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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/09/2024 TO: 17/09/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	2025 On 07-November-24			Bond Future	185.14	185.1463	185.1357	185.1463	9,240.00
17/09/2024	2029 On 07-November-24			Bond Future	134.29	134.3061	134.2939	134.3061	9,884.00
17/09/2024	2029 On 06-February-25			Bond Future	137.09	137.0969	137.0852	137.0969	0.00
17/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4685	5	5	5	0.00
17/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
17/09/2024	2029 On 08-May-25			Bond Future	138.41	138.4193	138.4080	138.4193	0.00
17/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	558	1	1	1	0.00
17/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
17/09/2024	2029 On 07-August-25			Bond Future	141.12	141.1258	141.1151	141.1258	0.00
17/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3705	4	4	4	0.00
17/09/2024	2029 On 07-August-25	137.41	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
17/09/2024	2029 On 06-November-25			Bond Future	142.39	142.3964	142.3864	142.3964	0.00
17/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2596	3	3	3	0.00
17/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
17/09/2024	2030 On 07-November-24			Bond Future	8.85	98.8671	98.7432	98.8671	182,811.00
17/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7277	7	7	7	0.00
17/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7314	7	7	7	0.00
17/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7241	7	7	7	0.00
17/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7132	7	7	7	600.00
17/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11388	12	11	12	0.00
17/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5290	5	5	5	600.00
17/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	2	0	0	0	0.00
17/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
17/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	12	0	0	0	0.00
17/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	2	0	0	0	0.00
17/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	2	0	0	0	0.00
17/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	2	0	0	0	0.00
17/09/2024	2030 On 06-February-25			Bond Future	8.88	96.8875	96.7615	96.8875	0.00
17/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6733	7	7	7	0.00
17/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	2036	2	2	2	800.00
17/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3469	4	3	4	0.00
17/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	999	1	1	1	800.00
17/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	887	1	1	1	0.00
17/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	402	0	0	0	800.00
17/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1777	2	2	2	0.00
17/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	77	0	0	0	0.00
17/09/2024	2030 On 08-May-25			Bond Future	8.94	98.8061	98.6781	98.8061	0.00
17/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4187	4	4	4	0.00
17/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10146	10	10	10	0.00
17/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5311	5	5	5	1,640.00
17/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6481	7	6	7	2,280.00
17/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2234	2	2	2	800.00
17/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4360	4	4	4	0.00
17/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1259	1	1	1	800.00
17/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11464	12	11	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
17/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	20	0	0	0	2,280.00
17/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	263	0	0	0	0.00
17/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1350	1	1	1	0.00
17/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	568	1	1	1	800.00
17/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2226	2	2	2	0.00
17/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	45	0	0	0	1,640.00
17/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	400	0	0	0	0.00
17/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	607	1	1	1	0.00
17/09/2024	2030 On 07-August-25			Bond Future	9.02	96.7033	96.5734	96.7033	0.00
17/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7379	7	7	7	0.00
17/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10316	10	10	10	0.00
17/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5563	6	6	6	1,054.00
17/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	98	0	0	0	1,054.00
17/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	574	1	1	1	0.00
17/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	336	0	0	0	0.00
17/09/2024	2030 On 06-November-25			Bond Future	9.11	98.5431	98.4112	98.5431	0.00
17/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	3041	3	3	3	0.00
17/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1597	2	2	2	0.00
17/09/2024	2032 On 07-November-24			Bond Future	9.57	94.1579	94.0597	94.1579	102,311.00
17/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	8907	9	9	9	0.00
17/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8863	9	9	9	0.00
17/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	8950	9	9	9	0.00
17/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	9601	10	10	10	1,615.00
17/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	16634	17	17	17	0.00
17/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5012	5	5	5	0.00
17/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7280	7	7	7	600.00
17/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	9471	10	9	10	600.00
17/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15029	15	15	15	0.00
17/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1554	2	2	2	50.00
17/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2082	2	2	2	100.00
17/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	1936	2	2	2	0.00
17/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	529	1	1	1	0.00
17/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	480	0	0	0	0.00
17/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	686	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
17/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
17/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	5	0	0	0	0.00
17/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	20	0	0	0	0.00
17/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	80	0	0	0	200.00
17/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
17/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	5	0	0	0	0.00
17/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	7	0	0	0	0.00
17/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	8	0	0	0	0.00
17/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	7	0	0	0	0.00
17/09/2024	2032 On 06-February-25			Bond Future	9.63	96.0914	95.9918	96.0914	0.00
17/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	9520	10	10	10	0.00
17/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2557	3	3	3	800.00
17/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5008	5	5	5	0.00
17/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1252	1	1	1	800.00
17/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1188	1	1	1	0.00
17/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2301	2	2	2	0.00
17/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	431	0	0	0	800.00
17/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	76	0	0	0	0.00
17/09/2024	2032 On 08-May-25			Bond Future	9.71	93.8317	93.7309	93.8317	0.00
17/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6094	6	6	6	0.00
17/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1601	2	2	2	800.00
17/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2819	3	3	3	800.00
17/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6315	6	6	6	0.00
17/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	627	1	1	1	800.00
17/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1851	2	2	2	0.00
17/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2994	3	3	3	0.00
17/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	668	1	1	1	0.00
17/09/2024	2032 On 07-August-25			Bond Future	9.81	95.6420	95.5399	95.6420	0.00
17/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	9885	10	10	10	0.00
17/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	477	0	0	0	0.00
17/09/2024	2032 On 06-November-25			Bond Future	9.91	93.3017	93.1983	93.3017	0.00
17/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4463	5	4	5	0.00
17/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2261	2	2	2	0.00
17/09/2024	2033 On 07-November-24			Bond Future	127.79	127.8925	127.7869	127.8925	6,936.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	2033 On 06-February-25			Bond Future	130.44	130.5501	130.4428	130.5501	0.00
17/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5503	6	6	6	0.00
17/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
17/09/2024	2033 On 08-May-25			Bond Future	131.53	131.6417	131.5330	131.6417	0.00
17/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	913	1	1	1	0.00
17/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
17/09/2024	2033 On 07-August-25			Bond Future	134.11	134.2158	134.1057	134.2158	0.00
17/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5456	6	5	6	0.00
17/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
17/09/2024	2033 On 06-November-25			Bond Future	135.14	135.2505	135.1391	135.2505	0.00
17/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	1999	2	2	2	0.00
17/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
17/09/2024	2037 On 07-November-24			Bond Future	10.62	88.1006	88.0744	88.1006	208,884.00
17/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	10835	11	11	11	0.00
17/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	10885	11	11	11	0.00
17/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	10785	11	11	11	0.00
17/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	4	0	0	0	0.00
17/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	4	0	0	0	0.00
17/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	4	0	0	0	0.00
17/09/2024	2037 On 06-February-25			Bond Future	10.70	85.6493	85.6229	85.6493	0.00
17/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	11280	11	11	11	0.00
17/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	117	0	0	0	0.00
17/09/2024	2037 On 08-May-25			Bond Future	10.79	87.3448	87.3184	87.3448	3,975.00
17/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	8667	9	9	9	0.00
17/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	13503	14	14	14	7,500.00
17/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	9996	10	10	10	15,000.00
17/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	13288	13	13	13	7,500.00
17/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	222	0	0	0	0.00
17/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	520	1	1	1	0.00
17/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	207	0	0	0	0.00
17/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	700	1	1	1	0.00
17/09/2024	2037 On 07-August-25			Bond Future	10.90	84.7695	84.7430	84.7695	0.00
17/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	11698	12	12	12	0.00
17/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	8229	8	8	8	0.00

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17/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	5340	5	5	5	0.00
17/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2645	3	3	3	2,341.00
17/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	2875	3	3	3	200.00
17/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2453	2	2	2	2,541.00
17/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	4718	5	5	5	0.00
17/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1380	1	1	1	2,541.00
17/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	4416	4	4	4	0.00
17/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	728	1	1	1	0.00
17/09/2024	2037 On 06-November-25			Bond Future	11.02	86.3808	86.3543	86.3808	0.00
17/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6201	6	6	6	0.00
17/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2854	3	3	3	0.00
17/09/2024	2038 On 07-November-24			Bond Future	140.35	140.4407	140.3540	140.4407	3,232.00
17/09/2024	2038 On 06-February-25			Bond Future	141.16	141.2460	141.1581	141.2460	0.00
17/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	5928	6	6	6	0.00
17/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
17/09/2024	2038 On 08-May-25			Bond Future	143.99	144.0787	143.9899	144.0787	0.00
17/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4310	4	4	4	0.00
17/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
17/09/2024	2038 On 07-August-25			Bond Future	144.65	144.7386	144.6492	144.7386	0.00
17/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5089	5	5	5	0.00
17/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
17/09/2024	2038 On 06-November-25			Bond Future	147.44	147.5312	147.4408	147.5312	0.00
17/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3561	4	4	4	0.00
17/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
17/09/2024	2040 On 07-November-24			Bond Future	10.86	88.7226	88.8290	88.7226	113,124.00
17/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	11782	12	12	12	0.00
17/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	11730	12	12	12	0.00
17/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	11835	12	12	12	0.00
17/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	13337	13	13	13	0.00
17/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	7697	8	8	8	640.00
17/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	10450	10	10	10	0.00
17/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	9	0	0	0	640.00
17/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	1	0	0	0	640.00
17/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	46	0	0	0	0.00

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17/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	4	0	0	0	0.00
17/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	4	0	0	0	0.00
17/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	4	0	0	0	0.00
17/09/2024	2040 On 06-February-25			Bond Future	10.94	86.0334	86.1424	86.0334	14.00
17/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	11859	12	12	12	0.00
17/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	2586	3	3	3	780.00
17/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	5589	6	6	6	0.00
17/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	8065	8	8	8	0.00
17/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	414	0	0	0	780.00
17/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	843	1	1	1	780.00
17/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	2188	2	2	2	0.00
17/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	142	0	0	0	0.00
17/09/2024	2040 On 08-May-25			Bond Future	11.04	87.7364	87.8480	87.7364	3,900.00
17/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	10021	10	10	10	0.00
17/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	13758	14	14	14	7,500.00
17/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	10587	10	11	10	15,000.00
17/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	14075	14	14	14	7,500.00
17/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	267	0	0	0	0.00
17/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	599	1	1	1	0.00
17/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	293	0	0	0	0.00
17/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	672	1	1	1	0.00
17/09/2024	2040 On 07-August-25			Bond Future	11.15	84.9178	85.0320	84.9178	0.00
17/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	12795	13	13	13	0.00
17/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	785	1	1	1	0.00
17/09/2024	2040 On 06-November-25			Bond Future	11.26	86.5314	86.6483	86.5314	0.00
17/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	6655	7	7	7	0.00
17/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3180	3	3	3	0.00
17/09/2024	2044 On 07-November-24			Bond Future	10.92	85.1749	85.1453	85.1749	87,985.00
17/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12023	12	12	12	0.00
17/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12076	12	12	12	0.00
17/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	11970	12	12	12	0.00
17/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	6984	7	7	7	0.00
17/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	8405	8	8	8	0.00
17/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	9804	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
17/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	17	0	0	0	11,405.00
17/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	38	0	0	0	9,540.00
17/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	81	0	0	0	13,875.00
17/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	5	0	0	0	0.00
17/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	5	0	0	0	0.00
17/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	5	0	0	0	0.00
17/09/2024	2044 On 06-February-25			Bond Future	11.00	82.5381	82.5083	82.5381	0.00
17/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	12199	12	12	12	0.00
17/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	6990	7	7	7	449.00
17/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	9552	10	10	10	449.00
17/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	15736	16	16	16	0.00
17/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	41	0	0	0	449.00
17/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	310	0	0	0	0.00
17/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	627	1	1	1	0.00
17/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	150	0	0	0	0.00
17/09/2024	2044 On 08-May-25			Bond Future	11.09	84.1718	84.1419	84.1718	0.00
17/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	10496	11	10	11	0.00
17/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	8971	9	9	9	0.00
17/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	5522	6	6	6	0.00
17/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2710	3	3	3	2,490.00
17/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1912	2	2	2	2,490.00
17/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3849	4	4	4	0.00
17/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	923	1	1	1	2,490.00
17/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	679	1	1	1	0.00
17/09/2024	2044 On 07-August-25			Bond Future	11.19	81.4098	81.3796	81.4098	0.00
17/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	13162	13	13	13	0.00
17/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	820	1	1	1	0.00
17/09/2024	2044 On 06-November-25			Bond Future	11.30	82.9566	82.9263	82.9566	0.00
17/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	6925	7	7	7	0.00
17/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3287	3	3	3	0.00
17/09/2024	2046 On 07-November-24			Bond Future	121.43	121.4394	121.4295	121.4394	17,748.00
17/09/2024	2046 On 06-February-25			Bond Future	123.95	123.9628	123.9533	123.9628	0.00
17/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	9943	10	10	10	0.00
17/09/2024	2046 On 06-February-25	114.01	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
17/09/2024	2046 On 08-May-25			Bond Future	124.20	124.2053	124.1962	124.2053	0.00
17/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2226	2	2	2	0.00
17/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
17/09/2024	2046 On 07-August-25			Bond Future	126.62	126.6329	126.6244	126.6329	0.00
17/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	7934	8	8	8	0.00
17/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
17/09/2024	2046 On 06-November-25			Bond Future	126.78	126.7912	126.7834	126.7912	0.00
17/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1373	1	1	1	0.00
17/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
17/09/2024	2050 On 07-November-24			Bond Future	123.34	123.3473	123.3389	123.3473	15,376.00
17/09/2024	2050 On 06-February-25			Bond Future	123.55	123.5565	123.5482	123.5565	582.00
17/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7948	8	8	8	0.00
17/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
17/09/2024	2050 On 08-May-25			Bond Future	126.03	126.0346	126.0270	126.0346	0.00
17/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4867	5	5	5	0.00
17/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
17/09/2024	2050 On 07-August-25			Bond Future	126.09	126.0947	126.0879	126.0947	0.00
17/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	6198	6	6	6	0.00
17/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
17/09/2024	2050 On 06-November-25			Bond Future	128.52	128.5272	128.5208	128.5272	0.00
17/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	4101	4	4	4	0.00
17/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
17/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	AL37 On 07-November-24			Index Future	1059.96	1061.1760	1059.9590	1061.1760	0.00
17/09/2024	AL37 On 06-February-25			Index Future	1081.74	1082.9790	1081.7410	1082.9790	0.00
17/09/2024	AL37 On 08-May-25			Index Future	1103.22	1104.4700	1103.2150	1104.4700	0.00
17/09/2024	AL37 On 07-August-25			Index Future	1124.57	1125.8410	1124.5670	1125.8410	0.00
17/09/2024	AL37 On 06-November-25			Index Future	1146.07	1147.3640	1146.0700	1147.3640	0.00
17/09/2024	AL7T On 07-November-24			Index Future	1271.47	1271.8950	1271.4720	1271.8950	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
17/09/2024	AL7T On 06-February-25			Index Future	1297.60	1298.0270	1297.6000	1298.0270	0.00
17/09/2024	AL7T On 08-May-25			Index Future	1323.36	1323.7860	1323.3580	1323.7860	0.00
17/09/2024	AL7T On 07-August-25			Index Future	1348.97	1349.4010	1348.9710	1349.4010	0.00
17/09/2024	AL7T On 06-November-25			Index Future	1374.77	1375.1970	1374.7650	1375.1970	0.00
17/09/2024	ALBI On 07-November-24			Index Future	1098.82	1098.9480	1098.8200	1098.9480	121.00
17/09/2024	ALBI On 06-February-25			Index Future	1121.40	1121.5260	1121.4010	1121.5260	0.00
17/09/2024	ALBI On 08-May-25			Index Future	1143.66	1143.7830	1143.6610	1143.7830	0.00
17/09/2024	ALBI On 07-August-25			Index Future	1165.80	1165.9150	1165.7960	1165.9150	0.00
17/09/2024	ALBI On 06-November-25			Index Future	1188.09	1188.2030	1188.0870	1188.2030	0.00
17/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
17/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C213 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
17/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	ES33 On 07-November-24			Bond Future	10.89	82.1591	82.2392	82.1591	0.00
17/09/2024	ES33 On 06-February-25			Bond Future	11.00	83.8664	83.9485	83.8664	0.00
17/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10217	10	10	10	0.00
17/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
17/09/2024	ES33 On 08-May-25			Bond Future	11.12	81.7485	81.8328	81.7485	0.00
17/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7061	7	7	7	0.00
17/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
17/09/2024	ES33 On 07-August-25			Bond Future	11.26	83.3443	83.4307	83.3443	0.00
17/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9626	10	10	10	0.00
17/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
17/09/2024	ES33 On 06-November-25			Bond Future	11.41	81.1530	81.2414	81.1530	0.00
17/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2591	3	3	3	0.00
17/09/2024	ES33 On 06-November-25	12.01	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
17/09/2024	ES42 On 07-November-24			Bond Future	11.22	79.6263	79.7937	79.6263	0.00
17/09/2024	ES42 On 06-February-25			Bond Future	11.30	81.2803	81.4516	81.2803	0.00
17/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	13058	13	13	13	0.00
17/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
17/09/2024	ES42 On 08-May-25			Bond Future	11.41	78.6429	78.8181	78.6429	0.00
17/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	10187	10	10	10	0.00
17/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
17/09/2024	ES42 On 07-August-25			Bond Future	11.52	80.1757	80.3548	80.1757	0.00
17/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	12083	12	12	12	0.00
17/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
17/09/2024	ES42 On 06-November-25			Bond Future	11.63	77.4536	77.6365	77.4536	0.00
17/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4303	4	4	4	0.00
17/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
17/09/2024	GOVI On 07-November-24			GOVI	1081.65	1081.8620	1081.6510	1081.8620	677.00
17/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1328710	133	133	133	0.00
17/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1328610	133	133	133	0.00
17/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1328510	133	133	133	0.00
17/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
17/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
17/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
17/09/2024	GOVI On 06-February-25			GOVI	1103.88	1104.0890	1103.8790	1104.0890	0.00
17/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1318790	132	132	132	0.00
17/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
17/09/2024	GOVI On 08-May-25			GOVI	1125.79	1126.0000	1125.7910	1126.0000	0.00
17/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1037910	104	104	104	0.00
17/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
17/09/2024	GOVI On 07-August-25			GOVI	1147.58	1147.7880	1147.5800	1147.7880	0.00
17/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1365800	137	137	137	0.00
17/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
17/09/2024	GOVI On 06-November-25			GOVI	1169.52	1169.7300	1169.5230	1169.7300	0.00
17/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	575230	58	58	58	0.00
17/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
17/09/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	IGOV On 07-November-24			Index Future	373.16	373.2620	373.1640	373.2620	795.00
17/09/2024	IGOV On 06-February-25			Index Future	380.92	381.0220	380.9230	381.0220	0.00
17/09/2024	IGOV On 08-May-25			Index Future	388.57	388.6720	388.5740	388.6720	0.00
17/09/2024	IGOV On 07-August-25			Index Future	396.18	396.2800	396.1820	396.2800	0.00
17/09/2024	IGOV On 06-November-25			Index Future	403.84	403.9410	403.8430	403.9410	0.00
17/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
17/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
17/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
17/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
17/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
17/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
17/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
17/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
17/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
17/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
17/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
17/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
17/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
17/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
17/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
17/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
17/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
17/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
17/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
17/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
17/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
17/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
17/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
17/09/2024	R035 On 07-November-24			Bond Future	10.26	93.1016	93.1062	93.1016	141,248.00
17/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	10456	10	10	10	0.00
17/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	10406	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
17/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	10506	11	11	11	0.00
17/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	15469	15	15	15	0.00
17/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	10556	11	11	11	1,000.00
17/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	4927	5	5	5	0.00
17/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	126	0	0	0	11,000.00
17/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
17/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	3	0	0	0	0.00
17/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	3	0	0	0	0.00
17/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	4	0	0	0	0.00
17/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	3	0	0	0	0.00
17/09/2024	R035 On 06-February-25			Bond Future	10.33	95.0136	95.0188	95.0136	0.00
17/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	11113	11	11	11	0.00
17/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	5935	6	6	6	0.00
17/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3217	3	3	3	0.00
17/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2151	2	2	2	1,000.00
17/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	1909	2	2	2	100.00
17/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	2342	2	2	2	0.00
17/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1419	1	1	1	1,100.00
17/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	2120	2	2	2	0.00
17/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	578	1	1	1	1,100.00
17/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	116	0	0	0	0.00
17/09/2024	R035 On 08-May-25			Bond Future	10.42	92.3861	92.3918	92.3861	0.00
17/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	7969	8	8	8	0.00
17/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2801	3	3	3	150.00
17/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	4555	5	5	5	0.00
17/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	7623	8	8	8	0.00
17/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	6601	7	7	7	400.00
17/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	12021	12	12	12	0.00
17/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	14822	15	15	15	0.00
17/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	107	0	0	0	400.00
17/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	275	0	0	0	400.00
17/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	976	1	1	1	0.00
17/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	764	1	1	1	150.00
17/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1636	2	2	2	150.00
17/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2707	3	3	3	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
17/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	704	1	1	1	0.00
17/09/2024	R035 On 07-August-25			Bond Future	10.53	94.1690	94.1754	94.1690	0.00
17/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	11489	11	11	11	0.00
17/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	685	1	1	1	0.00
17/09/2024	R035 On 06-November-25			Bond Future	10.64	91.4555	91.4624	91.4555	0.00
17/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	5678	6	6	6	0.00
17/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2726	3	3	3	0.00
17/09/2024	R053 On 07-November-24			Bond Future	10.85	108.0411	108.1465	108.0411	3,664.00
17/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	15721	16	16	16	0.00
17/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	15790	16	16	16	0.00
17/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	15652	16	16	16	0.00
17/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	7	0	0	0	0.00
17/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	7	0	0	0	0.00
17/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	7	0	0	0	0.00
17/09/2024	R053 On 06-February-25			Bond Future	10.92	110.2597	110.3679	110.2597	0.00
17/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	16222	16	16	16	0.00
17/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	234	0	0	0	0.00
17/09/2024	R053 On 08-May-25			Bond Future	11.00	106.5769	106.6884	106.5769	0.00
17/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	14017	14	14	14	0.00
17/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	895	1	1	1	0.00
17/09/2024	R053 On 07-August-25			Bond Future	11.10	108.6319	108.7464	108.6319	0.00
17/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	17004	17	17	17	0.00
17/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1092	1	1	1	0.00
17/09/2024	R053 On 06-November-25			Bond Future	11.20	104.8347	104.9521	104.8347	0.00
17/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	8817	9	9	9	0.00
17/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	4079	4	4	4	0.00
17/09/2024	R186 On 07-November-24			Bond Future	7.92	109.1039	109.0389	109.1039	159,976.00
17/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2381	2	2	2	0.00
17/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2362	2	2	2	0.00
17/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2400	2	2	2	0.00
17/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	7	0	0	0	0.00
17/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	8	0	0	0	0.00
17/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	7	0	0	0	0.00
17/09/2024	R186 On 06-February-25			Bond Future	7.86	106.0322	105.9664	106.0322	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
17/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2142	2	2	2	0.00
17/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	115	0	0	0	0.00
17/09/2024	R186 On 08-May-25			Bond Future	7.83	108.1325	108.0659	108.1325	0.00
17/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1302	1	1	1	0.00
17/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	334	0	0	0	0.00
17/09/2024	R186 On 07-August-25			Bond Future	7.84	104.9094	104.8421	104.9094	0.00
17/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2438	2	2	2	0.00
17/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3101	3	3	3	0.00
17/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1934	2	2	2	1,983.00
17/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	34	0	0	0	1,983.00
17/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	159	0	0	0	0.00
17/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	83	0	0	0	0.00
17/09/2024	R186 On 06-November-25			Bond Future	7.86	106.9055	106.8374	106.9055	0.00
17/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	776	1	1	1	0.00
17/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	489	0	0	0	0.00
17/09/2024	R202 On 07-November-24			Bond Future	271.93	271.9465	271.9276	271.9465	1,076.00
17/09/2024	R202 On 06-February-25			Bond Future	272.37	272.3917	272.3735	272.3917	0.00
17/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5584	6	6	6	0.00
17/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
17/09/2024	R202 On 08-May-25			Bond Future	277.84	277.8555	277.8386	277.8555	0.00
17/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5529	6	6	6	0.00
17/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
17/09/2024	R202 On 07-August-25			Bond Future	277.96	277.9735	277.9579	277.9735	0.00
17/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	6358	6	6	6	0.00
17/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
17/09/2024	R202 On 06-November-25			Bond Future	283.32	283.3372	283.3224	283.3372	0.00
17/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7682	8	8	8	0.00
17/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
17/09/2024	R209 On 07-November-24			Bond Future	10.37	73.5239	73.5565	73.5239	16,897.00
17/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	9029	9	9	9	0.00
17/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9073	9	9	9	0.00
17/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	8984	9	9	9	0.00
17/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	1693	2	2	2	100.00
17/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	3476	3	3	3	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
17/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	225	0	0	0	100.00
17/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	750	1	1	1	0.00
17/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	4	0	0	0	0.00
17/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	4	0	0	0	0.00
17/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	4	0	0	0	0.00
17/09/2024	R209 On 06-February-25			Bond Future	10.44	75.0337	75.0675	75.0337	0.00
17/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	9665	10	10	10	0.00
17/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	105	0	0	0	0.00
17/09/2024	R209 On 08-May-25			Bond Future	10.53	73.3662	73.4013	73.3662	0.00
17/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	7263	7	7	7	0.00
17/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	642	1	1	1	0.00
17/09/2024	R209 On 07-August-25			Bond Future	10.62	74.7817	74.8180	74.7817	0.00
17/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10201	10	10	10	0.00
17/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	662	1	1	1	0.00
17/09/2024	R209 On 06-November-25			Bond Future	10.72	73.0532	73.0907	73.0532	0.00
17/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5211	5	5	5	0.00
17/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2550	3	3	3	0.00
17/09/2024	R210 On 07-November-24			Bond Future	242.67	242.6958	242.6724	242.6958	1,557.00
17/09/2024	R210 On 06-February-25			Bond Future	247.72	247.7390	247.7163	247.7390	0.00
17/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8106	8	8	8	0.00
17/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
17/09/2024	R210 On 08-May-25			Bond Future	249.29	249.3071	249.2852	249.3071	0.00
17/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1255	1	1	1	0.00
17/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
17/09/2024	R210 On 07-August-25			Bond Future	254.16	254.1809	254.1601	254.1809	0.00
17/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5720	6	6	6	0.00
17/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
17/09/2024	R210 On 06-November-25			Bond Future	255.60	255.6232	255.6036	255.6232	0.00
17/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3464	3	3	3	0.00
17/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
17/09/2024	R213 On 07-November-24			Bond Future	9.27	90.8290	90.7410	90.8290	76,980.00
17/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8058	8	8	8	0.00
17/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8019	8	8	8	0.00
17/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8097	8	8	8	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
17/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	5	0	0	0	0.00
17/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	5	0	0	0	0.00
17/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	5	0	0	0	0.00
17/09/2024	R213 On 06-February-25			Bond Future	9.32	92.6944	92.6050	92.6944	0.00
17/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8173	8	8	8	0.00
17/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	64	0	0	0	0.00
17/09/2024	R213 On 08-May-25			Bond Future	9.39	90.9740	90.8834	90.9740	0.00
17/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5092	5	5	5	0.00
17/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	599	1	1	1	0.00
17/09/2024	R213 On 07-August-25			Bond Future	9.47	92.7305	92.6385	92.7305	0.00
17/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8564	9	9	9	0.00
17/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	392	0	0	0	0.00
17/09/2024	R213 On 06-November-25			Bond Future	9.58	90.9429	90.8496	90.9429	0.00
17/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3674	4	4	4	0.00
17/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1894	2	2	2	0.00
17/09/2024	R214 On 07-November-24			Bond Future	10.68	69.2505	69.3427	69.2505	19,317.00
17/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	9909	10	10	10	0.00
17/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	9954	10	10	10	0.00
17/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	9864	10	10	10	0.00
17/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	3	0	0	0	0.00
17/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	3	0	0	0	0.00
17/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	3	0	0	0	0.00
17/09/2024	R214 On 06-February-25			Bond Future	10.75	70.6727	70.7671	70.6727	0.00
17/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	10054	10	10	10	0.00
17/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	13860	14	14	14	0.00
17/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	8051	8	8	8	554.00
17/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	5869	6	6	6	554.00
17/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	510	1	1	1	0.00
17/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	23	0	0	0	554.00
17/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	247	0	0	0	0.00
17/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	127	0	0	0	0.00
17/09/2024	R214 On 08-May-25			Bond Future	10.83	68.7698	68.8665	68.7698	0.00
17/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	8622	9	9	9	0.00
17/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	569	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
17/09/2024	R214 On 07-August-25			Bond Future	10.92	70.0970	70.1960	70.0970	0.00
17/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	10803	11	11	11	0.00
17/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	694	1	1	1	0.00
17/09/2024	R214 On 06-November-25			Bond Future	11.01	68.1312	68.2324	68.1312	0.00
17/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	5930	6	6	6	0.00
17/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2630	3	3	3	0.00
17/09/2024	R248 On 07-November-24			Bond Future	10.83	84.0640	84.1792	84.0640	250,873.00
17/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	12281	12	12	12	0.00
17/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	12335	12	12	12	0.00
17/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	12227	12	12	12	0.00
17/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	5	0	0	0	0.00
17/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	5	0	0	0	0.00
17/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	5	0	0	0	0.00
17/09/2024	R248 On 06-February-25			Bond Future	10.90	85.7904	85.9083	85.7904	10,000.00
17/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	11518	11	12	11	0.00
17/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	863	1	1	1	660.00
17/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	2974	3	3	3	660.00
17/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	6233	6	6	6	0.00
17/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	899	1	1	1	660.00
17/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	2299	2	2	2	0.00
17/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	5348	5	5	5	0.00
17/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	227	0	0	0	0.00
17/09/2024	R248 On 08-May-25			Bond Future	10.98	83.0435	83.1642	83.0435	0.00
17/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	10790	11	11	11	0.00
17/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	683	1	1	1	0.00
17/09/2024	R248 On 07-August-25			Bond Future	11.07	84.6457	84.7693	84.6457	0.00
17/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	13566	13	14	13	0.00
17/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	831	1	1	1	0.00
17/09/2024	R248 On 06-November-25			Bond Future	11.17	81.8138	81.9401	81.8138	0.00
17/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	6960	7	7	7	0.00
17/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3262	3	3	3	0.00
17/09/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
17/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00