280.1913	280.2040	0.00
26/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	4551	5	5	5	0.00
26/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
26/11/2024	R202 On 05-February-26			Bond Future	279.72	279.7297	279.7230	279.7297	0.00
26/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	1903	2	2	2	0.00
26/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
26/11/2024	R209 On 06-February-25			Bond Future	10.44	75.4915	75.0884	75.4915	13,455.00
26/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	9598	10	10	10	0.00
26/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	18	0	0	0	0.00
26/11/2024	R209 On 08-May-25			Bond Future	10.51	73.8870	73.4757	73.8870	6,367.00
26/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	7123	7	7	7	0.00
26/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	427	0	0	0	0.00
26/11/2024	R209 On 07-August-25			Bond Future	10.60	75.3586	74.9395	75.3586	0.00
26/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	10071	10	10	10	0.00
26/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	410	0	0	0	0.00
26/11/2024	R209 On 06-November-25			Bond Future	10.69	73.6753	73.2484	73.6753	0.00
26/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	5078	5	5	5	0.00
26/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2259	2	2	2	0.00
26/11/2024	R209 On 05-February-26			Bond Future	10.83	74.9327	74.4990	74.9327	0.00
26/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	4053	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
26/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3566	3	4	3	0.00
26/11/2024	R210 On 06-February-25			Bond Future	244.64	244.8121	244.6416	244.8121	991.00
26/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5032	5	5	5	0.00
26/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
26/11/2024	R210 On 08-May-25			Bond Future	246.36	246.5337	246.3611	246.5337	300.00
26/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
26/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1669	1	2	1	0.00
26/11/2024	R210 On 07-August-25			Bond Future	251.33	251.5047	251.3298	251.5047	0.00
26/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2890	3	3	3	0.00
26/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
26/11/2024	R210 On 06-November-25			Bond Future	252.87	253.0439	252.8694	253.0439	0.00
26/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	729	1	1	1	0.00
26/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
26/11/2024	R210 On 05-February-26			Bond Future	257.27	257.4445	257.2690	257.4445	0.00
26/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4169	4	4	4	0.00
26/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
26/11/2024	R213 On 06-February-25			Bond Future	9.44	92.5103	92.0944	92.5103	73,253.00
26/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7617	8	8	8	0.00
26/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	19	0	0	0	0.00
26/11/2024	R213 On 08-May-25			Bond Future	9.50	90.8521	90.4279	90.8521	0.00
26/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4495	5	4	5	0.00
26/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	457	0	0	0	0.00
26/11/2024	R213 On 07-August-25			Bond Future	9.58	92.6623	92.2300	92.6623	0.00
26/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	8037	8	8	8	0.00
26/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	275	0	0	0	0.00
26/11/2024	R213 On 06-November-25			Bond Future	9.68	90.9151	90.4748	90.9151	0.00
26/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	3280	4	3	4	0.00
26/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	1875	2	2	2	0.00
26/11/2024	R213 On 05-February-26			Bond Future	9.85	92.4700	92.0228	92.4700	0.00
26/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2700	3	3	3	0.00
26/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2547	2	3	2	0.00
26/11/2024	R214 On 06-February-25			Bond Future	10.79	70.9725	70.5676	70.9725	18,407.00
26/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	9754	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
26/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	5393	6	5	6	521.00
26/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	7681	8	8	8	521.00
26/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	13640	14	14	14	0.00
26/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	1	0	0	0	521.00
26/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	77	0	0	0	0.00
26/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	233	0	0	0	0.00
26/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	27	0	0	0	0.00
26/11/2024	R214 On 08-May-25			Bond Future	10.86	69.1260	68.7128	69.1260	3,232.00
26/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	8261	9	8	9	0.00
26/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	362	0	0	0	0.00
26/11/2024	R214 On 07-August-25			Bond Future	10.94	70.5030	70.0819	70.5030	0.00
26/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	10477	11	10	11	0.00
26/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	482	0	0	0	0.00
26/11/2024	R214 On 06-November-25			Bond Future	11.03	68.5769	68.1478	68.5769	0.00
26/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	5641	6	6	6	0.00
26/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2425	2	2	2	0.00
26/11/2024	R214 On 05-February-26			Bond Future	11.16	69.7477	69.3119	69.7477	0.00
26/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	4367	5	4	5	0.00
26/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	3831	4	4	4	0.00
26/11/2024	R248 On 06-February-25			Bond Future	10.97	85.9585	85.4563	85.9585	274,238.00
26/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	10897	11	11	11	0.00
26/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	328	0	0	0	660.00
26/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	2047	2	2	2	660.00
26/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	5362	6	5	6	0.00
26/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	480	0	0	0	660.00
26/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	1824	2	2	2	0.00
26/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	5264	5	5	5	0.00
26/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	57	0	0	0	0.00
26/11/2024	R248 On 08-May-25			Bond Future	11.04	83.2760	82.7635	83.2760	15,902.00
26/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	10215	11	10	11	0.00
26/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	508	0	1	0	0.00
26/11/2024	R248 On 07-August-25			Bond Future	11.13	84.9347	84.4124	84.9347	0.00
26/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	12994	13	13	13	0.00
26/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	616	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
26/11/2024	R248 On 06-November-25			Bond Future	11.22	82.1468	81.6147	82.1468	0.00
26/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	6489	7	6	7	0.00
26/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3116	3	3	3	0.00
26/11/2024	R248 On 05-February-26			Bond Future	11.35	83.5478	83.0073	83.5478	0.00
26/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	5369	6	5	6	0.00
26/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	4669	4	5	4	0.00
26/11/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/11/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00