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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/11/2024 TO: 28/11/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	2029 On 06-February-25			Bond Future	134.96	134.9179	134.9633	134.9179	8,604.00
28/11/2024	2029 On 06-February-25	132.40	Call	Bond Future	2563	3	3	3	0.00
28/11/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2029 On 08-May-25			Bond Future	136.36	136.3102	136.3568	136.3102	728.00
28/11/2024	2029 On 08-May-25	137.85	Call	Bond Future	0	0	0	0	0.00
28/11/2024	2029 On 08-May-25	137.85	Put	Bond Future	1493	2	1	2	0.00
28/11/2024	2029 On 07-August-25			Bond Future	139.11	139.0615	139.1097	139.0615	0.00
28/11/2024	2029 On 07-August-25	137.41	Call	Bond Future	1700	2	2	2	0.00
28/11/2024	2029 On 07-August-25	137.41	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2029 On 06-November-25			Bond Future	140.42	140.3731	140.4227	140.3731	0.00
28/11/2024	2029 On 06-November-25	139.79	Call	Bond Future	633	1	1	1	0.00
28/11/2024	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
28/11/2024	2029 On 05-February-26			Bond Future	142.87	142.8206	142.8723	142.8206	0.00
28/11/2024	2029 On 05-February-26	140.11	Call	Bond Future	2762	3	3	3	0.00
28/11/2024	2029 On 05-February-26	140.11	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2030 On 06-February-25			Bond Future	8.99	96.2018	96.3445	96.2018	167,453.00
28/11/2024	2030 On 06-February-25	10.68	Call	Bond Future	6253	6	6	6	0.00
28/11/2024	2030 On 06-February-25	8.68	Call	Bond Future	500	0	0	0	800.00
28/11/2024	2030 On 06-February-25	9.18	Call	Bond Future	1412	1	1	1	800.00
28/11/2024	2030 On 06-February-25	9.69	Call	Bond Future	2863	3	3	3	0.00
28/11/2024	2030 On 06-February-25	9.69	Put	Bond Future	213	0	0	0	800.00
28/11/2024	2030 On 06-February-25	9.18	Put	Bond Future	680	1	1	1	0.00
28/11/2024	2030 On 06-February-25	8.68	Put	Bond Future	1695	2	2	2	0.00
28/11/2024	2030 On 06-February-25	10.68	Put	Bond Future	15	0	0	0	0.00
28/11/2024	2030 On 08-May-25			Bond Future	9.04	98.1786	98.3244	98.1786	0.00
28/11/2024	2030 On 08-May-25	9.93	Call	Bond Future	3690	4	4	4	0.00
28/11/2024	2030 On 08-May-25	8.95	Call	Bond Future	1303	1	1	1	1,320.00
28/11/2024	2030 On 08-May-25	9.45	Call	Bond Future	2387	2	2	2	680.00
28/11/2024	2030 On 08-May-25	8.68	Call	Bond Future	873	1	1	1	800.00
28/11/2024	2030 On 08-May-25	9.18	Call	Bond Future	1759	2	2	2	800.00
28/11/2024	2030 On 08-May-25	9.99	Call	Bond Future	3865	4	4	4	0.00
28/11/2024	2030 On 08-May-25	11.86	Call	Bond Future	9764	10	10	10	0.00
28/11/2024	2030 On 08-May-25	10.31	Call	Bond Future	4832	5	5	5	1,640.00
28/11/2024	2030 On 08-May-25	12.28	Call	Bond Future	11096	11	11	11	0.00
28/11/2024	2030 On 08-May-25	10.69	Call	Bond Future	6026	6	6	6	2,280.00
28/11/2024	2030 On 08-May-25	12.28	Put	Bond Future	6	0	0	0	2,280.00
28/11/2024	2030 On 08-May-25	10.69	Put	Bond Future	162	0	0	0	0.00
28/11/2024	2030 On 08-May-25	11.86	Put	Bond Future	17	0	0	0	1,640.00
28/11/2024	2030 On 08-May-25	10.31	Put	Bond Future	275	0	0	0	0.00
28/11/2024	2030 On 08-May-25	9.99	Put	Bond Future	427	0	0	0	800.00
28/11/2024	2030 On 08-May-25	9.18	Put	Bond Future	1229	1	1	1	0.00
28/11/2024	2030 On 08-May-25	8.68	Put	Bond Future	2194	2	2	2	0.00
28/11/2024	2030 On 08-May-25	8.95	Put	Bond Future	1620	2	2	2	0.00
28/11/2024	2030 On 08-May-25	9.45	Put	Bond Future	875	1	1	1	0.00
28/11/2024	2030 On 08-May-25	9.93	Put	Bond Future	463	0	0	0	0.00
28/11/2024	2030 On 07-August-25			Bond Future	9.10	96.1260	96.2751	96.1260	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
28/11/2024	2030 On 07-August-25	11.11	Call	Bond Future	6998	7	7	7	0.00
28/11/2024	2030 On 07-August-25	12.12	Call	Bond Future	9975	10	10	10	0.00
28/11/2024	2030 On 07-August-25	10.48	Call	Bond Future	5178	5	5	5	1,054.00
28/11/2024	2030 On 07-August-25	12.12	Put	Bond Future	56	0	0	0	1,054.00
28/11/2024	2030 On 07-August-25	10.48	Put	Bond Future	487	1	0	1	0.00
28/11/2024	2030 On 07-August-25	11.11	Put	Bond Future	253	0	0	0	0.00
28/11/2024	2030 On 06-November-25			Bond Future	9.18	98.0016	98.1541	98.0016	0.00
28/11/2024	2030 On 06-November-25	9.54	Call	Bond Future	2698	3	3	3	0.00
28/11/2024	2030 On 06-November-25	9.54	Put	Bond Future	1511	2	2	2	0.00
28/11/2024	2030 On 05-February-26			Bond Future	9.35	95.6735	95.8294	95.6735	0.00
28/11/2024	2030 On 05-February-26	9.49	Call	Bond Future	2438	2	2	2	0.00
28/11/2024	2030 On 05-February-26	9.49	Put	Bond Future	1988	2	2	2	0.00
28/11/2024	2032 On 06-February-25			Bond Future	9.63	95.8242	96.0035	95.8242	113,763.00
28/11/2024	2032 On 06-February-25	11.72	Call	Bond Future	9469	9	9	9	0.00
28/11/2024	2032 On 06-February-25	9.42	Call	Bond Future	778	1	1	1	800.00
28/11/2024	2032 On 06-February-25	9.92	Call	Bond Future	2114	2	2	2	800.00
28/11/2024	2032 On 06-February-25	10.61	Call	Bond Future	4761	5	5	5	0.00
28/11/2024	2032 On 06-February-25	10.61	Put	Bond Future	172	0	0	0	800.00
28/11/2024	2032 On 06-February-25	9.92	Put	Bond Future	733	1	1	1	0.00
28/11/2024	2032 On 06-February-25	9.42	Put	Bond Future	1815	2	2	2	0.00
28/11/2024	2032 On 06-February-25	11.72	Put	Bond Future	13	0	0	0	0.00
28/11/2024	2032 On 08-May-25			Bond Future	9.70	93.6284	93.8115	93.6284	37,405.00
28/11/2024	2032 On 08-May-25	10.91	Call	Bond Future	5914	6	6	6	0.00
28/11/2024	2032 On 08-May-25	9.92	Call	Bond Future	2508	2	3	2	800.00
28/11/2024	2032 On 08-May-25	10.97	Call	Bond Future	6144	6	6	6	0.00
28/11/2024	2032 On 08-May-25	9.42	Call	Bond Future	1293	1	1	1	800.00
28/11/2024	2032 On 08-May-25	9.92	Put	Bond Future	1460	2	1	2	0.00
28/11/2024	2032 On 08-May-25	10.97	Put	Bond Future	376	0	0	0	800.00
28/11/2024	2032 On 08-May-25	9.42	Put	Bond Future	2605	3	3	3	0.00
28/11/2024	2032 On 08-May-25	10.91	Put	Bond Future	408	0	0	0	0.00
28/11/2024	2032 On 07-August-25			Bond Future	9.78	95.4948	95.6820	95.4948	0.00
28/11/2024	2032 On 07-August-25	12.01	Call	Bond Future	9817	10	10	10	0.00
28/11/2024	2032 On 07-August-25	12.01	Put	Bond Future	266	0	0	0	0.00
28/11/2024	2032 On 06-November-25			Bond Future	9.87	93.1968	93.3881	93.1968	0.00

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28/11/2024	2032 On 06-November-25	10.42	Call	Bond Future	4317	4	4	4	0.00
28/11/2024	2032 On 06-November-25	10.42	Put	Bond Future	1925	2	2	2	0.00
28/11/2024	2032 On 05-February-26			Bond Future	10.03	94.7900	94.9854	94.7900	0.00
28/11/2024	2032 On 05-February-26	10.16	Call	Bond Future	3469	3	3	3	0.00
28/11/2024	2032 On 05-February-26	10.16	Put	Bond Future	2914	3	3	3	0.00
28/11/2024	2033 On 06-February-25			Bond Future	128.97	128.8880	128.9749	128.8880	6,315.00
28/11/2024	2033 On 06-February-25	124.94	Call	Bond Future	4035	4	4	4	0.00
28/11/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2033 On 08-May-25			Bond Future	130.14	130.0556	130.1445	130.0556	5,288.00
28/11/2024	2033 On 08-May-25	130.62	Call	Bond Future	0	0	0	0	0.00
28/11/2024	2033 On 08-May-25	130.62	Put	Bond Future	475	1	0	1	0.00
28/11/2024	2033 On 07-August-25			Bond Future	132.77	132.6807	132.7721	132.6807	0.00
28/11/2024	2033 On 07-August-25	128.65	Call	Bond Future	4122	4	4	4	0.00
28/11/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2033 On 06-November-25			Bond Future	133.86	133.7650	133.8588	133.7650	0.00
28/11/2024	2033 On 06-November-25	133.14	Call	Bond Future	719	1	1	1	0.00
28/11/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2033 On 05-February-26			Bond Future	136.19	136.0976	136.1941	136.0976	0.00
28/11/2024	2033 On 05-February-26	132.88	Call	Bond Future	3314	3	3	3	0.00
28/11/2024	2033 On 05-February-26	132.88	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2037 On 06-February-25			Bond Future	10.63	85.8236	86.0140	85.8236	166,143.00
28/11/2024	2037 On 06-February-25	12.76	Call	Bond Future	11567	11	12	11	0.00
28/11/2024	2037 On 06-February-25	12.76	Put	Bond Future	14	0	0	0	0.00
28/11/2024	2037 On 08-May-25			Bond Future	10.71	87.5870	87.7815	87.5870	3,975.00
28/11/2024	2037 On 08-May-25	12.25	Call	Bond Future	8834	9	9	9	0.00
28/11/2024	2037 On 08-May-25	13.35	Call	Bond Future	13836	14	14	14	7,500.00
28/11/2024	2037 On 08-May-25	12.55	Call	Bond Future	10217	10	10	10	15,000.00
28/11/2024	2037 On 08-May-25	13.30	Call	Bond Future	13613	13	14	13	7,500.00
28/11/2024	2037 On 08-May-25	13.30	Put	Bond Future	84	0	0	0	0.00
28/11/2024	2037 On 08-May-25	12.55	Put	Bond Future	279	0	0	0	0.00
28/11/2024	2037 On 08-May-25	13.35	Put	Bond Future	76	0	0	0	0.00
28/11/2024	2037 On 08-May-25	12.25	Put	Bond Future	404	0	0	0	0.00
28/11/2024	2037 On 07-August-25			Bond Future	10.81	85.0723	85.2711	85.0723	15.00
28/11/2024	2037 On 07-August-25	13.01	Call	Bond Future	11920	12	12	12	0.00

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28/11/2024	2037 On 07-August-25	12.17	Call	Bond Future	8344	8	8	8	0.00
28/11/2024	2037 On 07-August-25	11.42	Call	Bond Future	5300	5	5	5	0.00
28/11/2024	2037 On 07-August-25	10.55	Call	Bond Future	2417	2	2	2	2,341.00
28/11/2024	2037 On 07-August-25	10.64	Call	Bond Future	2666	3	3	3	200.00
28/11/2024	2037 On 07-August-25	11.82	Call	Bond Future	6885	7	7	7	0.00
28/11/2024	2037 On 07-August-25	11.07	Call	Bond Future	4024	4	4	4	0.00
28/11/2024	2037 On 07-August-25	10.34	Call	Bond Future	1888	2	2	2	2,541.00
28/11/2024	2037 On 07-August-25	11.07	Put	Bond Future	2555	3	3	3	2,541.00
28/11/2024	2037 On 07-August-25	10.34	Put	Bond Future	4693	5	5	5	0.00
28/11/2024	2037 On 07-August-25	11.82	Put	Bond Future	1323	1	1	1	2,541.00
28/11/2024	2037 On 07-August-25	10.64	Put	Bond Future	3679	4	4	4	0.00
28/11/2024	2037 On 07-August-25	11.42	Put	Bond Future	1885	2	2	2	2,541.00
28/11/2024	2037 On 07-August-25	10.55	Put	Bond Future	3962	4	4	4	0.00
28/11/2024	2037 On 07-August-25	12.17	Put	Bond Future	967	1	1	1	2,541.00
28/11/2024	2037 On 07-August-25	13.01	Put	Bond Future	421	0	0	0	0.00
28/11/2024	2037 On 06-November-25			Bond Future	10.92	86.7312	86.9343	86.7312	0.00
28/11/2024	2037 On 06-November-25	11.63	Call	Bond Future	6295	6	6	6	0.00
28/11/2024	2037 On 06-November-25	11.63	Put	Bond Future	2368	2	2	2	0.00
28/11/2024	2037 On 05-February-26			Bond Future	11.06	83.9574	84.1647	83.9574	0.00
28/11/2024	2037 On 05-February-26	11.20	Call	Bond Future	4758	5	5	5	0.00
28/11/2024	2037 On 05-February-26	11.20	Put	Bond Future	4007	4	4	4	0.00
28/11/2024	2038 On 06-February-25			Bond Future	139.09	139.4056	139.0930	139.4056	2,650.00
28/11/2024	2038 On 06-February-25	135.23	Call	Bond Future	3863	4	4	4	0.00
28/11/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2038 On 08-May-25			Bond Future	141.99	142.3042	141.9854	142.3042	480.00
28/11/2024	2038 On 08-May-25	139.68	Call	Bond Future	2305	3	2	3	0.00
28/11/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2038 On 07-August-25			Bond Future	142.72	143.0436	142.7189	143.0436	0.00
28/11/2024	2038 On 07-August-25	139.56	Call	Bond Future	3159	3	3	3	0.00
28/11/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2038 On 06-November-25			Bond Future	145.54	145.8715	145.5411	145.8715	0.00
28/11/2024	2038 On 06-November-25	143.88	Call	Bond Future	1661	2	2	2	0.00
28/11/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2038 On 05-February-26			Bond Future	145.91	146.2447	145.9096	146.2447	0.00

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28/11/2024	2038 On 05-February-26	143.20	Call	Bond Future	2710	3	3	3	0.00
28/11/2024	2038 On 05-February-26	143.20	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2040 On 06-February-25			Bond Future	10.92	86.0386	86.2452	86.0386	68,457.00
28/11/2024	2040 On 06-February-25	12.95	Call	Bond Future	11842	12	12	12	0.00
28/11/2024	2040 On 06-February-25	11.00	Call	Bond Future	2036	2	2	2	780.00
28/11/2024	2040 On 06-February-25	11.70	Call	Bond Future	5232	5	5	5	0.00
28/11/2024	2040 On 06-February-25	12.20	Call	Bond Future	7880	8	8	8	0.00
28/11/2024	2040 On 06-February-25	12.20	Put	Bond Future	127	0	0	0	780.00
28/11/2024	2040 On 06-February-25	11.70	Put	Bond Future	383	0	0	0	780.00
28/11/2024	2040 On 06-February-25	11.00	Put	Bond Future	1535	2	2	2	0.00
28/11/2024	2040 On 06-February-25	12.95	Put	Bond Future	22	0	0	0	0.00
28/11/2024	2040 On 08-May-25			Bond Future	11.01	87.8064	88.0175	87.8064	3,900.00
28/11/2024	2040 On 08-May-25	12.63	Call	Bond Future	9936	10	10	10	0.00
28/11/2024	2040 On 08-May-25	12.75	Call	Bond Future	10521	10	11	10	15,000.00
28/11/2024	2040 On 08-May-25	13.43	Call	Bond Future	13767	14	14	14	7,500.00
28/11/2024	2040 On 08-May-25	13.50	Call	Bond Future	14096	14	14	14	7,500.00
28/11/2024	2040 On 08-May-25	13.50	Put	Bond Future	118	0	0	0	0.00
28/11/2024	2040 On 08-May-25	13.43	Put	Bond Future	133	0	0	0	0.00
28/11/2024	2040 On 08-May-25	12.75	Put	Bond Future	363	0	0	0	0.00
28/11/2024	2040 On 08-May-25	12.63	Put	Bond Future	419	0	0	0	0.00
28/11/2024	2040 On 07-August-25			Bond Future	11.11	85.0453	85.2610	85.0453	16.00
28/11/2024	2040 On 07-August-25	13.29	Call	Bond Future	12729	13	13	13	0.00
28/11/2024	2040 On 07-August-25	13.29	Put	Bond Future	491	1	0	1	0.00
28/11/2024	2040 On 06-November-25			Bond Future	11.21	86.7034	86.9237	86.7034	0.00
28/11/2024	2040 On 06-November-25	11.84	Call	Bond Future	6544	6	7	6	0.00
28/11/2024	2040 On 06-November-25	11.84	Put	Bond Future	2794	3	3	3	0.00
28/11/2024	2040 On 05-February-26			Bond Future	11.36	83.6779	83.9027	83.6779	0.00
28/11/2024	2040 On 05-February-26	11.49	Call	Bond Future	5132	5	5	5	0.00
28/11/2024	2040 On 05-February-26	11.49	Put	Bond Future	4349	4	4	4	0.00
28/11/2024	2044 On 06-February-25			Bond Future	11.02	82.0681	82.3850	82.0681	70,194.00
28/11/2024	2044 On 06-February-25	13.02	Call	Bond Future	11954	12	12	12	0.00
28/11/2024	2044 On 06-February-25	11.50	Call	Bond Future	3923	4	4	4	0.00
28/11/2024	2044 On 06-February-25	11.15	Call	Bond Future	2360	2	2	2	8,825.00
28/11/2024	2044 On 06-February-25	12.00	Call	Bond Future	6508	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
28/11/2024	2044 On 06-February-25	13.75	Call	Bond Future	15575	15	16	15	0.00
28/11/2024	2044 On 06-February-25	12.50	Call	Bond Future	9209	9	9	9	422.00
28/11/2024	2044 On 06-February-25	10.65	Call	Bond Future	802	1	1	1	8,825.00
28/11/2024	2044 On 06-February-25	12.00	Put	Bond Future	268	0	0	0	0.00
28/11/2024	2044 On 06-February-25	13.75	Put	Bond Future	3	0	0	0	422.00
28/11/2024	2044 On 06-February-25	12.50	Put	Bond Future	90	0	0	0	0.00
28/11/2024	2044 On 06-February-25	10.65	Put	Bond Future	3328	4	3	4	0.00
28/11/2024	2044 On 06-February-25	11.50	Put	Bond Future	751	1	1	1	8,825.00
28/11/2024	2044 On 06-February-25	11.15	Put	Bond Future	1457	2	1	2	0.00
28/11/2024	2044 On 06-February-25	13.02	Put	Bond Future	28	0	0	0	0.00
28/11/2024	2044 On 08-May-25			Bond Future	11.10	83.7542	84.0779	83.7542	7,734.00
28/11/2024	2044 On 08-May-25	12.72	Call	Bond Future	10171	10	10	10	0.00
28/11/2024	2044 On 08-May-25	12.40	Call	Bond Future	8595	8	9	8	0.00
28/11/2024	2044 On 08-May-25	11.65	Call	Bond Future	5030	5	5	5	0.00
28/11/2024	2044 On 08-May-25	10.92	Call	Bond Future	2198	2	2	2	2,490.00
28/11/2024	2044 On 08-May-25		Call	Bond Future	28.29	0.0250	0.0283	0.0250	0.00
28/11/2024	2044 On 08-May-25		Put	Bond Future	15950.42	16.2707	15.9504	16.2707	0.00
28/11/2024	2044 On 08-May-25	11.65	Put	Bond Future	1484	2	1	2	2,490.00
28/11/2024	2044 On 08-May-25	10.92	Put	Bond Future	3401	4	3	4	0.00
28/11/2024	2044 On 08-May-25	12.40	Put	Bond Future	611	1	1	1	2,490.00
28/11/2024	2044 On 08-May-25	12.72	Put	Bond Future	418	0	0	0	0.00
28/11/2024	2044 On 07-August-25			Bond Future	11.19	81.0377	81.3682	81.0377	0.00
28/11/2024	2044 On 07-August-25	13.34	Call	Bond Future	12874	13	13	13	0.00
28/11/2024	2044 On 07-August-25	13.34	Put	Bond Future	544	1	1	1	0.00
28/11/2024	2044 On 06-November-25			Bond Future	11.29	82.6175	82.9549	82.6175	0.00
28/11/2024	2044 On 06-November-25	11.88	Call	Bond Future	6583	6	7	6	0.00
28/11/2024	2044 On 06-November-25	11.88	Put	Bond Future	2917	3	3	3	0.00
28/11/2024	2044 On 05-February-26			Bond Future	11.43	79.6471	79.9910	79.6471	0.00
28/11/2024	2044 On 05-February-26	11.56	Call	Bond Future	5381	5	5	5	0.00
28/11/2024	2044 On 05-February-26	11.56	Put	Bond Future	4543	5	5	5	0.00
28/11/2024	2046 On 06-February-25			Bond Future	121.45	121.8199	121.4481	121.8199	18,479.00
28/11/2024	2046 On 06-February-25	114.01	Call	Bond Future	7438	8	7	8	0.00
28/11/2024	2046 On 06-February-25	114.01	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2046 On 08-May-25			Bond Future	121.75	122.1323	121.7530	122.1323	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
28/11/2024	2046 On 08-May-25	121.97	Call	Bond Future	0	0	0	0	0.00
28/11/2024	2046 On 08-May-25	121.97	Put	Bond Future	217	0	0	0	0.00
28/11/2024	2046 On 07-August-25			Bond Future	124.21	124.5968	124.2105	124.5968	0.00
28/11/2024	2046 On 07-August-25	118.69	Call	Bond Future	5521	6	6	6	0.00
28/11/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2046 On 06-November-25			Bond Future	124.41	124.7992	124.4058	124.7992	0.00
28/11/2024	2046 On 06-November-25	125.41	Call	Bond Future	0	0	0	0	0.00
28/11/2024	2046 On 06-November-25	125.41	Put	Bond Future	1004	1	1	1	0.00
28/11/2024	2046 On 05-February-26			Bond Future	126.57	126.9716	126.5722	126.9716	0.00
28/11/2024	2046 On 05-February-26	121.65	Call	Bond Future	4922	5	5	5	0.00
28/11/2024	2046 On 05-February-26	121.65	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2050 On 06-February-25			Bond Future	120.64	120.2433	120.6434	120.2433	16,403.00
28/11/2024	2050 On 06-February-25	115.60	Call	Bond Future	5043	5	5	5	0.00
28/11/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2050 On 08-May-25			Bond Future	123.15	122.7436	123.1522	122.7436	0.00
28/11/2024	2050 On 08-May-25	121.16	Call	Bond Future	1992	2	2	2	0.00
28/11/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2050 On 07-August-25			Bond Future	123.26	122.8444	123.2618	122.8444	0.00
28/11/2024	2050 On 07-August-25	119.89	Call	Bond Future	3372	3	3	3	0.00
28/11/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2050 On 06-November-25			Bond Future	125.70	125.2729	125.6991	125.2729	0.00
28/11/2024	2050 On 06-November-25	124.42	Call	Bond Future	1279	1	1	1	0.00
28/11/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
28/11/2024	2050 On 05-February-26			Bond Future	125.47	125.0386	125.4733	125.0386	0.00
28/11/2024	2050 On 05-February-26	122.82	Call	Bond Future	2653	2	3	2	0.00
28/11/2024	2050 On 05-February-26	122.82	Put	Bond Future	0	0	0	0	0.00
28/11/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	AL37 On 06-February-25			Index Future	1077.53	1075.8860	1077.5290	1075.8860	0.00
28/11/2024	AL37 On 08-May-25			Index Future	1099.68	1097.9990	1099.6780	1097.9990	0.00
28/11/2024	AL37 On 07-August-25			Index Future	1121.63	1119.9120	1121.6300	1119.9120	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
28/11/2024	AL37 On 06-November-25			Index Future	1143.58	1141.8260	1143.5820	1141.8260	0.00
28/11/2024	AL37 On 05-February-26			Index Future	1163.33	1161.5310	1163.3270	1161.5310	0.00
28/11/2024	AL7T On 06-February-25			Index Future	1301.39	1298.6320	1301.3940	1298.6320	0.00
28/11/2024	AL7T On 08-May-25			Index Future	1328.14	1325.3230	1328.1440	1325.3230	0.00
28/11/2024	AL7T On 07-August-25			Index Future	1354.66	1351.7740	1354.6570	1351.7740	0.00
28/11/2024	AL7T On 06-November-25			Index Future	1381.17	1378.2240	1381.1700	1378.2240	0.00
28/11/2024	AL7T On 05-February-26			Index Future	1405.02	1402.0090	1405.0160	1402.0090	0.00
28/11/2024	ALBI On 06-February-25			Index Future	1120.40	1118.0390	1120.3960	1118.0390	98.00
28/11/2024	ALBI On 08-May-25			Index Future	1143.43	1141.0190	1143.4260	1141.0190	0.00
28/11/2024	ALBI On 07-August-25			Index Future	1166.25	1163.7910	1166.2520	1163.7910	0.00
28/11/2024	ALBI On 06-November-25			Index Future	1189.08	1186.5630	1189.0770	1186.5630	0.00
28/11/2024	ALBI On 05-February-26			Index Future	1209.61	1207.0410	1209.6070	1207.0410	0.00
28/11/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/11/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	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
28/11/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
28/11/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	ES33 On 06-February-25			Bond Future	10.86	84.4334	84.6130	84.4334	0.00
28/11/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10881	11	11	11	0.00
28/11/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
28/11/2024	ES33 On 08-May-25			Bond Future	10.96	82.3883	82.5717	82.3883	0.00
28/11/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7800	8	8	8	0.00
28/11/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
28/11/2024	ES33 On 07-August-25			Bond Future	11.08	84.0499	84.2374	84.0499	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
28/11/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10433	10	10	10	0.00
28/11/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
28/11/2024	ES33 On 06-November-25			Bond Future	11.22	81.9123	82.1039	81.9123	0.00
28/11/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3454	3	3	3	0.00
28/11/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
28/11/2024	ES33 On 05-February-26			Bond Future	11.41	83.3307	83.5264	83.3307	0.00
28/11/2024	ES33 On 05-February-26	11.49	Call	Bond Future	331	0	0	0	0.00
28/11/2024	ES33 On 05-February-26	11.49	Put	Bond Future	0	0	0	0	0.00
28/11/2024	ES42 On 06-February-25			Bond Future	11.36	80.8796	81.1090	80.8796	0.00
28/11/2024	ES42 On 06-February-25	13.71	Call	Bond Future	12715	12	13	12	0.00
28/11/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
28/11/2024	ES42 On 08-May-25			Bond Future	11.45	78.2938	78.5281	78.2938	0.00
28/11/2024	ES42 On 08-May-25	13.25	Call	Bond Future	9897	10	10	10	0.00
28/11/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
28/11/2024	ES42 On 07-August-25			Bond Future	11.56	79.8717	80.1111	79.8717	0.00
28/11/2024	ES42 On 07-August-25	13.79	Call	Bond Future	11839	12	12	12	0.00
28/11/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
28/11/2024	ES42 On 06-November-25			Bond Future	11.67	77.1829	77.4275	77.1829	0.00
28/11/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4094	4	4	4	0.00
28/11/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
28/11/2024	ES42 On 05-February-26			Bond Future	11.82	78.5140	78.7635	78.5140	0.00
28/11/2024	ES42 On 05-February-26	11.85	Call	Bond Future	164	0	0	0	0.00
28/11/2024	ES42 On 05-February-26	11.85	Put	Bond Future	0	0	0	0	0.00
28/11/2024	GOVI On 06-February-25			GOVI	1102.95	1100.6620	1102.9500	1100.6620	638.00
28/11/2024	GOVI On 06-February-25	972.00	Call	GOVI	1309500	129	131	129	0.00
28/11/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
28/11/2024	GOVI On 08-May-25			GOVI	1125.62	1123.2840	1125.6210	1123.2840	0.00
28/11/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1036210	101	104	101	0.00
28/11/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
28/11/2024	GOVI On 07-August-25			GOVI	1148.09	1145.7020	1148.0910	1145.7020	0.00
28/11/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1370910	135	137	135	0.00
28/11/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
28/11/2024	GOVI On 06-November-25			GOVI	1170.56	1168.1210	1170.5610	1168.1210	0.00
28/11/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	585610	56	59	56	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
28/11/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
28/11/2024	GOVI On 05-February-26			GOVI	1190.77	1188.2790	1190.7720	1188.2790	0.00
28/11/2024	GOVI On 05-February-26	1,150.00	Call	GOVI	407720	38	41	38	0.00
28/11/2024	GOVI On 05-February-26	1,150.00	Put	GOVI	0	0	0	0	0.00
28/11/2024	GVIK On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/11/2024	IGOV On 06-February-25			Index Future	374.80	374.8480	374.7950	374.8480	874.00
28/11/2024	IGOV On 08-May-25			Index Future	382.59	382.6430	382.5900	382.6430	8.00
28/11/2024	IGOV On 07-August-25			Index Future	390.32	390.3690	390.3160	390.3690	0.00
28/11/2024	IGOV On 06-November-25			Index Future	398.04	398.0940	398.0420	398.0940	0.00
28/11/2024	IGOV On 05-February-26			Index Future	405.00	405.0500	405.0010	405.0500	0.00
28/11/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
28/11/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
28/11/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
28/11/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
28/11/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
28/11/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
28/11/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
28/11/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
28/11/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
28/11/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
28/11/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
28/11/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
28/11/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
28/11/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	8.3600	91.6400	8.3600	0.00
28/11/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
28/11/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
28/11/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
28/11/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
28/11/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
28/11/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/11/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
28/11/2024	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
28/11/2024	R033 On 06-February-25			Bond Future	9.89	103.9506	104.2692	103.9506	3,761.00
28/11/2024	R033 On 06-February-25	10.33	Call	Bond Future	3033	3	3	3	0.00
28/11/2024	R033 On 06-February-25	10.33	Put	Bond Future	635	1	1	1	0.00
28/11/2024	R033 On 08-May-25			Bond Future	9.96	101.0371	101.3624	101.0371	0.00
28/11/2024	R033 On 08-May-25	10.33	Call	Bond Future	3419	3	3	3	0.00
28/11/2024	R033 On 08-May-25	10.33	Put	Bond Future	1458	2	1	2	0.00
28/11/2024	R033 On 07-August-25			Bond Future	10.05	103.0509	103.3832	103.0509	0.00
28/11/2024	R033 On 07-August-25	10.33	Call	Bond Future	3589	3	4	3	0.00
28/11/2024	R033 On 07-August-25	10.33	Put	Bond Future	2128	2	2	2	0.00
28/11/2024	R033 On 06-November-25			Bond Future	10.15	100.0170	100.3562	100.0170	0.00
28/11/2024	R033 On 06-November-25	10.33	Call	Bond Future	3823	4	4	4	0.00
28/11/2024	R033 On 06-November-25	10.33	Put	Bond Future	2922	3	3	3	0.00
28/11/2024	R033 On 05-February-26			Bond Future	10.31	101.7247	102.0707	101.7247	0.00
28/11/2024	R033 On 05-February-26	10.49	Call	Bond Future	4117	4	4	4	0.00
28/11/2024	R033 On 05-February-26	10.49	Put	Bond Future	3256	3	3	3	0.00
28/11/2024	R035 On 06-February-25			Bond Future	10.24	95.3602	95.5756	95.3602	87,872.00
28/11/2024	R035 On 06-February-25	12.41	Call	Bond Future	11565	11	12	11	0.00
28/11/2024	R035 On 06-February-25	11.10	Call	Bond Future	5117	5	5	5	0.00
28/11/2024	R035 On 06-February-25	10.10	Call	Bond Future	1172	1	1	1	15,000.00
28/11/2024	R035 On 06-February-25	10.34	Call	Bond Future	1895	2	2	2	1,000.00
28/11/2024	R035 On 06-February-25	11.30	Call	Bond Future	6090	6	6	6	0.00
28/11/2024	R035 On 06-February-25	10.65	Call	Bond Future	3076	3	3	3	0.00
28/11/2024	R035 On 06-February-25	10.26	Call	Bond Future	1633	2	2	2	100.00
28/11/2024	R035 On 06-February-25	10.65	Put	Bond Future	721	1	1	1	1,100.00
28/11/2024	R035 On 06-February-25	10.34	Put	Bond Future	1307	1	1	1	0.00
28/11/2024	R035 On 06-February-25	11.30	Put	Bond Future	176	0	0	0	1,100.00
28/11/2024	R035 On 06-February-25	10.26	Put	Bond Future	1510	2	2	2	0.00
28/11/2024	R035 On 06-February-25	10.10	Put	Bond Future	1986	2	2	2	0.00
28/11/2024	R035 On 06-February-25	11.10	Put	Bond Future	277	0	0	0	7,500.00
28/11/2024	R035 On 06-February-25	12.41	Put	Bond Future	10	0	0	0	0.00
28/11/2024	R035 On 08-May-25			Bond Future	10.31	92.8080	93.0279	92.8080	1,000.00
28/11/2024	R035 On 08-May-25	11.78	Call	Bond Future	8319	8	8	8	0.00
28/11/2024	R035 On 08-May-25	13.35	Call	Bond Future	15380	15	15	15	0.00
28/11/2024	R035 On 08-May-25	12.70	Call	Bond Future	12487	12	12	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
28/11/2024	R035 On 08-May-25	11.46	Call	Bond Future	6885	7	7	7	400.00
28/11/2024	R035 On 08-May-25	11.70	Call	Bond Future	7957	8	8	8	0.00
28/11/2024	R035 On 08-May-25	10.95	Call	Bond Future	4717	5	5	5	0.00
28/11/2024	R035 On 08-May-25	10.44	Call	Bond Future	2828	3	3	3	150.00
28/11/2024	R035 On 08-May-25	10.95	Put	Bond Future	1162	1	1	1	150.00
28/11/2024	R035 On 08-May-25	10.44	Put	Bond Future	2097	2	2	2	0.00
28/11/2024	R035 On 08-May-25	11.70	Put	Bond Future	463	0	0	0	150.00
28/11/2024	R035 On 08-May-25	12.70	Put	Bond Future	105	0	0	0	400.00
28/11/2024	R035 On 08-May-25	11.46	Put	Bond Future	624	1	1	1	0.00
28/11/2024	R035 On 08-May-25	13.35	Put	Bond Future	29	0	0	0	400.00
28/11/2024	R035 On 08-May-25	11.78	Put	Bond Future	418	0	0	0	0.00
28/11/2024	R035 On 07-August-25			Bond Future	10.40	94.6585	94.8832	94.6585	0.00
28/11/2024	R035 On 07-August-25	12.65	Call	Bond Future	11868	12	12	12	0.00
28/11/2024	R035 On 07-August-25	12.65	Put	Bond Future	357	0	0	0	0.00
28/11/2024	R035 On 06-November-25			Bond Future	10.50	91.9988	92.2283	91.9988	0.00
28/11/2024	R035 On 06-November-25	11.20	Call	Bond Future	5976	6	6	6	0.00
28/11/2024	R035 On 06-November-25	11.20	Put	Bond Future	2259	2	2	2	0.00
28/11/2024	R035 On 05-February-26			Bond Future	10.66	93.5726	93.8069	93.5726	0.00
28/11/2024	R035 On 05-February-26	10.79	Call	Bond Future	4418	4	4	4	0.00
28/11/2024	R035 On 05-February-26	10.79	Put	Bond Future	3706	4	4	4	0.00
28/11/2024	R038 On 06-February-25			Bond Future	10.79	104.2925	104.5645	104.2925	6,650.00
28/11/2024	R038 On 06-February-25	11.24	Call	Bond Future	3903	4	4	4	0.00
28/11/2024	R038 On 06-February-25	11.24	Put	Bond Future	838	1	1	1	0.00
28/11/2024	R038 On 08-May-25			Bond Future	10.88	100.9441	101.2219	100.9441	1,923.00
28/11/2024	R038 On 08-May-25	11.24	Call	Bond Future	4347	4	4	4	0.00
28/11/2024	R038 On 08-May-25	11.24	Put	Bond Future	1923	2	2	2	0.00
28/11/2024	R038 On 07-August-25			Bond Future	10.98	102.9559	103.2396	102.9559	0.00
28/11/2024	R038 On 07-August-25	11.24	Call	Bond Future	4670	5	5	5	0.00
28/11/2024	R038 On 07-August-25	11.24	Put	Bond Future	2951	3	3	3	0.00
28/11/2024	R038 On 06-November-25			Bond Future	11.09	99.4781	99.7679	99.4781	0.00
28/11/2024	R038 On 06-November-25	11.24	Call	Bond Future	5031	5	5	5	0.00
28/11/2024	R038 On 06-November-25	12.33	Call	Bond Future	9570	9	10	9	0.00
28/11/2024	R038 On 06-November-25	10.98	Call	Bond Future	4119	4	4	4	1,770.00
28/11/2024	R038 On 06-November-25	12.33	Put	Bond Future	1909	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
28/11/2024	R038 On 06-November-25	10.98	Put	Bond Future	4878	5	5	5	0.00
28/11/2024	R038 On 06-November-25	11.24	Put	Bond Future	4082	4	4	4	0.00
28/11/2024	R038 On 05-February-26			Bond Future	11.25	101.1750	101.4706	101.1750	0.00
28/11/2024	R038 On 05-February-26	11.44	Call	Bond Future	5695	6	6	6	0.00
28/11/2024	R038 On 05-February-26	11.44	Put	Bond Future	4510	5	5	5	0.00
28/11/2024	R053 On 06-February-25			Bond Future	10.96	109.6079	110.0355	109.6079	2,011.00
28/11/2024	R053 On 06-February-25	12.94	Call	Bond Future	15697	15	16	15	0.00
28/11/2024	R053 On 06-February-25	12.94	Put	Bond Future	42	0	0	0	0.00
28/11/2024	R053 On 08-May-25			Bond Future	11.03	105.9913	106.4279	105.9913	0.00
28/11/2024	R053 On 08-May-25	12.64	Call	Bond Future	13484	13	13	13	0.00
28/11/2024	R053 On 08-May-25	12.64	Put	Bond Future	623	1	1	1	0.00
28/11/2024	R053 On 07-August-25			Bond Future	11.12	108.1035	108.5494	108.1035	0.00
28/11/2024	R053 On 07-August-25	13.17	Call	Bond Future	16543	16	17	16	0.00
28/11/2024	R053 On 07-August-25	13.17	Put	Bond Future	827	1	1	1	0.00
28/11/2024	R053 On 06-November-25			Bond Future	11.21	104.3478	104.8028	104.3478	0.00
28/11/2024	R053 On 06-November-25	11.76	Call	Bond Future	8354	8	8	8	0.00
28/11/2024	R053 On 06-November-25	11.76	Put	Bond Future	3765	4	4	4	0.00
28/11/2024	R053 On 05-February-26			Bond Future	11.34	106.1272	106.5910	106.1272	0.00
28/11/2024	R053 On 05-February-26	11.49	Call	Bond Future	6967	7	7	7	0.00
28/11/2024	R053 On 05-February-26	11.49	Put	Bond Future	5710	6	6	6	0.00
28/11/2024	R186 On 06-February-25			Bond Future	8.16	105.3961	105.4346	105.3961	194,479.00
28/11/2024	R186 On 06-February-25	9.03	Call	Bond Future	1536	2	2	2	0.00
28/11/2024	R186 On 06-February-25	9.03	Put	Bond Future	41	0	0	0	0.00
28/11/2024	R186 On 08-May-25			Bond Future	8.14	107.5621	107.6016	107.5621	0.00
28/11/2024	R186 On 08-May-25	8.47	Call	Bond Future	853	1	1	1	0.00
28/11/2024	R186 On 08-May-25	8.47	Put	Bond Future	350	0	0	0	0.00
28/11/2024	R186 On 07-August-25			Bond Future	8.15	104.3963	104.4371	104.3963	0.00
28/11/2024	R186 On 07-August-25	9.68	Call	Bond Future	2084	2	2	2	0.00
28/11/2024	R186 On 07-August-25	9.22	Call	Bond Future	1577	2	2	2	1,983.00
28/11/2024	R186 On 07-August-25	10.25	Call	Bond Future	2723	3	3	3	0.00
28/11/2024	R186 On 07-August-25	10.25	Put	Bond Future	61	0	0	0	1,983.00
28/11/2024	R186 On 07-August-25	9.22	Put	Bond Future	207	0	0	0	0.00
28/11/2024	R186 On 07-August-25	9.68	Put	Bond Future	134	0	0	0	0.00
28/11/2024	R186 On 06-November-25			Bond Future	8.20	106.4339	106.4760	106.4339	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
28/11/2024	R186 On 06-November-25	8.13	Call	Bond Future	518	0	1	0	0.00
28/11/2024	R186 On 06-November-25	8.13	Put	Bond Future	593	1	1	1	0.00
28/11/2024	R186 On 05-February-26			Bond Future	8.60	102.9510	102.9948	102.9510	0.00
28/11/2024	R186 On 05-February-26	8.43	Call	Bond Future	445	0	0	0	0.00
28/11/2024	R186 On 05-February-26	8.43	Put	Bond Future	582	1	1	1	0.00
28/11/2024	R202 On 06-February-25			Bond Future	269.03	269.0423	269.0253	269.0423	1,916.00
28/11/2024	R202 On 06-February-25	266.79	Call	Bond Future	2235	2	2	2	0.00
28/11/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
28/11/2024	R202 On 08-May-25			Bond Future	274.62	274.6370	274.6201	274.6370	269.00
28/11/2024	R202 On 08-May-25	272.31	Call	Bond Future	2310	2	2	2	0.00
28/11/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
28/11/2024	R202 On 07-August-25			Bond Future	274.91	274.9261	274.9102	274.9261	0.00
28/11/2024	R202 On 07-August-25	271.60	Call	Bond Future	3310	3	3	3	0.00
28/11/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
28/11/2024	R202 On 06-November-25			Bond Future	280.35	280.3626	280.3476	280.3626	0.00
28/11/2024	R202 On 06-November-25	275.64	Call	Bond Future	4708	5	5	5	0.00
28/11/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
28/11/2024	R202 On 05-February-26			Bond Future	279.89	279.9039	279.8908	279.9039	0.00
28/11/2024	R202 On 05-February-26	277.82	Call	Bond Future	2071	2	2	2	0.00
28/11/2024	R202 On 05-February-26	277.82	Put	Bond Future	0	0	0	0	0.00
28/11/2024	R209 On 06-February-25			Bond Future	10.40	75.0742	75.2678	75.0742	11,154.00
28/11/2024	R209 On 06-February-25	12.44	Call	Bond Future	9774	10	10	10	0.00
28/11/2024	R209 On 06-February-25	12.44	Put	Bond Future	14	0	0	0	0.00
28/11/2024	R209 On 08-May-25			Bond Future	10.48	73.4617	73.6594	73.4617	6,367.00
28/11/2024	R209 On 08-May-25	11.89	Call	Bond Future	7276	7	7	7	0.00
28/11/2024	R209 On 08-May-25	11.89	Put	Bond Future	396	0	0	0	0.00
28/11/2024	R209 On 07-August-25			Bond Future	10.56	74.9261	75.1282	74.9261	0.00
28/11/2024	R209 On 07-August-25	12.68	Call	Bond Future	10236	10	10	10	0.00
28/11/2024	R209 On 07-August-25	12.68	Put	Bond Future	386	0	0	0	0.00
28/11/2024	R209 On 06-November-25			Bond Future	10.65	73.2358	73.4420	73.2358	0.00
28/11/2024	R209 On 06-November-25	11.27	Call	Bond Future	5195	5	5	5	0.00
28/11/2024	R209 On 06-November-25	11.27	Put	Bond Future	2182	2	2	2	0.00
28/11/2024	R209 On 05-February-26			Bond Future	10.79	74.4881	74.6987	74.4881	0.00
28/11/2024	R209 On 05-February-26	10.93	Call	Bond Future	4154	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
28/11/2024	R209 On 05-February-26	10.93	Put	Bond Future	3467	4	3	4	0.00
28/11/2024	R210 On 06-February-25			Bond Future	244.65	244.6659	244.6482	244.6659	991.00
28/11/2024	R210 On 06-February-25	239.61	Call	Bond Future	5038	5	5	5	0.00
28/11/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
28/11/2024	R210 On 08-May-25			Bond Future	246.37	246.3872	246.3697	246.3872	300.00
28/11/2024	R210 On 08-May-25	248.03	Call	Bond Future	0	0	0	0	0.00
28/11/2024	R210 On 08-May-25	248.03	Put	Bond Future	1660	2	2	2	0.00
28/11/2024	R210 On 07-August-25			Bond Future	251.34	251.3598	251.3431	251.3598	0.00
28/11/2024	R210 On 07-August-25	248.44	Call	Bond Future	2903	3	3	3	0.00
28/11/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
28/11/2024	R210 On 06-November-25			Bond Future	252.89	252.9030	252.8870	252.9030	0.00
28/11/2024	R210 On 06-November-25	252.14	Call	Bond Future	747	1	1	1	0.00
28/11/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
28/11/2024	R210 On 05-February-26			Bond Future	257.30	257.3096	257.2954	257.3096	0.00
28/11/2024	R210 On 05-February-26	253.10	Call	Bond Future	4195	4	4	4	0.00
28/11/2024	R210 On 05-February-26	253.10	Put	Bond Future	0	0	0	0	0.00
28/11/2024	R213 On 06-February-25			Bond Future	9.39	92.1693	92.3260	92.1693	74,381.00
28/11/2024	R213 On 06-February-25	11.35	Call	Bond Future	7844	8	8	8	0.00
28/11/2024	R213 On 06-February-25	11.35	Put	Bond Future	15	0	0	0	0.00
28/11/2024	R213 On 08-May-25			Bond Future	9.44	90.5047	90.6649	90.5047	0.00
28/11/2024	R213 On 08-May-25	10.52	Call	Bond Future	4684	5	5	5	0.00
28/11/2024	R213 On 08-May-25	10.52	Put	Bond Future	409	0	0	0	0.00
28/11/2024	R213 On 07-August-25			Bond Future	9.52	92.3096	92.4733	92.3096	0.00
28/11/2024	R213 On 07-August-25	11.66	Call	Bond Future	8255	8	8	8	0.00
28/11/2024	R213 On 07-August-25	11.66	Put	Bond Future	249	0	0	0	0.00
28/11/2024	R213 On 06-November-25			Bond Future	9.61	90.5572	90.7245	90.5572	0.00
28/11/2024	R213 On 06-November-25	10.05	Call	Bond Future	3425	3	3	3	0.00
28/11/2024	R213 On 06-November-25	10.05	Put	Bond Future	1770	2	2	2	0.00
28/11/2024	R213 On 05-February-26			Bond Future	9.78	92.1090	92.2801	92.1090	0.00
28/11/2024	R213 On 05-February-26	9.89	Call	Bond Future	2831	3	3	3	0.00
28/11/2024	R213 On 05-February-26	9.89	Put	Bond Future	2421	3	2	3	0.00
28/11/2024	R214 On 06-February-25			Bond Future	10.77	70.4655	70.6740	70.4655	18,407.00
28/11/2024	R214 On 06-February-25	12.71	Call	Bond Future	9857	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
28/11/2024	R214 On 06-February-25	11.75	Call	Bond Future	5477	5	5	5	521.00
28/11/2024	R214 On 06-February-25	12.25	Call	Bond Future	7778	8	8	8	521.00
28/11/2024	R214 On 06-February-25	13.63	Call	Bond Future	13746	14	14	14	0.00
28/11/2024	R214 On 06-February-25	13.63	Put	Bond Future	1	0	0	0	521.00
28/11/2024	R214 On 06-February-25	12.25	Put	Bond Future	68	0	0	0	0.00
28/11/2024	R214 On 06-February-25	11.75	Put	Bond Future	210	0	0	0	0.00
28/11/2024	R214 On 06-February-25	12.71	Put	Bond Future	23	0	0	0	0.00
28/11/2024	R214 On 08-May-25			Bond Future	10.84	68.6091	68.8220	68.6091	3,232.00
28/11/2024	R214 On 08-May-25	12.40	Call	Bond Future	8351	8	8	8	0.00
28/11/2024	R214 On 08-May-25	12.40	Put	Bond Future	343	0	0	0	0.00
28/11/2024	R214 On 07-August-25			Bond Future	10.92	69.9771	70.1946	69.9771	0.00
28/11/2024	R214 On 07-August-25	12.97	Call	Bond Future	10571	10	11	10	0.00
28/11/2024	R214 On 07-August-25	12.97	Put	Bond Future	464	0	0	0	0.00
28/11/2024	R214 On 06-November-25			Bond Future	11.01	68.0419	68.2639	68.0419	0.00
28/11/2024	R214 On 06-November-25	11.64	Call	Bond Future	5707	6	6	6	0.00
28/11/2024	R214 On 06-November-25	11.64	Put	Bond Future	2375	2	2	2	0.00
28/11/2024	R214 On 05-February-26			Bond Future	11.14	69.2059	69.4324	69.2059	0.00
28/11/2024	R214 On 05-February-26	11.26	Call	Bond Future	4425	4	4	4	0.00
28/11/2024	R214 On 05-February-26	11.26	Put	Bond Future	3767	4	4	4	0.00
28/11/2024	R248 On 06-February-25			Bond Future	10.95	85.2587	85.5532	85.2587	274,236.00
28/11/2024	R248 On 06-February-25	12.71	Call	Bond Future	10987	11	11	11	0.00
28/11/2024	R248 On 06-February-25	10.30	Call	Bond Future	328	0	0	0	660.00
28/11/2024	R248 On 06-February-25	11.00	Call	Bond Future	2072	2	2	2	660.00
28/11/2024	R248 On 06-February-25	11.70	Call	Bond Future	5425	5	5	5	0.00
28/11/2024	R248 On 06-February-25	11.70	Put	Bond Future	447	1	0	1	660.00
28/11/2024	R248 On 06-February-25	11.00	Put	Bond Future	1752	2	2	2	0.00
28/11/2024	R248 On 06-February-25	10.30	Put	Bond Future	5167	5	5	5	0.00
28/11/2024	R248 On 06-February-25	12.71	Put	Bond Future	50	0	0	0	0.00
28/11/2024	R248 On 08-May-25			Bond Future	11.03	82.5624	82.8631	82.5624	16,826.00
28/11/2024	R248 On 08-May-25	12.60	Call	Bond Future	10293	10	10	10	0.00
28/11/2024	R248 On 08-May-25	12.60	Put	Bond Future	487	1	0	1	0.00
28/11/2024	R248 On 07-August-25			Bond Future	11.11	84.2084	84.5155	84.2084	0.00
28/11/2024	R248 On 07-August-25	13.21	Call	Bond Future	13078	13	13	13	0.00
28/11/2024	R248 On 07-August-25	13.21	Put	Bond Future	597	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
28/11/2024	R248 On 06-November-25			Bond Future	11.21	81.4078	81.7213	81.4078	0.00
28/11/2024	R248 On 06-November-25	11.74	Call	Bond Future	6545	6	7	6	0.00
28/11/2024	R248 On 06-November-25	11.74	Put	Bond Future	3066	3	3	3	0.00
28/11/2024	R248 On 05-February-26			Bond Future	11.34	82.7989	83.1186	82.7989	0.00
28/11/2024	R248 On 05-February-26	11.46	Call	Bond Future	5419	5	5	5	0.00
28/11/2024	R248 On 05-February-26	11.46	Put	Bond Future	4608	5	5	5	0.00
28/11/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
28/11/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00