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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/09/2024 TO: 18/09/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	2025 On 07-November-24			Bond Future	185.08	185.1357	185.0782	185.1357	9,240.00
18/09/2024	2029 On 07-November-24			Bond Future	134.32	134.2939	134.3182	134.2939	9,884.00
18/09/2024	2029 On 06-February-25			Bond Future	137.11	137.0852	137.1117	137.0852	0.00
18/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4712	5	5	5	0.00
18/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
18/09/2024	2029 On 08-May-25			Bond Future	138.44	138.4080	138.4413	138.4080	0.00
18/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	591	1	1	1	0.00
18/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
18/09/2024	2029 On 07-August-25			Bond Future	141.15	141.1151	141.1512	141.1151	0.00
18/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3741	4	4	4	0.00
18/09/2024	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
18/09/2024	2029 On 06-November-25			Bond Future	142.43	142.3864	142.4275	142.3864	0.00
18/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2637	3	3	3	0.00
18/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
18/09/2024	2030 On 07-November-24			Bond Future	8.84	98.7432	98.7876	98.7432	182,987.00
18/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7322	7	7	7	0.00
18/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7358	7	7	7	0.00
18/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7285	7	7	7	0.00
18/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7176	7	7	7	600.00
18/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11432	11	11	11	0.00
18/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5333	5	5	5	600.00
18/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	2	0	0	0	0.00
18/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
18/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	11	0	0	0	0.00
18/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	1	0	0	0	0.00
18/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	1	0	0	0	0.00
18/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	1	0	0	0	0.00
18/09/2024	2030 On 06-February-25			Bond Future	8.87	96.7615	96.8081	96.7615	0.00
18/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6776	7	7	7	0.00
18/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	2061	2	2	2	800.00
18/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3503	3	4	3	0.00
18/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	1014	1	1	1	800.00
18/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	866	1	1	1	0.00
18/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	390	0	0	0	800.00
18/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1746	2	2	2	0.00
18/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	74	0	0	0	0.00
18/09/2024	2030 On 08-May-25			Bond Future	8.93	98.6781	98.7273	98.6781	0.00
18/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4223	4	4	4	0.00
18/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10193	10	10	10	0.00
18/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5351	5	5	5	1,640.00
18/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6524	6	7	6	2,280.00
18/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2259	2	2	2	800.00
18/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4396	4	4	4	0.00
18/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1276	1	1	1	800.00
18/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11513	11	12	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	20	0	0	0	2,280.00
18/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	256	0	0	0	0.00
18/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1326	1	1	1	0.00
18/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	555	1	1	1	800.00
18/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2194	2	2	2	0.00
18/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	43	0	0	0	1,640.00
18/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	390	0	0	0	0.00
18/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	593	1	1	1	0.00
18/09/2024	2030 On 07-August-25			Bond Future	9.00	96.5734	96.6250	96.5734	0.00
18/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7423	7	7	7	0.00
18/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10364	10	10	10	0.00
18/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5603	6	6	6	1,054.00
18/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	95	0	0	0	1,054.00
18/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	563	1	1	1	0.00
18/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	329	0	0	0	0.00
18/09/2024	2030 On 06-November-25			Bond Future	9.09	98.4112	98.4652	98.4112	0.00
18/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	3071	3	3	3	0.00
18/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1573	2	2	2	0.00
18/09/2024	2032 On 07-November-24			Bond Future	9.55	94.0597	94.1957	94.0597	101,985.00
18/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	9041	9	9	9	0.00
18/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	8998	9	9	9	0.00
18/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	9085	9	9	9	0.00
18/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	9736	10	10	10	1,615.00
18/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	16770	17	17	17	0.00
18/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5137	5	5	5	0.00
18/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7412	7	7	7	600.00
18/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	9606	9	10	9	600.00
18/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15165	15	15	15	0.00
18/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1632	2	2	2	50.00
18/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2173	2	2	2	100.00
18/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	2023	2	2	2	0.00
18/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	480	1	0	1	0.00
18/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	435	0	0	0	0.00
18/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	627	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
18/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
18/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	4	0	0	0	0.00
18/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	17	0	0	0	0.00
18/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	69	0	0	0	200.00
18/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
18/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	4	0	0	0	0.00
18/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	6	0	0	0	0.00
18/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	6	0	0	0	0.00
18/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	6	0	0	0	0.00
18/09/2024	2032 On 06-February-25			Bond Future	9.61	95.9918	96.1318	95.9918	0.00
18/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	9654	10	10	10	0.00
18/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2640	3	3	3	800.00
18/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5122	5	5	5	0.00
18/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1305	1	1	1	800.00
18/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1130	1	1	1	0.00
18/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2214	2	2	2	0.00
18/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	405	0	0	0	800.00
18/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	70	0	0	0	0.00
18/09/2024	2032 On 08-May-25			Bond Future	9.68	93.7309	93.8754	93.7309	0.00
18/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6209	6	6	6	0.00
18/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1657	2	2	2	800.00
18/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2899	3	3	3	800.00
18/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6431	6	6	6	0.00
18/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	599	1	1	1	800.00
18/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1786	2	2	2	0.00
18/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2905	3	3	3	0.00
18/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	638	1	1	1	0.00
18/09/2024	2032 On 07-August-25			Bond Future	9.77	95.5399	95.6886	95.5399	0.00
18/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	10015	10	10	10	0.00
18/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	458	0	0	0	0.00
18/09/2024	2032 On 06-November-25			Bond Future	9.88	93.1983	93.3511	93.1983	0.00
18/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4555	4	5	4	0.00
18/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2200	2	2	2	0.00
18/09/2024	2033 On 07-November-24			Bond Future	127.86	127.7869	127.8570	127.7869	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
18/09/2024	2033 On 06-February-25			Bond Future	130.52	130.4428	130.5161	130.4428	0.00
18/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5576	6	6	6	0.00
18/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
18/09/2024	2033 On 08-May-25			Bond Future	131.61	131.5330	131.6141	131.5330	0.00
18/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	994	1	1	1	0.00
18/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
18/09/2024	2033 On 07-August-25			Bond Future	134.19	134.1057	134.1905	134.1057	0.00
18/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5541	5	6	5	0.00
18/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
18/09/2024	2033 On 06-November-25			Bond Future	135.23	135.1391	135.2302	135.1391	0.00
18/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2090	2	2	2	0.00
18/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
18/09/2024	2037 On 07-November-24			Bond Future	10.56	88.0744	88.4303	88.0744	214,930.00
18/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	11190	11	11	11	0.00
18/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	11240	11	11	11	0.00
18/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	11140	11	11	11	0.00
18/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	3	0	0	0	0.00
18/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	3	0	0	0	0.00
18/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	3	0	0	0	0.00
18/09/2024	2037 On 06-February-25			Bond Future	10.63	85.6229	85.9872	85.6229	0.00
18/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	11628	11	12	11	0.00
18/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	101	0	0	0	0.00
18/09/2024	2037 On 08-May-25			Bond Future	10.73	87.3184	87.6914	87.3184	3,975.00
18/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	8981	9	9	9	0.00
18/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	13856	14	14	14	7,500.00
18/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	10323	10	10	10	15,000.00
18/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	13639	13	14	13	7,500.00
18/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	200	0	0	0	0.00
18/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	475	1	0	1	0.00
18/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	187	0	0	0	0.00
18/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	642	1	1	1	0.00
18/09/2024	2037 On 07-August-25			Bond Future	10.84	84.7430	85.1246	84.7430	0.00
18/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	12030	12	12	12	0.00
18/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	8523	8	9	8	0.00

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18/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	5583	5	6	5	0.00
18/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2807	3	3	3	2,341.00
18/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	3046	3	3	3	200.00
18/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2314	2	2	2	2,541.00
18/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	4498	5	4	5	0.00
18/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1292	1	1	1	2,541.00
18/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	4205	4	4	4	0.00
18/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	677	1	1	1	0.00
18/09/2024	2037 On 06-November-25			Bond Future	10.95	86.3543	86.7443	86.3543	0.00
18/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6451	6	6	6	0.00
18/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2713	3	3	3	0.00
18/09/2024	2038 On 07-November-24			Bond Future	140.48	140.3540	140.4785	140.3540	3,232.00
18/09/2024	2038 On 06-February-25			Bond Future	141.29	141.1581	141.2927	141.1581	0.00
18/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6063	6	6	6	0.00
18/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
18/09/2024	2038 On 08-May-25			Bond Future	144.13	143.9899	144.1298	143.9899	0.00
18/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4450	4	4	4	0.00
18/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
18/09/2024	2038 On 07-August-25			Bond Future	144.80	144.6492	144.7987	144.6492	0.00
18/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5239	5	5	5	0.00
18/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
18/09/2024	2038 On 06-November-25			Bond Future	147.60	147.4408	147.5951	147.4408	0.00
18/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3715	4	4	4	0.00
18/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
18/09/2024	2040 On 07-November-24			Bond Future	10.79	88.8290	89.2505	88.8290	113,124.00
18/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	12202	12	12	12	0.00
18/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	12150	12	12	12	0.00
18/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	12255	12	12	12	0.00
18/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	13758	13	14	13	0.00
18/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	8106	8	8	8	640.00
18/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	10868	10	11	10	0.00
18/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	6	0	0	0	640.00
18/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	1	0	0	0	640.00
18/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	34	0	0	0	0.00

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18/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	3	0	0	0	0.00
18/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	3	0	0	0	0.00
18/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	3	0	0	0	0.00
18/09/2024	2040 On 06-February-25			Bond Future	10.87	86.1424	86.5737	86.1424	14.00
18/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	12270	12	12	12	0.00
18/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	2817	3	3	3	780.00
18/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	5925	6	6	6	0.00
18/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	8444	8	8	8	0.00
18/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	362	0	0	0	780.00
18/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	747	1	1	1	780.00
18/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	1988	2	2	2	0.00
18/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	122	0	0	0	0.00
18/09/2024	2040 On 08-May-25			Bond Future	10.97	87.8480	88.2894	87.8480	3,900.00
18/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	10401	10	10	10	0.00
18/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	14169	14	14	14	7,500.00
18/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	10973	11	11	11	15,000.00
18/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	14489	14	14	14	7,500.00
18/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	239	0	0	0	0.00
18/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	543	1	1	1	0.00
18/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	263	0	0	0	0.00
18/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	611	1	1	1	0.00
18/09/2024	2040 On 07-August-25			Bond Future	11.08	85.0320	85.4833	85.0320	0.00
18/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	13188	13	13	13	0.00
18/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	727	1	1	1	0.00
18/09/2024	2040 On 06-November-25			Bond Future	11.19	86.6483	87.1093	86.6483	0.00
18/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	6949	7	7	7	0.00
18/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	3013	3	3	3	0.00
18/09/2024	2044 On 07-November-24			Bond Future	10.86	85.1453	85.5820	85.1453	81,417.00
18/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12458	12	12	12	0.00
18/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12511	12	13	12	0.00
18/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	12405	12	12	12	0.00
18/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	7400	7	7	7	0.00
18/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	8831	8	9	8	0.00
18/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	10235	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
18/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	12	0	0	0	11,405.00
18/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	27	0	0	0	9,540.00
18/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	60	0	0	0	13,875.00
18/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	3	0	0	0	0.00
18/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	3	0	0	0	0.00
18/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	3	0	0	0	0.00
18/09/2024	2044 On 06-February-25			Bond Future	10.93	82.5083	82.9550	82.5083	0.00
18/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	12625	12	13	12	0.00
18/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7362	7	7	7	449.00
18/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	9958	10	10	10	449.00
18/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	16177	16	16	16	0.00
18/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	34	0	0	0	449.00
18/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	269	0	0	0	0.00
18/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	552	1	1	1	0.00
18/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	129	0	0	0	0.00
18/09/2024	2044 On 08-May-25			Bond Future	11.02	84.1419	84.5990	84.1419	0.00
18/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	10891	10	11	10	0.00
18/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9347	9	9	9	0.00
18/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	5832	6	6	6	0.00
18/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	2920	3	3	3	2,490.00
18/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1764	2	2	2	2,490.00
18/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3602	4	4	4	0.00
18/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	842	1	1	1	2,490.00
18/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	617	1	1	1	0.00
18/09/2024	2044 On 07-August-25			Bond Future	11.12	81.3796	81.8469	81.3796	0.00
18/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	13569	13	14	13	0.00
18/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	760	1	1	1	0.00
18/09/2024	2044 On 06-November-25			Bond Future	11.22	82.9263	83.4037	82.9263	0.00
18/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	7231	7	7	7	0.00
18/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3116	3	3	3	0.00
18/09/2024	2046 On 07-November-24			Bond Future	121.22	121.4295	121.2196	121.4295	17,748.00
18/09/2024	2046 On 06-February-25			Bond Future	123.74	123.9533	123.7408	123.9533	0.00
18/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	9731	10	10	10	0.00
18/09/2024	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
18/09/2024	2046 On 08-May-25			Bond Future	123.99	124.1962	123.9877	124.1962	0.00
18/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2018	2	2	2	0.00
18/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
18/09/2024	2046 On 07-August-25			Bond Future	126.41	126.6244	126.4137	126.6244	0.00
18/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	7724	8	8	8	0.00
18/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
18/09/2024	2046 On 06-November-25			Bond Future	126.57	126.7834	126.5743	126.7834	0.00
18/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1164	1	1	1	0.00
18/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
18/09/2024	2050 On 07-November-24			Bond Future	123.94	123.3389	123.9417	123.3389	15,376.00
18/09/2024	2050 On 06-February-25			Bond Future	124.17	123.5482	124.1714	123.5482	582.00
18/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	8571	8	9	8	0.00
18/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
18/09/2024	2050 On 08-May-25			Bond Future	126.66	126.0270	126.6646	126.0270	0.00
18/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	5505	5	6	5	0.00
18/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
18/09/2024	2050 On 07-August-25			Bond Future	126.75	126.0879	126.7458	126.0879	0.00
18/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	6856	6	7	6	0.00
18/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
18/09/2024	2050 On 06-November-25			Bond Future	129.19	128.5208	129.1933	128.5208	0.00
18/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	4773	4	5	4	0.00
18/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
18/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	AL37 On 07-November-24			Index Future	1060.64	1059.9590	1060.6360	1059.9590	0.00
18/09/2024	AL37 On 06-February-25			Index Future	1082.44	1081.7410	1082.4360	1081.7410	0.00
18/09/2024	AL37 On 08-May-25			Index Future	1103.93	1103.2150	1103.9290	1103.2150	0.00
18/09/2024	AL37 On 07-August-25			Index Future	1125.30	1124.5670	1125.3010	1124.5670	0.00
18/09/2024	AL37 On 06-November-25			Index Future	1146.82	1146.0700	1146.8230	1146.0700	0.00
18/09/2024	AL7T On 07-November-24			Index Future	1274.72	1271.4720	1274.7180	1271.4720	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
18/09/2024	AL7T On 06-February-25			Index Future	1300.92	1297.6000	1300.9180	1297.6000	0.00
18/09/2024	AL7T On 08-May-25			Index Future	1326.75	1323.3580	1326.7490	1323.3580	0.00
18/09/2024	AL7T On 07-August-25			Index Future	1352.44	1348.9710	1352.4350	1348.9710	0.00
18/09/2024	AL7T On 06-November-25			Index Future	1378.30	1374.7650	1378.3010	1374.7650	0.00
18/09/2024	ALBI On 07-November-24			Index Future	1101.88	1098.8200	1101.8760	1098.8200	121.00
18/09/2024	ALBI On 06-February-25			Index Future	1124.52	1121.4010	1124.5240	1121.4010	0.00
18/09/2024	ALBI On 08-May-25			Index Future	1146.85	1143.6610	1146.8530	1143.6610	0.00
18/09/2024	ALBI On 07-August-25			Index Future	1169.06	1165.7960	1169.0550	1165.7960	0.00
18/09/2024	ALBI On 06-November-25			Index Future	1191.41	1188.0870	1191.4140	1188.0870	0.00
18/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
18/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	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
18/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
18/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	ES33 On 07-November-24			Bond Future	10.84	82.2392	82.4796	82.2392	0.00
18/09/2024	ES33 On 06-February-25			Bond Future	10.95	83.9485	84.1950	83.9485	0.00
18/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10463	10	10	10	0.00
18/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
18/09/2024	ES33 On 08-May-25			Bond Future	11.06	81.8328	82.0856	81.8328	0.00
18/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7314	7	7	7	0.00
18/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
18/09/2024	ES33 On 07-August-25			Bond Future	11.20	83.4307	83.6898	83.4307	0.00
18/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	9885	10	10	10	0.00
18/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
18/09/2024	ES33 On 06-November-25			Bond Future	11.35	81.2414	81.5066	81.2414	0.00
18/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	2856	3	3	3	0.00
18/09/2024	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
18/09/2024	ES42 On 07-November-24			Bond Future	11.16	79.7937	80.1682	79.7937	0.00
18/09/2024	ES42 On 06-February-25			Bond Future	11.24	81.4516	81.8350	81.4516	0.00
18/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	13441	13	13	13	0.00
18/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
18/09/2024	ES42 On 08-May-25			Bond Future	11.34	78.8181	79.2106	78.8181	0.00
18/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	10580	10	11	10	0.00
18/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
18/09/2024	ES42 On 07-August-25			Bond Future	11.45	80.3548	80.7563	80.3548	0.00
18/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	12484	12	12	12	0.00
18/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
18/09/2024	ES42 On 06-November-25			Bond Future	11.57	77.6365	78.0470	77.6365	0.00
18/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	4713	4	5	4	0.00
18/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
18/09/2024	GOVI On 07-November-24			GOVI	1084.60	1081.6510	1084.6000	1081.6510	677.00
18/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1358200	133	136	133	0.00
18/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1358100	133	136	133	0.00
18/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1358000	133	136	133	0.00
18/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
18/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
18/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
18/09/2024	GOVI On 06-February-25			GOVI	1106.89	1103.8790	1106.8930	1103.8790	0.00
18/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1348930	132	135	132	0.00
18/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
18/09/2024	GOVI On 08-May-25			GOVI	1128.87	1125.7910	1128.8720	1125.7910	0.00
18/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1068720	104	107	104	0.00
18/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
18/09/2024	GOVI On 07-August-25			GOVI	1150.73	1147.5800	1150.7260	1147.5800	0.00
18/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1397260	137	140	137	0.00
18/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
18/09/2024	GOVI On 06-November-25			GOVI	1172.73	1169.5230	1172.7340	1169.5230	0.00
18/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	607340	58	61	58	0.00
18/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	0	0	0	0	0.00
18/09/2024	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
18/09/2024	IGOV On 07-November-24			Index Future	373.44	373.1640	373.4370	373.1640	795.00
18/09/2024	IGOV On 06-February-25			Index Future	381.20	380.9230	381.2030	380.9230	0.00
18/09/2024	IGOV On 08-May-25			Index Future	388.86	388.5740	388.8620	388.5740	0.00
18/09/2024	IGOV On 07-August-25			Index Future	396.48	396.1820	396.4780	396.1820	0.00
18/09/2024	IGOV On 06-November-25			Index Future	404.15	403.8430	404.1460	403.8430	0.00
18/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
18/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
18/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
18/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
18/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
18/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
18/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
18/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
18/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
18/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
18/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
18/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
18/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
18/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	91.6650	91.6650	91.6650	0.00
18/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
18/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
18/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
18/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
18/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
18/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
18/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
18/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
18/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
18/09/2024	R035 On 07-November-24			Bond Future	10.20	93.1062	93.4525	93.1062	141,248.00
18/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	10801	10	11	10	0.00
18/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	10751	10	11	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
18/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	10851	11	11	11	0.00
18/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	15815	15	16	15	0.00
18/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	10901	11	11	11	1,000.00
18/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	5245	5	5	5	0.00
18/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	97	0	0	0	11,000.00
18/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
18/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	2	0	0	0	0.00
18/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	2	0	0	0	0.00
18/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	2	0	0	0	0.00
18/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	2	0	0	0	0.00
18/09/2024	R035 On 06-February-25			Bond Future	10.27	95.0188	95.3734	95.0188	0.00
18/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	11452	11	11	11	0.00
18/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	6226	6	6	6	0.00
18/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3441	3	3	3	0.00
18/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2330	2	2	2	1,000.00
18/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	2076	2	2	2	100.00
18/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	2155	2	2	2	0.00
18/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1288	1	1	1	1,100.00
18/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	1945	2	2	2	0.00
18/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	515	1	1	1	1,100.00
18/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	100	0	0	0	0.00
18/09/2024	R035 On 08-May-25			Bond Future	10.36	92.3918	92.7551	92.3918	0.00
18/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	8272	8	8	8	0.00
18/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	2988	3	3	3	150.00
18/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	4797	5	5	5	0.00
18/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	7921	8	8	8	0.00
18/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	6884	7	7	7	400.00
18/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	12358	12	12	12	0.00
18/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	15173	15	15	15	0.00
18/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	96	0	0	0	400.00
18/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	249	0	0	0	400.00
18/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	896	1	1	1	0.00
18/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	699	1	1	1	150.00
18/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1515	2	2	2	150.00
18/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2530	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
18/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	644	1	1	1	0.00
18/09/2024	R035 On 07-August-25			Bond Future	10.46	94.1754	94.5471	94.1754	0.00
18/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	11812	11	12	11	0.00
18/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	637	1	1	1	0.00
18/09/2024	R035 On 06-November-25			Bond Future	10.57	91.4624	91.8425	91.4624	0.00
18/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	5918	6	6	6	0.00
18/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2586	3	3	3	0.00
18/09/2024	R053 On 07-November-24			Bond Future	10.79	108.1465	108.7369	108.1465	3,664.00
18/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	16309	16	16	16	0.00
18/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	16379	16	16	16	0.00
18/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	16240	16	16	16	0.00
18/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	5	0	0	0	0.00
18/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	5	0	0	0	0.00
18/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	5	0	0	0	0.00
18/09/2024	R053 On 06-February-25			Bond Future	10.86	110.3679	110.9719	110.3679	0.00
18/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	16794	16	17	16	0.00
18/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	202	0	0	0	0.00
18/09/2024	R053 On 08-May-25			Bond Future	10.94	106.6884	107.3062	106.6884	0.00
18/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	14552	14	15	14	0.00
18/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	813	1	1	1	0.00
18/09/2024	R053 On 07-August-25			Bond Future	11.03	108.7464	109.3778	108.7464	0.00
18/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	17553	17	18	17	0.00
18/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	1009	1	1	1	0.00
18/09/2024	R053 On 06-November-25			Bond Future	11.12	104.9521	105.5971	104.9521	0.00
18/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	9233	9	9	9	0.00
18/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	3851	4	4	4	0.00
18/09/2024	R186 On 07-November-24			Bond Future	7.90	109.0389	109.0666	109.0389	159,976.00
18/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2408	2	2	2	0.00
18/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2389	2	2	2	0.00
18/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2427	2	2	2	0.00
18/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	6	0	0	0	0.00
18/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	7	0	0	0	0.00
18/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	6	0	0	0	0.00
18/09/2024	R186 On 06-February-25			Bond Future	7.84	105.9664	105.9960	105.9664	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
18/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2166	2	2	2	0.00
18/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	110	0	0	0	0.00
18/09/2024	R186 On 08-May-25			Bond Future	7.81	108.0659	108.0980	108.0659	0.00
18/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1324	1	1	1	0.00
18/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	324	0	0	0	0.00
18/09/2024	R186 On 07-August-25			Bond Future	7.81	104.8421	104.8766	104.8421	0.00
18/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2469	2	2	2	0.00
18/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3134	3	3	3	0.00
18/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1962	2	2	2	1,983.00
18/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	32	0	0	0	1,983.00
18/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	153	0	0	0	0.00
18/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	80	0	0	0	0.00
18/09/2024	R186 On 06-November-25			Bond Future	7.83	106.8374	106.8739	106.8374	0.00
18/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	796	1	1	1	0.00
18/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	473	0	0	0	0.00
18/09/2024	R202 On 07-November-24			Bond Future	271.46	271.9276	271.4568	271.9276	1,076.00
18/09/2024	R202 On 06-February-25			Bond Future	271.91	272.3735	271.9100	272.3735	0.00
18/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5120	6	5	6	0.00
18/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
18/09/2024	R202 On 08-May-25			Bond Future	277.37	277.8386	277.3704	277.8386	0.00
18/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5060	6	5	6	0.00
18/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
18/09/2024	R202 On 07-August-25			Bond Future	277.50	277.9579	277.4978	277.9579	0.00
18/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5898	6	6	6	0.00
18/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
18/09/2024	R202 On 06-November-25			Bond Future	282.86	283.3224	282.8572	283.3224	0.00
18/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7217	8	7	8	0.00
18/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
18/09/2024	R209 On 07-November-24			Bond Future	10.32	73.5565	73.8127	73.5565	17,255.00
18/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	9284	9	9	9	0.00
18/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9328	9	9	9	0.00
18/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	9239	9	9	9	0.00
18/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	1850	2	2	2	100.00
18/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	3692	3	4	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
18/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	185	0	0	0	100.00
18/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	650	1	1	1	0.00
18/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	3	0	0	0	0.00
18/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	3	0	0	0	0.00
18/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	3	0	0	0	0.00
18/09/2024	R209 On 06-February-25			Bond Future	10.39	75.0675	75.3299	75.0675	0.00
18/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	9915	10	10	10	0.00
18/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	93	0	0	0	0.00
18/09/2024	R209 On 08-May-25			Bond Future	10.47	73.4013	73.6701	73.4013	0.00
18/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	7487	7	7	7	0.00
18/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	597	1	1	1	0.00
18/09/2024	R209 On 07-August-25			Bond Future	10.57	74.8180	75.0932	74.8180	0.00
18/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10439	10	10	10	0.00
18/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	624	1	1	1	0.00
18/09/2024	R209 On 06-November-25			Bond Future	10.67	73.0907	73.3721	73.0907	0.00
18/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5388	5	5	5	0.00
18/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2445	3	2	3	0.00
18/09/2024	R210 On 07-November-24			Bond Future	242.61	242.6724	242.6115	242.6724	1,557.00
18/09/2024	R210 On 06-February-25			Bond Future	247.66	247.7163	247.6572	247.7163	0.00
18/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	8047	8	8	8	0.00
18/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
18/09/2024	R210 On 08-May-25			Bond Future	249.24	249.2852	249.2384	249.2852	0.00
18/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	1208	1	1	1	0.00
18/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
18/09/2024	R210 On 07-August-25			Bond Future	254.12	254.1601	254.1162	254.1601	0.00
18/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5676	6	6	6	0.00
18/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
18/09/2024	R210 On 06-November-25			Bond Future	255.57	255.6036	255.5682	255.6036	0.00
18/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	3428	3	3	3	0.00
18/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
18/09/2024	R213 On 07-November-24			Bond Future	9.25	90.7410	90.8377	90.7410	77,008.00
18/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8154	8	8	8	0.00
18/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8115	8	8	8	0.00
18/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8193	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
18/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	4	0	0	0	0.00
18/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	4	0	0	0	0.00
18/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	4	0	0	0	0.00
18/09/2024	R213 On 06-February-25			Bond Future	9.30	92.6050	92.7048	92.6050	0.00
18/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8268	8	8	8	0.00
18/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	60	0	0	0	0.00
18/09/2024	R213 On 08-May-25			Bond Future	9.37	90.8834	90.9868	90.8834	0.00
18/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5173	5	5	5	0.00
18/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	576	1	1	1	0.00
18/09/2024	R213 On 07-August-25			Bond Future	9.45	92.6385	92.7453	92.6385	0.00
18/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8657	9	9	9	0.00
18/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	379	0	0	0	0.00
18/09/2024	R213 On 06-November-25			Bond Future	9.55	90.8496	90.9597	90.8496	0.00
18/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3739	4	4	4	0.00
18/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1849	2	2	2	0.00
18/09/2024	R214 On 07-November-24			Bond Future	10.62	69.3427	69.6794	69.3427	19,317.00
18/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	10245	10	10	10	0.00
18/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	10290	10	10	10	0.00
18/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	10199	10	10	10	0.00
18/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	2	0	0	0	0.00
18/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	2	0	0	0	0.00
18/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	2	0	0	0	0.00
18/09/2024	R214 On 06-February-25			Bond Future	10.69	70.7671	71.1116	70.7671	0.00
18/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	10381	10	10	10	0.00
18/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	14201	14	14	14	0.00
18/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	8365	8	8	8	554.00
18/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	6156	6	6	6	554.00
18/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	452	1	0	1	0.00
18/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	19	0	0	0	554.00
18/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	216	0	0	0	0.00
18/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	110	0	0	0	0.00
18/09/2024	R214 On 08-May-25			Bond Future	10.77	68.8665	69.2190	68.8665	0.00
18/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	8925	9	9	9	0.00
18/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	521	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
18/09/2024	R214 On 07-August-25			Bond Future	10.85	70.1960	70.5563	70.1960	0.00
18/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	11115	11	11	11	0.00
18/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	646	1	1	1	0.00
18/09/2024	R214 On 06-November-25			Bond Future	10.95	68.2324	68.6005	68.2324	0.00
18/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	6169	6	6	6	0.00
18/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2501	3	3	3	0.00
18/09/2024	R248 On 07-November-24			Bond Future	10.77	84.1792	84.6366	84.1792	250,873.00
18/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	12737	12	13	12	0.00
18/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	12791	12	13	12	0.00
18/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	12682	12	13	12	0.00
18/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	3	0	0	0	0.00
18/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	3	0	0	0	0.00
18/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	3	0	0	0	0.00
18/09/2024	R248 On 06-February-25			Bond Future	10.84	85.9083	86.3763	85.9083	10,000.00
18/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	11956	12	12	12	0.00
18/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	977	1	1	1	660.00
18/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	3232	3	3	3	660.00
18/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	6600	6	7	6	0.00
18/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	798	1	1	1	660.00
18/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	2089	2	2	2	0.00
18/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	4994	5	5	5	0.00
18/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	196	0	0	0	0.00
18/09/2024	R248 On 08-May-25			Bond Future	10.92	83.1642	83.6428	83.1642	0.00
18/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	11205	11	11	11	0.00
18/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	619	1	1	1	0.00
18/09/2024	R248 On 07-August-25			Bond Future	11.00	84.7693	85.2584	84.7693	0.00
18/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	13993	14	14	14	0.00
18/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	768	1	1	1	0.00
18/09/2024	R248 On 06-November-25			Bond Future	11.10	81.9401	82.4398	81.9401	0.00
18/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	7281	7	7	7	0.00
18/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3084	3	3	3	0.00
18/09/2024	X038 On 31-January-38			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
18/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
18/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00