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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/09/2024 TO: 23/09/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	2025 On 07-November-24			Bond Future	185.02	185.0406	185.0177	185.0406	9,240.00
23/09/2024	2029 On 07-November-24			Bond Future	134.22	134.1712	134.2172	134.1712	7,884.00
23/09/2024	2029 On 06-February-25			Bond Future	137.01	136.9669	137.0144	136.9669	0.00
23/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4614	5	5	5	0.00
23/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
23/09/2024	2029 On 08-May-25			Bond Future	138.35	138.3019	138.3514	138.3019	0.00
23/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	501	0	1	0	0.00
23/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
23/09/2024	2029 On 07-August-25			Bond Future	141.08	141.0245	141.0757	141.0245	0.00
23/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3666	4	4	4	0.00
23/09/2024	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
23/09/2024	2029 On 06-November-25			Bond Future	142.37	142.3137	142.3671	142.3137	0.00
23/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2577	3	3	3	0.00
23/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
23/09/2024	2030 On 07-November-24			Bond Future	8.85	98.6247	98.7498	98.6247	178,633.00
23/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7283	7	7	7	0.00
23/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7320	7	7	7	0.00
23/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7247	7	7	7	0.00
23/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7137	7	7	7	600.00
23/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11394	11	11	11	0.00
23/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5292	5	5	5	600.00
23/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	1	0	0	0	0.00
23/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
23/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	8	0	0	0	0.00
23/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	1	0	0	0	0.00
23/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	1	0	0	0	0.00
23/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	1	0	0	0	0.00
23/09/2024	2030 On 06-February-25			Bond Future	8.88	96.6457	96.7738	96.6457	0.00
23/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6735	7	7	7	0.00
23/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	2014	2	2	2	800.00
23/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3454	3	3	3	0.00
23/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	974	1	1	1	800.00
23/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	853	1	1	1	0.00
23/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	375	0	0	0	800.00
23/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1740	2	2	2	0.00
23/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	68	0	0	0	0.00
23/09/2024	2030 On 08-May-25			Bond Future	8.93	98.5677	98.6989	98.5677	0.00
23/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4181	4	4	4	0.00
23/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10162	10	10	10	0.00
23/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5310	5	5	5	1,640.00
23/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6485	6	6	6	2,280.00
23/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1243	1	1	1	800.00
23/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2219	2	2	2	800.00
23/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4355	4	4	4	0.00
23/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11483	11	11	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
23/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	18	0	0	0	2,280.00
23/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	246	0	0	0	0.00
23/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	542	1	1	1	800.00
23/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2190	2	2	2	0.00
23/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1314	1	1	1	0.00
23/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	40	0	0	0	1,640.00
23/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	378	0	0	0	0.00
23/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	579	1	1	1	0.00
23/09/2024	2030 On 07-August-25			Bond Future	9.01	96.4734	96.6076	96.4734	0.00
23/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7414	7	7	7	0.00
23/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10344	10	10	10	0.00
23/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5616	6	6	6	1,054.00
23/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	92	0	0	0	1,054.00
23/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	592	1	1	1	0.00
23/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	337	0	0	0	0.00
23/09/2024	2030 On 06-November-25			Bond Future	9.09	98.3215	98.4587	98.3215	0.00
23/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	3054	3	3	3	0.00
23/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1563	2	2	2	0.00
23/09/2024	2032 On 07-November-24			Bond Future	9.52	94.1527	94.3086	94.1527	101,428.00
23/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	9154	9	9	9	0.00
23/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	9111	9	9	9	0.00
23/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	9198	9	9	9	0.00
23/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	9848	10	10	10	1,615.00
23/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	16883	17	17	17	0.00
23/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5250	5	5	5	0.00
23/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7525	7	8	7	600.00
23/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	9719	10	10	10	600.00
23/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15278	15	15	15	0.00
23/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2275	2	2	2	100.00
23/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1725	2	2	2	50.00
23/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	2123	2	2	2	0.00
23/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	467	1	0	1	0.00
23/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	424	0	0	0	0.00
23/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	608	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
23/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
23/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	4	0	0	0	0.00
23/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	17	0	0	0	0.00
23/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	70	0	0	0	200.00
23/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
23/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	3	0	0	0	0.00
23/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	6	0	0	0	0.00
23/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	6	0	0	0	0.00
23/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	6	0	0	0	0.00
23/09/2024	2032 On 06-February-25			Bond Future	9.58	96.0916	96.2511	96.0916	0.00
23/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	9763	10	10	10	0.00
23/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2729	3	3	3	800.00
23/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5232	5	5	5	0.00
23/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1360	1	1	1	800.00
23/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1100	1	1	1	0.00
23/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	396	0	0	0	800.00
23/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2150	2	2	2	0.00
23/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	59	0	0	0	0.00
23/09/2024	2032 On 08-May-25			Bond Future	9.66	93.8401	94.0033	93.8401	0.00
23/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6289	6	6	6	0.00
23/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	2942	3	3	3	800.00
23/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6513	6	7	6	0.00
23/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1680	2	2	2	800.00
23/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1701	2	2	2	0.00
23/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	553	1	1	1	800.00
23/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2800	3	3	3	0.00
23/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	591	1	1	1	0.00
23/09/2024	2032 On 07-August-25			Bond Future	9.74	95.6633	95.8302	95.6633	0.00
23/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	10125	10	10	10	0.00
23/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	426	0	0	0	0.00
23/09/2024	2032 On 06-November-25			Bond Future	9.84	93.3358	93.5062	93.3358	0.00
23/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4653	5	5	5	0.00
23/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2143	2	2	2	0.00
23/09/2024	2033 On 07-November-24			Bond Future	127.82	127.7338	127.8214	127.7338	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
23/09/2024	2033 On 06-February-25			Bond Future	130.49	130.3954	130.4854	130.3954	0.00
23/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5545	5	6	5	0.00
23/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
23/09/2024	2033 On 08-May-25			Bond Future	131.59	131.4988	131.5915	131.4988	0.00
23/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	972	1	1	1	0.00
23/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
23/09/2024	2033 On 07-August-25			Bond Future	134.18	134.0875	134.1827	134.0875	0.00
23/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5533	5	6	5	0.00
23/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
23/09/2024	2033 On 06-November-25			Bond Future	135.24	135.1399	135.2382	135.1399	0.00
23/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2098	2	2	2	0.00
23/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
23/09/2024	2037 On 07-November-24			Bond Future	10.49	88.6311	88.8544	88.6311	210,460.00
23/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	11612	11	12	11	0.00
23/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	11662	11	12	11	0.00
23/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	11562	11	12	11	0.00
23/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	1	0	0	0	0.00
23/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	1	0	0	0	0.00
23/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	1	0	0	0	0.00
23/09/2024	2037 On 06-February-25			Bond Future	10.56	86.1956	86.4238	86.1956	0.00
23/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	12051	12	12	12	0.00
23/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	88	0	0	0	0.00
23/09/2024	2037 On 08-May-25			Bond Future	10.65	87.9094	88.1425	87.9094	3,975.00
23/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	9398	9	9	9	0.00
23/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	14278	14	14	14	7,500.00
23/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	10749	11	11	11	15,000.00
23/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	14059	14	14	14	7,500.00
23/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	170	0	0	0	0.00
23/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	449	0	0	0	0.00
23/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	157	0	0	0	0.00
23/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	607	1	1	1	0.00
23/09/2024	2037 On 07-August-25			Bond Future	10.76	85.3566	85.5948	85.3566	0.00
23/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	12454	12	12	12	0.00
23/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	8977	9	9	9	0.00

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23/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	5997	6	6	6	0.00
23/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	3088	3	3	3	2,341.00
23/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	3349	3	3	3	200.00
23/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	4038	4	4	4	0.00
23/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2258	2	2	2	2,541.00
23/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	4310	4	4	4	0.00
23/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1276	1	1	1	2,541.00
23/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	631	1	1	1	0.00
23/09/2024	2037 On 06-November-25			Bond Future	10.86	86.9905	87.2336	86.9905	0.00
23/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6825	7	7	7	0.00
23/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2598	3	3	3	0.00
23/09/2024	2038 On 07-November-24			Bond Future	141.21	140.6029	141.2099	140.6029	3,232.00
23/09/2024	2038 On 06-February-25			Bond Future	142.05	141.4251	142.0456	141.4251	0.00
23/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6816	6	7	6	0.00
23/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
23/09/2024	2038 On 08-May-25			Bond Future	144.91	144.2736	144.9073	144.2736	0.00
23/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	5227	5	5	5	0.00
23/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
23/09/2024	2038 On 07-August-25			Bond Future	145.61	144.9613	145.6090	144.9613	0.00
23/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	6049	5	6	5	0.00
23/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
23/09/2024	2038 On 06-November-25			Bond Future	148.44	147.7768	148.4380	147.7768	0.00
23/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	4558	4	5	4	0.00
23/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
23/09/2024	2040 On 07-November-24			Bond Future	10.73	89.4699	89.6792	89.4699	113,238.00
23/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	12630	12	13	12	0.00
23/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	12577	12	13	12	0.00
23/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	12682	12	13	12	0.00
23/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	14186	14	14	14	0.00
23/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	8523	8	9	8	640.00
23/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	11294	11	11	11	0.00
23/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	4	0	0	0	640.00
23/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
23/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	22	0	0	0	0.00

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23/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	1	0	0	0	0.00
23/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	1	0	0	0	0.00
23/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	1	0	0	0	0.00
23/09/2024	2040 On 06-February-25			Bond Future	10.81	86.8010	87.0151	86.8010	14.00
23/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	12702	13	13	13	0.00
23/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	3182	3	3	3	780.00
23/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	6359	6	6	6	0.00
23/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	8886	9	9	9	0.00
23/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	363	0	0	0	780.00
23/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	740	1	1	1	780.00
23/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	1912	2	2	2	0.00
23/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	112	0	0	0	0.00
23/09/2024	2040 On 08-May-25			Bond Future	10.90	88.5266	88.7454	88.5266	3,900.00
23/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	10831	11	11	11	0.00
23/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	14590	14	15	14	7,500.00
23/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	11407	11	11	11	15,000.00
23/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	14912	15	15	15	7,500.00
23/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	206	0	0	0	0.00
23/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	521	1	1	1	0.00
23/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	228	0	0	0	0.00
23/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	585	1	1	1	0.00
23/09/2024	2040 On 07-August-25			Bond Future	11.00	85.7351	85.9586	85.7351	0.00
23/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	13616	13	14	13	0.00
23/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	679	1	1	1	0.00
23/09/2024	2040 On 06-November-25			Bond Future	11.11	87.3757	87.6039	87.3757	0.00
23/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	7338	7	7	7	0.00
23/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	2908	3	3	3	0.00
23/09/2024	2044 On 07-November-24			Bond Future	10.79	85.8091	86.0620	85.8091	76,187.00
23/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12936	13	13	13	0.00
23/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12989	13	13	13	0.00
23/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	12883	13	13	13	0.00
23/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	7860	8	8	8	0.00
23/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	9302	9	9	9	0.00
23/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	10711	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
23/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	7	0	0	0	11,405.00
23/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	17	0	0	0	9,540.00
23/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	41	0	0	0	13,875.00
23/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	2	0	0	0	0.00
23/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	1	0	0	0	0.00
23/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	1	0	0	0	0.00
23/09/2024	2044 On 06-February-25			Bond Future	10.86	83.1902	83.4486	83.1902	0.00
23/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	13105	13	13	13	0.00
23/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7810	8	8	8	449.00
23/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	10427	10	10	10	449.00
23/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	16661	16	17	16	0.00
23/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	25	0	0	0	449.00
23/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	245	0	0	0	0.00
23/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	506	1	1	1	0.00
23/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	115	0	0	0	0.00
23/09/2024	2044 On 08-May-25			Bond Future	10.95	84.8439	85.1079	84.8439	0.00
23/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	11379	11	11	11	0.00
23/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9825	10	10	10	0.00
23/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	6267	6	6	6	0.00
23/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	3254	3	3	3	2,490.00
23/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1691	2	2	2	2,490.00
23/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3427	4	3	4	0.00
23/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	811	1	1	1	2,490.00
23/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	596	1	1	1	0.00
23/09/2024	2044 On 07-August-25			Bond Future	11.04	82.1061	82.3757	82.1061	0.00
23/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	14045	14	14	14	0.00
23/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	707	1	1	1	0.00
23/09/2024	2044 On 06-November-25			Bond Future	11.14	83.6771	83.9523	83.6771	0.00
23/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	7681	8	8	8	0.00
23/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3017	3	3	3	0.00
23/09/2024	2046 On 07-November-24			Bond Future	121.37	121.3793	121.3710	121.3793	17,748.00
23/09/2024	2046 On 06-February-25			Bond Future	123.90	123.9085	123.9006	123.9085	0.00
23/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	9891	10	10	10	0.00
23/09/2024	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
23/09/2024	2046 On 08-May-25			Bond Future	124.16	124.1663	124.1591	124.1663	0.00
23/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2189	2	2	2	0.00
23/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
23/09/2024	2046 On 07-August-25			Bond Future	126.60	126.6095	126.6029	126.6095	0.00
23/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	7913	8	8	8	0.00
23/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
23/09/2024	2046 On 06-November-25			Bond Future	126.78	126.7877	126.7826	126.7877	0.00
23/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1373	1	1	1	0.00
23/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
23/09/2024	2050 On 07-November-24			Bond Future	123.07	123.0791	123.0706	123.0791	15,376.00
23/09/2024	2050 On 06-February-25			Bond Future	123.29	123.2960	123.2878	123.2960	582.00
23/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7688	8	8	8	0.00
23/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
23/09/2024	2050 On 08-May-25			Bond Future	125.77	125.7792	125.7716	125.7792	0.00
23/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4612	5	5	5	0.00
23/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
23/09/2024	2050 On 07-August-25			Bond Future	125.85	125.8567	125.8505	125.8567	0.00
23/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	5961	6	6	6	0.00
23/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
23/09/2024	2050 On 06-November-25			Bond Future	128.30	128.3010	128.2952	128.3010	0.00
23/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	3875	4	4	4	0.00
23/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
23/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	AL37 On 07-November-24			Index Future	1060.69	1059.3330	1060.6920	1059.3330	0.00
23/09/2024	AL37 On 06-February-25			Index Future	1082.54	1081.1430	1082.5430	1081.1430	0.00
23/09/2024	AL37 On 08-May-25			Index Future	1104.12	1102.6700	1104.1160	1102.6700	0.00
23/09/2024	AL37 On 07-August-25			Index Future	1125.62	1124.1340	1125.6240	1124.1340	0.00
23/09/2024	AL37 On 06-November-25			Index Future	1147.29	1145.7530	1147.2850	1145.7530	0.00
23/09/2024	AL7T On 07-November-24			Index Future	1278.44	1275.6530	1278.4380	1275.6530	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
23/09/2024	AL7T On 06-February-25			Index Future	1304.78	1301.9170	1304.7750	1301.9170	0.00
23/09/2024	AL7T On 08-May-25			Index Future	1330.78	1327.8400	1330.7760	1327.8400	0.00
23/09/2024	AL7T On 07-August-25			Index Future	1356.70	1353.6870	1356.6990	1353.6870	0.00
23/09/2024	AL7T On 06-November-25			Index Future	1382.81	1379.7200	1382.8070	1379.7200	0.00
23/09/2024	ALBI On 07-November-24			Index Future	1105.08	1102.8680	1105.0760	1102.8680	121.00
23/09/2024	ALBI On 06-February-25			Index Future	1127.84	1125.5750	1127.8420	1125.5750	0.00
23/09/2024	ALBI On 08-May-25			Index Future	1150.32	1147.9870	1150.3170	1147.9870	0.00
23/09/2024	ALBI On 07-August-25			Index Future	1172.73	1170.3330	1172.7260	1170.3330	0.00
23/09/2024	ALBI On 06-November-25			Index Future	1195.29	1192.8400	1195.2930	1192.8400	0.00
23/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
23/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	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
23/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
23/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	ES33 On 07-November-24			Bond Future	10.77	82.6951	82.8507	82.6951	0.00
23/09/2024	ES33 On 06-February-25			Bond Future	10.87	84.4183	84.5775	84.4183	0.00
23/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	10846	11	11	11	0.00
23/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
23/09/2024	ES33 On 08-May-25			Bond Future	10.98	82.3185	82.4813	82.3185	0.00
23/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	7709	8	8	8	0.00
23/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
23/09/2024	ES33 On 07-August-25			Bond Future	11.11	83.9365	84.1030	83.9365	0.00
23/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10298	10	10	10	0.00
23/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
23/09/2024	ES33 On 06-November-25			Bond Future	11.25	81.7673	81.9374	81.7673	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
23/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3287	3	3	3	0.00
23/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
23/09/2024	ES42 On 07-November-24			Bond Future	11.02	80.8403	81.0439	80.8403	0.00
23/09/2024	ES42 On 06-February-25			Bond Future	11.10	82.5242	82.7324	82.5242	0.00
23/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	14339	14	14	14	0.00
23/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
23/09/2024	ES42 On 08-May-25			Bond Future	11.20	79.9189	80.1317	79.9189	0.00
23/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	11501	11	12	11	0.00
23/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
23/09/2024	ES42 On 07-August-25			Bond Future	11.30	81.4876	81.7051	81.4876	0.00
23/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	13433	13	13	13	0.00
23/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
23/09/2024	ES42 On 06-November-25			Bond Future	11.40	78.8016	79.0237	78.8016	0.00
23/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	5690	5	6	5	0.00
23/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
23/09/2024	GOVI On 07-November-24			GOVI	1087.62	1085.4520	1087.6180	1085.4520	677.00
23/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1388380	137	139	137	0.00
23/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1388280	137	139	137	0.00
23/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1388180	137	139	137	0.00
23/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
23/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
23/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
23/09/2024	GOVI On 06-February-25			GOVI	1110.02	1107.8000	1110.0240	1107.8000	0.00
23/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1380240	136	138	136	0.00
23/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
23/09/2024	GOVI On 08-May-25			GOVI	1132.14	1129.8580	1132.1440	1129.8580	0.00
23/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1101440	108	110	108	0.00
23/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
23/09/2024	GOVI On 07-August-25			GOVI	1154.20	1151.8510	1154.1990	1151.8510	0.00
23/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1431990	141	143	141	0.00
23/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
23/09/2024	GOVI On 06-November-25			GOVI	1176.41	1174.0030	1176.4090	1174.0030	0.00
23/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	644090	62	64	62	0.00
23/09/2024	GOVI On 06-November-25	1,112.00	Put	GOVI	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
23/09/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/09/2024	IGOV On 07-November-24			Index Future	373.19	373.0050	373.1850	373.0050	795.00
23/09/2024	IGOV On 06-February-25			Index Future	380.97	380.7750	380.9650	380.7750	0.00
23/09/2024	IGOV On 08-May-25			Index Future	388.65	388.4460	388.6460	388.4460	0.00
23/09/2024	IGOV On 07-August-25			Index Future	396.30	396.0950	396.3040	396.0950	0.00
23/09/2024	IGOV On 06-November-25			Index Future	404.02	403.7980	404.0160	403.7980	0.00
23/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
23/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
23/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
23/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
23/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
23/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
23/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
23/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
23/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
23/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
23/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
23/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
23/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
23/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	8.3350	91.6650	8.3350	0.00
23/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
23/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
23/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
23/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
23/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
23/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
23/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
23/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
23/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
23/09/2024	R035 On 07-November-24			Bond Future	10.13	93.5872	93.8344	93.5872	141,147.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	11182	11	11	11	0.00
23/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	11132	11	11	11	0.00
23/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	11232	11	11	11	0.00
23/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	16197	16	16	16	0.00
23/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	11282	11	11	11	1,000.00
23/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	5597	5	6	5	0.00
23/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	68	0	0	0	11,000.00
23/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
23/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	1	0	0	0	0.00
23/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	1	0	0	0	0.00
23/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	1	0	0	0	0.00
23/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	1	0	0	0	0.00
23/09/2024	R035 On 06-February-25			Bond Future	10.21	95.5144	95.7672	95.5144	2.00
23/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	11826	12	12	12	0.00
23/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	6569	6	7	6	0.00
23/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3725	4	4	4	0.00
23/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2569	2	3	2	1,000.00
23/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	2301	2	2	2	100.00
23/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	1986	2	2	2	0.00
23/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1179	1	1	1	1,100.00
23/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	1790	2	2	2	0.00
23/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	464	1	0	1	1,100.00
23/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	79	0	0	0	0.00
23/09/2024	R035 On 08-May-25			Bond Future	10.29	92.9046	93.1629	92.9046	0.00
23/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	8686	8	9	8	0.00
23/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	8335	8	8	8	0.00
23/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	5191	5	5	5	0.00
23/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	3326	3	3	3	150.00
23/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	7296	7	7	7	400.00
23/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	12731	12	13	12	0.00
23/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	15563	15	16	15	0.00
23/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	78	0	0	0	400.00
23/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	214	0	0	0	400.00
23/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	900	1	1	1	0.00
23/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1501	2	2	2	150.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2460	3	2	3	0.00
23/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	705	1	1	1	150.00
23/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	650	1	1	1	0.00
23/09/2024	R035 On 07-August-25			Bond Future	10.38	94.7100	94.9738	94.7100	0.00
23/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	12171	12	12	12	0.00
23/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	569	1	1	1	0.00
23/09/2024	R035 On 06-November-25			Bond Future	10.49	92.0188	92.2881	92.0188	0.00
23/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	6338	6	6	6	0.00
23/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2561	3	3	3	0.00
23/09/2024	R053 On 07-November-24			Bond Future	10.72	109.0435	109.3864	109.0435	3,664.00
23/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	16956	17	17	17	0.00
23/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	17026	17	17	17	0.00
23/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	16887	17	17	17	0.00
23/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	3	0	0	0	0.00
23/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	3	0	0	0	0.00
23/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	3	0	0	0	0.00
23/09/2024	R053 On 06-February-25			Bond Future	10.78	111.2891	111.6395	111.2891	0.00
23/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	17429	17	17	17	0.00
23/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	170	0	0	0	0.00
23/09/2024	R053 On 08-May-25			Bond Future	10.86	107.6363	107.9943	107.6363	0.00
23/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	15225	15	15	15	0.00
23/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	798	1	1	1	0.00
23/09/2024	R053 On 07-August-25			Bond Future	10.95	109.7265	110.0920	109.7265	0.00
23/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	18204	18	18	18	0.00
23/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	946	1	1	1	0.00
23/09/2024	R053 On 06-November-25			Bond Future	11.04	105.9646	106.3375	105.9646	0.00
23/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	9950	10	10	10	0.00
23/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	3827	4	4	4	0.00
23/09/2024	R186 On 07-November-24			Bond Future	7.95	108.9573	108.9665	108.9573	160,024.00
23/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2307	2	2	2	0.00
23/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2288	2	2	2	0.00
23/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2326	2	2	2	0.00
23/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	5	0	0	0	0.00
23/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	6	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
23/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	5	0	0	0	0.00
23/09/2024	R186 On 06-February-25			Bond Future	7.90	105.8887	105.8986	105.8887	0.00
23/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2076	2	2	2	0.00
23/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	116	0	0	0	0.00
23/09/2024	R186 On 08-May-25			Bond Future	7.87	107.9951	108.0058	107.9951	0.00
23/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1261	1	1	1	0.00
23/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	353	0	0	0	0.00
23/09/2024	R186 On 07-August-25			Bond Future	7.87	104.7836	104.7951	104.7836	0.00
23/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2398	2	2	2	0.00
23/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3057	3	3	3	0.00
23/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1898	2	2	2	1,983.00
23/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	37	0	0	0	1,983.00
23/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	170	0	0	0	0.00
23/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	90	0	0	0	0.00
23/09/2024	R186 On 06-November-25			Bond Future	7.89	106.7911	106.8032	106.7911	0.00
23/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	759	1	1	1	0.00
23/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	507	1	1	1	0.00
23/09/2024	R202 On 07-November-24			Bond Future	271.38	271.4000	271.3811	271.4000	2,010.00
23/09/2024	R202 On 06-February-25			Bond Future	271.84	271.8627	271.8446	271.8627	0.00
23/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5055	5	5	5	0.00
23/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
23/09/2024	R202 On 08-May-25			Bond Future	277.32	277.3388	277.3219	277.3388	0.00
23/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5012	5	5	5	0.00
23/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
23/09/2024	R202 On 07-August-25			Bond Future	277.48	277.4958	277.4817	277.4958	0.00
23/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5882	6	6	6	0.00
23/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
23/09/2024	R202 On 06-November-25			Bond Future	282.87	282.8860	282.8728	282.8860	0.00
23/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7233	7	7	7	0.00
23/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
23/09/2024	R209 On 07-November-24			Bond Future	10.26	73.9873	74.1552	73.9873	17,231.00
23/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	9625	9	10	9	0.00
23/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9669	10	10	10	0.00
23/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	9580	9	10	9	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
23/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	2069	2	2	2	100.00
23/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	3987	4	4	4	0.00
23/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	138	0	0	0	100.00
23/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	527	1	1	1	0.00
23/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	2	0	0	0	0.00
23/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	2	0	0	0	0.00
23/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	2	0	0	0	0.00
23/09/2024	R209 On 06-February-25			Bond Future	10.33	75.5110	75.6826	75.5110	0.00
23/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	10260	10	10	10	0.00
23/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	85	0	0	0	0.00
23/09/2024	R209 On 08-May-25			Bond Future	10.40	73.8594	74.0348	73.8594	0.00
23/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	7823	8	8	8	0.00
23/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	568	1	1	1	0.00
23/09/2024	R209 On 07-August-25			Bond Future	10.49	75.2945	75.4737	75.2945	0.00
23/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10756	11	11	11	0.00
23/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	560	1	1	1	0.00
23/09/2024	R209 On 06-November-25			Bond Future	10.59	73.5855	73.7685	73.5855	0.00
23/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5686	6	6	6	0.00
23/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2347	2	2	2	0.00
23/09/2024	R210 On 07-November-24			Bond Future	242.13	242.5501	242.1297	242.5501	1,601.00
23/09/2024	R210 On 06-February-25			Bond Future	247.18	247.6042	247.1760	247.6042	0.00
23/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	7566	8	8	8	0.00
23/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
23/09/2024	R210 On 08-May-25			Bond Future	248.76	249.1992	248.7645	249.1992	0.00
23/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	734	1	1	1	0.00
23/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
23/09/2024	R210 On 07-August-25			Bond Future	253.66	254.1041	253.6620	254.1041	0.00
23/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5222	6	5	6	0.00
23/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
23/09/2024	R210 On 06-November-25			Bond Future	255.14	255.5835	255.1355	255.5835	0.00
23/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	2996	3	3	3	0.00
23/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
23/09/2024	R213 On 07-November-24			Bond Future	9.23	90.7991	90.9137	90.7991	77,380.00
23/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8230	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
23/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8191	8	8	8	0.00
23/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8269	8	8	8	0.00
23/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	4	0	0	0	0.00
23/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	4	0	0	0	0.00
23/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	4	0	0	0	0.00
23/09/2024	R213 On 06-February-25			Bond Future	9.28	92.6690	92.7863	92.6690	0.00
23/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8344	8	8	8	0.00
23/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	54	0	0	0	0.00
23/09/2024	R213 On 08-May-25			Bond Future	9.34	90.9558	91.0759	90.9558	0.00
23/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5217	5	5	5	0.00
23/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	531	1	1	1	0.00
23/09/2024	R213 On 07-August-25			Bond Future	9.42	92.7239	92.8469	92.7239	0.00
23/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8737	9	9	9	0.00
23/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	358	0	0	0	0.00
23/09/2024	R213 On 06-November-25			Bond Future	9.52	90.9480	91.0737	90.9480	0.00
23/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3858	4	4	4	0.00
23/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1854	2	2	2	0.00
23/09/2024	R214 On 07-November-24			Bond Future	10.56	69.8693	70.0515	69.8693	19,050.00
23/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	10616	10	11	10	0.00
23/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	10661	10	11	10	0.00
23/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	10571	10	11	10	0.00
23/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	1	0	0	0	0.00
23/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	1	0	0	0	0.00
23/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	1	0	0	0	0.00
23/09/2024	R214 On 06-February-25			Bond Future	10.62	71.3081	71.4944	71.3081	0.00
23/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	10753	11	11	11	0.00
23/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	14579	14	15	14	0.00
23/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	8728	9	9	9	554.00
23/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	6502	6	7	6	554.00
23/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	415	0	0	0	0.00
23/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	14	0	0	0	554.00
23/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	196	0	0	0	0.00
23/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	99	0	0	0	0.00
23/09/2024	R214 On 08-May-25			Bond Future	10.70	69.4236	69.6140	69.4236	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
23/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	9299	9	9	9	0.00
23/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	500	1	0	1	0.00
23/09/2024	R214 On 07-August-25			Bond Future	10.78	70.7728	70.9672	70.7728	0.00
23/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	11497	11	11	11	0.00
23/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	617	1	1	1	0.00
23/09/2024	R214 On 06-November-25			Bond Future	10.87	68.8288	69.0273	68.8288	0.00
23/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	6509	6	7	6	0.00
23/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2414	2	2	2	0.00
23/09/2024	R248 On 07-November-24			Bond Future	10.70	84.8745	85.1397	84.8745	253,285.00
23/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	13238	13	13	13	0.00
23/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	13293	13	13	13	0.00
23/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	13184	13	13	13	0.00
23/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	2	0	0	0	0.00
23/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	2	0	0	0	0.00
23/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	2	0	0	0	0.00
23/09/2024	R248 On 06-February-25			Bond Future	10.77	86.6223	86.8934	86.6223	10,002.00
23/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	12458	12	12	12	0.00
23/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	3599	3	4	3	660.00
23/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	7060	7	7	7	0.00
23/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	1157	1	1	1	660.00
23/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	1939	2	2	2	0.00
23/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	4657	5	5	5	0.00
23/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	741	1	1	1	660.00
23/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	181	0	0	0	0.00
23/09/2024	R248 On 08-May-25			Bond Future	10.84	83.8989	84.1759	83.8989	0.00
23/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	11772	12	12	12	0.00
23/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	653	1	1	1	0.00
23/09/2024	R248 On 07-August-25			Bond Future	10.93	85.5290	85.8117	85.5290	0.00
23/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	14481	14	14	14	0.00
23/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	704	1	1	1	0.00
23/09/2024	R248 On 06-November-25			Bond Future	11.02	82.7248	83.0134	82.7248	0.00
23/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	7844	8	8	8	0.00
23/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3073	3	3	3	0.00
23/09/2024	X038 On 31-January-38			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
23/09/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
23/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00