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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/09/2024 TO: 25/09/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	2025 On 07-November-24			Bond Future	185.00	185.0177	184.9993	185.0177	9,240.00
25/09/2024	2029 On 07-November-24			Bond Future	134.13	134.2172	134.1275	134.2172	7,884.00
25/09/2024	2029 On 06-February-25			Bond Future	136.92	137.0144	136.9246	137.0144	0.00
25/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4525	5	5	5	0.00
25/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
25/09/2024	2029 On 08-May-25			Bond Future	138.26	138.3514	138.2626	138.3514	0.00
25/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	413	1	0	1	0.00
25/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
25/09/2024	2029 On 07-August-25			Bond Future	140.99	141.0757	140.9872	141.0757	0.00
25/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3577	4	4	4	0.00
25/09/2024	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
25/09/2024	2029 On 06-November-25			Bond Future	142.28	142.3671	142.2785	142.3671	0.00
25/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2489	3	2	3	0.00
25/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
25/09/2024	2030 On 07-November-24			Bond Future	8.85	98.7498	98.7527	98.7498	186,610.00
25/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7286	7	7	7	0.00
25/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7322	7	7	7	0.00
25/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7250	7	7	7	0.00
25/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7140	7	7	7	600.00
25/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11397	11	11	11	0.00
25/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5294	5	5	5	600.00
25/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	1	0	0	0	0.00
25/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
25/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	7	0	0	0	0.00
25/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	1	0	0	0	0.00
25/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	1	0	0	0	0.00
25/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	1	0	0	0	0.00
25/09/2024	2030 On 06-February-25			Bond Future	8.88	96.7738	96.7779	96.7738	28,810.00
25/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6737	7	7	7	0.00
25/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	2007	2	2	2	800.00
25/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3451	3	3	3	0.00
25/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	966	1	1	1	800.00
25/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	842	1	1	1	0.00
25/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	368	0	0	0	800.00
25/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1728	2	2	2	0.00
25/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	65	0	0	0	0.00
25/09/2024	2030 On 08-May-25			Bond Future	8.93	98.6989	98.7047	98.6989	0.00
25/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4179	4	4	4	0.00
25/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10166	10	10	10	0.00
25/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5310	5	5	5	1,640.00
25/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6487	6	6	6	2,280.00
25/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1238	1	1	1	800.00
25/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2215	2	2	2	800.00
25/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4353	4	4	4	0.00
25/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11488	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
25/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	17	0	0	0	2,280.00
25/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	242	0	0	0	0.00
25/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	535	1	1	1	800.00
25/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2179	2	2	2	0.00
25/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1304	1	1	1	0.00
25/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	39	0	0	0	1,640.00
25/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	373	0	0	0	0.00
25/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	572	1	1	1	0.00
25/09/2024	2030 On 07-August-25			Bond Future	9.01	96.6076	96.6150	96.6076	0.00
25/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7417	7	7	7	0.00
25/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10349	10	10	10	0.00
25/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5617	6	6	6	1,054.00
25/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	90	0	0	0	1,054.00
25/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	586	1	1	1	0.00
25/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	333	0	0	0	0.00
25/09/2024	2030 On 06-November-25			Bond Future	9.09	98.4587	98.4676	98.4587	0.00
25/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	3055	3	3	3	0.00
25/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1554	2	2	2	0.00
25/09/2024	2032 On 07-November-24			Bond Future	9.50	94.3086	94.4443	94.3086	102,192.00
25/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	9288	9	9	9	0.00
25/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	9245	9	9	9	0.00
25/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	9332	9	9	9	0.00
25/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	9983	10	10	10	1,615.00
25/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	17019	17	17	17	0.00
25/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5372	5	5	5	0.00
25/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7657	8	8	8	600.00
25/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	9853	10	10	10	600.00
25/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15413	15	15	15	0.00
25/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2359	2	2	2	100.00
25/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1795	2	2	2	50.00
25/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	2204	2	2	2	0.00
25/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	412	0	0	0	0.00
25/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	372	0	0	0	0.00
25/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	542	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
25/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
25/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	3	0	0	0	0.00
25/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	13	0	0	0	0.00
25/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	56	0	0	0	200.00
25/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
25/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	2	0	0	0	0.00
25/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	4	0	0	0	0.00
25/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	5	0	0	0	0.00
25/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	5	0	0	0	0.00
25/09/2024	2032 On 06-February-25			Bond Future	9.55	96.2511	96.3907	96.2511	16,670.00
25/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	9896	10	10	10	0.00
25/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2808	3	3	3	800.00
25/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5343	5	5	5	0.00
25/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1410	1	1	1	800.00
25/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	1040	1	1	1	0.00
25/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	367	0	0	0	800.00
25/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	2059	2	2	2	0.00
25/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	53	0	0	0	0.00
25/09/2024	2032 On 08-May-25			Bond Future	9.62	94.0033	94.1472	94.0033	0.00
25/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6402	6	6	6	0.00
25/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	3019	3	3	3	800.00
25/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6628	7	7	7	0.00
25/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1733	2	2	2	800.00
25/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1634	2	2	2	0.00
25/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	524	1	1	1	800.00
25/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2709	3	3	3	0.00
25/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	560	1	1	1	0.00
25/09/2024	2032 On 07-August-25			Bond Future	9.71	95.8302	95.9783	95.8302	0.00
25/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	10253	10	10	10	0.00
25/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	406	0	0	0	0.00
25/09/2024	2032 On 06-November-25			Bond Future	9.81	93.5062	93.6585	93.5062	0.00
25/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4743	5	5	5	0.00
25/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2081	2	2	2	0.00
25/09/2024	2033 On 07-November-24			Bond Future	127.70	127.8214	127.6983	127.8214	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
25/09/2024	2033 On 06-February-25			Bond Future	130.36	130.4854	130.3613	130.4854	0.00
25/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5421	6	5	6	0.00
25/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
25/09/2024	2033 On 08-May-25			Bond Future	131.47	131.5915	131.4678	131.5915	0.00
25/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	848	1	1	1	0.00
25/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
25/09/2024	2033 On 07-August-25			Bond Future	134.06	134.1827	134.0585	134.1827	0.00
25/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5409	6	5	6	0.00
25/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
25/09/2024	2033 On 06-November-25			Bond Future	135.11	135.2382	135.1132	135.2382	0.00
25/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	1973	2	2	2	0.00
25/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
25/09/2024	2037 On 07-November-24			Bond Future	10.48	88.8544	88.8993	88.8544	211,317.00
25/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	11657	12	12	12	0.00
25/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	11707	12	12	12	0.00
25/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	11607	12	12	12	0.00
25/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	1	0	0	0	0.00
25/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	1	0	0	0	0.00
25/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	1	0	0	0	0.00
25/09/2024	2037 On 06-February-25			Bond Future	10.55	86.4238	86.4708	86.4238	9,680.00
25/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	12093	12	12	12	0.00
25/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	83	0	0	0	0.00
25/09/2024	2037 On 08-May-25			Bond Future	10.65	88.1425	88.1920	88.1425	3,975.00
25/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	9432	9	9	9	0.00
25/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	14322	14	14	14	7,500.00
25/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	10786	11	11	11	15,000.00
25/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	14103	14	14	14	7,500.00
25/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	164	0	0	0	0.00
25/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	437	0	0	0	0.00
25/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	152	0	0	0	0.00
25/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	592	1	1	1	0.00
25/09/2024	2037 On 07-August-25			Bond Future	10.75	85.5948	85.6466	85.5948	0.00
25/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	12493	12	12	12	0.00
25/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	9009	9	9	9	0.00

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25/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	6021	6	6	6	0.00
25/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	3101	3	3	3	2,341.00
25/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	3363	3	3	3	200.00
25/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	4000	4	4	4	0.00
25/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2230	2	2	2	2,541.00
25/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	4271	4	4	4	0.00
25/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1257	1	1	1	2,541.00
25/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	619	1	1	1	0.00
25/09/2024	2037 On 06-November-25			Bond Future	10.85	87.2336	87.2875	87.2336	0.00
25/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6851	7	7	7	0.00
25/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2570	3	3	3	0.00
25/09/2024	2038 On 07-November-24			Bond Future	140.56	141.2099	140.5635	141.2099	3,232.00
25/09/2024	2038 On 06-February-25			Bond Future	141.39	142.0456	141.3880	142.0456	0.00
25/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6158	7	6	7	0.00
25/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
25/09/2024	2038 On 08-May-25			Bond Future	144.24	144.9073	144.2389	144.9073	0.00
25/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4559	5	5	5	0.00
25/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
25/09/2024	2038 On 07-August-25			Bond Future	144.93	145.6090	144.9298	145.6090	0.00
25/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5370	6	5	6	0.00
25/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
25/09/2024	2038 On 06-November-25			Bond Future	147.75	148.4380	147.7472	148.4380	0.00
25/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3867	5	4	5	0.00
25/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
25/09/2024	2040 On 07-November-24			Bond Future	10.72	89.6792	89.7629	89.6792	114,213.00
25/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	12713	13	13	13	0.00
25/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	12660	13	13	13	0.00
25/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	12766	13	13	13	0.00
25/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	14270	14	14	14	0.00
25/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	8602	9	9	9	640.00
25/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	11377	11	11	11	0.00
25/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	3	0	0	0	640.00
25/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
25/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	17	0	0	0	0.00

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25/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	1	0	0	0	0.00
25/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	1	0	0	0	0.00
25/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	1	0	0	0	0.00
25/09/2024	2040 On 06-February-25			Bond Future	10.79	87.0151	87.1016	87.0151	5,684.00
25/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	12781	13	13	13	0.00
25/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	3216	3	3	3	780.00
25/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	6416	6	6	6	0.00
25/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	8955	9	9	9	0.00
25/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	345	0	0	0	780.00
25/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	711	1	1	1	780.00
25/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	1859	2	2	2	0.00
25/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	105	0	0	0	0.00
25/09/2024	2040 On 08-May-25			Bond Future	10.88	88.7454	88.8351	88.7454	3,900.00
25/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	10902	11	11	11	0.00
25/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	14670	15	15	15	7,500.00
25/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	11479	11	11	11	15,000.00
25/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	14993	15	15	15	7,500.00
25/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	198	0	0	0	0.00
25/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	503	1	1	1	0.00
25/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	218	0	0	0	0.00
25/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	567	1	1	1	0.00
25/09/2024	2040 On 07-August-25			Bond Future	10.99	85.9586	86.0514	85.9586	0.00
25/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	13691	14	14	14	0.00
25/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	662	1	1	1	0.00
25/09/2024	2040 On 06-November-25			Bond Future	11.09	87.6039	87.6996	87.6039	0.00
25/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	7392	7	7	7	0.00
25/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	2865	3	3	3	0.00
25/09/2024	2044 On 07-November-24			Bond Future	10.80	86.0620	86.0064	86.0620	76,071.00
25/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12880	13	13	13	0.00
25/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12933	13	13	13	0.00
25/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	12827	13	13	13	0.00
25/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	7801	8	8	8	0.00
25/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	9244	9	9	9	0.00
25/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	10654	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
25/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	6	0	0	0	11,405.00
25/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	15	0	0	0	9,540.00
25/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	37	0	0	0	13,875.00
25/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	1	0	0	0	0.00
25/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	1	0	0	0	0.00
25/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	1	0	0	0	0.00
25/09/2024	2044 On 06-February-25			Bond Future	10.87	83.4486	83.3929	83.4486	470.00
25/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	13047	13	13	13	0.00
25/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7750	8	8	8	449.00
25/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	10368	10	10	10	449.00
25/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	16605	17	17	17	0.00
25/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	24	0	0	0	449.00
25/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	241	0	0	0	0.00
25/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	502	1	1	1	0.00
25/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	113	0	0	0	0.00
25/09/2024	2044 On 08-May-25			Bond Future	10.95	85.1079	85.0526	85.1079	0.00
25/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	11321	11	11	11	0.00
25/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9768	10	10	10	0.00
25/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	6214	6	6	6	0.00
25/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	3211	3	3	3	2,490.00
25/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1693	2	2	2	2,490.00
25/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3439	3	3	3	0.00
25/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	810	1	1	1	2,490.00
25/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	593	1	1	1	0.00
25/09/2024	2044 On 07-August-25			Bond Future	11.05	82.3757	82.3206	82.3757	0.00
25/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	13988	14	14	14	0.00
25/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	706	1	1	1	0.00
25/09/2024	2044 On 06-November-25			Bond Future	11.15	83.9523	83.8973	83.9523	0.00
25/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	7633	8	8	8	0.00
25/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3024	3	3	3	0.00
25/09/2024	2046 On 07-November-24			Bond Future	121.53	121.3710	121.5306	121.3710	17,748.00
25/09/2024	2046 On 06-February-25			Bond Future	124.07	123.9006	124.0650	123.9006	0.00
25/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10055	10	10	10	0.00
25/09/2024	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
25/09/2024	2046 On 08-May-25			Bond Future	124.33	124.1591	124.3300	124.1591	0.00
25/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2360	2	2	2	0.00
25/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
25/09/2024	2046 On 07-August-25			Bond Future	126.78	126.6029	126.7792	126.6029	0.00
25/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8089	8	8	8	0.00
25/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
25/09/2024	2046 On 06-November-25			Bond Future	126.96	126.7826	126.9635	126.7826	0.00
25/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1554	1	2	1	0.00
25/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
25/09/2024	2050 On 07-November-24			Bond Future	123.05	123.0706	123.0450	123.0706	15,376.00
25/09/2024	2050 On 06-February-25			Bond Future	123.26	123.2878	123.2635	123.2878	582.00
25/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7663	8	8	8	0.00
25/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
25/09/2024	2050 On 08-May-25			Bond Future	125.75	125.7716	125.7489	125.7716	0.00
25/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4589	5	5	5	0.00
25/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
25/09/2024	2050 On 07-August-25			Bond Future	125.83	125.8505	125.8296	125.8505	0.00
25/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	5940	6	6	6	0.00
25/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
25/09/2024	2050 On 06-November-25			Bond Future	128.28	128.2952	128.2755	128.2952	0.00
25/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	3855	4	4	4	0.00
25/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
25/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	AL37 On 07-November-24			Index Future	1060.82	1060.6920	1060.8240	1060.6920	0.00
25/09/2024	AL37 On 06-February-25			Index Future	1082.69	1082.5430	1082.6870	1082.5430	0.00
25/09/2024	AL37 On 08-May-25			Index Future	1104.27	1104.1160	1104.2740	1104.1160	0.00
25/09/2024	AL37 On 07-August-25			Index Future	1125.80	1125.6240	1125.7960	1125.6240	0.00
25/09/2024	AL37 On 06-November-25			Index Future	1147.47	1147.2850	1147.4690	1147.2850	0.00
25/09/2024	AL7T On 07-November-24			Index Future	1279.11	1278.4380	1279.1110	1278.4380	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
25/09/2024	AL7T On 06-February-25			Index Future	1305.47	1304.7750	1305.4720	1304.7750	0.00
25/09/2024	AL7T On 08-May-25			Index Future	1331.50	1330.7760	1331.5010	1330.7760	0.00
25/09/2024	AL7T On 07-August-25			Index Future	1357.45	1356.6990	1357.4520	1356.6990	0.00
25/09/2024	AL7T On 06-November-25			Index Future	1383.59	1382.8070	1383.5850	1382.8070	0.00
25/09/2024	ALBI On 07-November-24			Index Future	1105.36	1105.0760	1105.3630	1105.0760	121.00
25/09/2024	ALBI On 06-February-25			Index Future	1128.14	1127.8420	1128.1440	1127.8420	0.00
25/09/2024	ALBI On 08-May-25			Index Future	1150.64	1150.3170	1150.6370	1150.3170	0.00
25/09/2024	ALBI On 07-August-25			Index Future	1173.06	1172.7260	1173.0620	1172.7260	0.00
25/09/2024	ALBI On 06-November-25			Index Future	1195.65	1195.2930	1195.6460	1195.2930	0.00
25/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
25/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	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
25/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
25/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	ES33 On 07-November-24			Bond Future	10.67	82.8507	83.3189	82.8507	0.00
25/09/2024	ES33 On 06-February-25			Bond Future	10.77	84.5775	85.0564	84.5775	0.00
25/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	11325	11	11	11	0.00
25/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
25/09/2024	ES33 On 08-May-25			Bond Future	10.88	82.4813	82.9714	82.4813	0.00
25/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	8199	8	8	8	0.00
25/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
25/09/2024	ES33 On 07-August-25			Bond Future	11.00	84.1030	84.6039	84.1030	0.00
25/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10799	10	11	10	0.00
25/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
25/09/2024	ES33 On 06-November-25			Bond Future	11.14	81.9374	82.4492	81.9374	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
25/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3799	3	4	3	0.00
25/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
25/09/2024	ES42 On 07-November-24			Bond Future	11.01	81.0439	81.1264	81.0439	0.00
25/09/2024	ES42 On 06-February-25			Bond Future	11.09	82.7324	82.8177	82.7324	0.00
25/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	14424	14	14	14	0.00
25/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
25/09/2024	ES42 On 08-May-25			Bond Future	11.18	80.1317	80.2202	80.1317	0.00
25/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	11589	12	12	12	0.00
25/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
25/09/2024	ES42 On 07-August-25			Bond Future	11.28	81.7051	81.7967	81.7051	0.00
25/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	13524	13	14	13	0.00
25/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
25/09/2024	ES42 On 06-November-25			Bond Future	11.39	79.0237	79.1181	79.0237	0.00
25/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	5784	6	6	6	0.00
25/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
25/09/2024	GOVI On 07-November-24			GOVI	1087.87	1087.6180	1087.8660	1087.6180	677.00
25/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1390860	139	139	139	0.00
25/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1390760	139	139	139	0.00
25/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1390660	139	139	139	0.00
25/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
25/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
25/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
25/09/2024	GOVI On 06-February-25			GOVI	1110.29	1110.0240	1110.2860	1110.0240	0.00
25/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1382860	138	138	138	0.00
25/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
25/09/2024	GOVI On 08-May-25			GOVI	1132.42	1132.1440	1132.4230	1132.1440	0.00
25/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1104230	110	110	110	0.00
25/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
25/09/2024	GOVI On 07-August-25			GOVI	1154.49	1154.1990	1154.4940	1154.1990	0.00
25/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1434940	143	143	143	0.00
25/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
25/09/2024	GOVI On 06-November-25			GOVI	1176.72	1176.4090	1176.7200	1176.4090	0.00
25/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	647200	64	65	64	0.00
25/09/2024	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
25/09/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/09/2024	IGOV On 07-November-24			Index Future	374.60	373.1850	374.5950	373.1850	795.00
25/09/2024	IGOV On 06-February-25			Index Future	382.41	380.9650	382.4070	380.9650	0.00
25/09/2024	IGOV On 08-May-25			Index Future	390.12	388.6460	390.1210	388.6460	0.00
25/09/2024	IGOV On 07-August-25			Index Future	397.81	396.3040	397.8120	396.3040	0.00
25/09/2024	IGOV On 06-November-25			Index Future	405.56	404.0160	405.5570	404.0160	0.00
25/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
25/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
25/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
25/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
25/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
25/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
25/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
25/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
25/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
25/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
25/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
25/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
25/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
25/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	8.3350	91.6650	8.3350	0.00
25/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
25/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
25/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
25/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
25/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
25/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
25/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
25/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
25/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
25/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
25/09/2024	R035 On 07-November-24			Bond Future	10.11	93.8344	93.9692	93.8344	144,053.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	11316	11	11	11	0.00
25/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	11266	11	11	11	0.00
25/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	11366	11	11	11	0.00
25/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	16332	16	16	16	0.00
25/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	11416	11	11	11	1,000.00
25/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	5719	6	6	6	0.00
25/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	55	0	0	0	11,000.00
25/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
25/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	1	0	0	0	0.00
25/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	1	0	0	0	0.00
25/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	1	0	0	0	0.00
25/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	1	0	0	0	0.00
25/09/2024	R035 On 06-February-25			Bond Future	10.18	95.7672	95.9058	95.7672	16,070.00
25/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	11957	12	12	12	0.00
25/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	6678	7	7	7	0.00
25/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3806	4	4	4	0.00
25/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2633	3	3	3	1,000.00
25/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	2360	2	2	2	100.00
25/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	1907	2	2	2	0.00
25/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1121	1	1	1	1,100.00
25/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	1715	2	2	2	0.00
25/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	434	0	0	0	1,100.00
25/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	72	0	0	0	0.00
25/09/2024	R035 On 08-May-25			Bond Future	10.26	93.1629	93.3059	93.1629	0.00
25/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	8800	9	9	9	0.00
25/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	8447	8	8	8	0.00
25/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	5280	5	5	5	0.00
25/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	3394	3	3	3	150.00
25/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	7402	7	7	7	400.00
25/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	12861	13	13	13	0.00
25/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	15700	16	16	16	0.00
25/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	72	0	0	0	400.00
25/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	202	0	0	0	400.00
25/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	864	1	1	1	0.00
25/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1447	2	1	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
25/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2386	2	2	2	0.00
25/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	675	1	1	1	150.00
25/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	621	1	1	1	0.00
25/09/2024	R035 On 07-August-25			Bond Future	10.36	94.9738	95.1210	94.9738	0.00
25/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	12296	12	12	12	0.00
25/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	547	1	1	1	0.00
25/09/2024	R035 On 06-November-25			Bond Future	10.46	92.2881	92.4393	92.2881	0.00
25/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	6429	6	6	6	0.00
25/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2501	3	3	3	0.00
25/09/2024	R053 On 07-November-24			Bond Future	10.71	109.3864	109.4058	109.3864	3,664.00
25/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	16975	17	17	17	0.00
25/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	17045	17	17	17	0.00
25/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	16906	17	17	17	0.00
25/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	2	0	0	0	0.00
25/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	2	0	0	0	0.00
25/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	2	0	0	0	0.00
25/09/2024	R053 On 06-February-25			Bond Future	10.78	111.6395	111.6605	111.6395	0.00
25/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	17443	17	17	17	0.00
25/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	163	0	0	0	0.00
25/09/2024	R053 On 08-May-25			Bond Future	10.86	107.9943	108.0176	107.9943	0.00
25/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	15234	15	15	15	0.00
25/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	784	1	1	1	0.00
25/09/2024	R053 On 07-August-25			Bond Future	10.94	110.0920	110.1174	110.0920	0.00
25/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	18217	18	18	18	0.00
25/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	933	1	1	1	0.00
25/09/2024	R053 On 06-November-25			Bond Future	11.04	106.3375	106.3649	106.3375	0.00
25/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	9954	10	10	10	0.00
25/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	3804	4	4	4	0.00
25/09/2024	R186 On 07-November-24			Bond Future	7.93	108.9665	109.0045	108.9665	164,298.00
25/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2344	2	2	2	0.00
25/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2325	2	2	2	0.00
25/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2363	2	2	2	0.00
25/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	4	0	0	0	0.00
25/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	4	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
25/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	4	0	0	0	0.00
25/09/2024	R186 On 06-February-25			Bond Future	7.87	105.8986	105.9387	105.8986	17,134.00
25/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2108	2	2	2	0.00
25/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	109	0	0	0	0.00
25/09/2024	R186 On 08-May-25			Bond Future	7.84	108.0058	108.0485	108.0058	0.00
25/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1288	1	1	1	0.00
25/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	337	0	0	0	0.00
25/09/2024	R186 On 07-August-25			Bond Future	7.84	104.7951	104.8403	104.7951	0.00
25/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2438	2	2	2	0.00
25/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3100	3	3	3	0.00
25/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1934	2	2	2	1,983.00
25/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	34	0	0	0	1,983.00
25/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	161	0	0	0	0.00
25/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	85	0	0	0	0.00
25/09/2024	R186 On 06-November-25			Bond Future	7.85	106.8032	106.8507	106.8032	0.00
25/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	785	1	1	1	0.00
25/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	485	1	0	1	0.00
25/09/2024	R202 On 07-November-24			Bond Future	271.32	271.3811	271.3242	271.3811	2,010.00
25/09/2024	R202 On 06-February-25			Bond Future	271.79	271.8446	271.7901	271.8446	0.00
25/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5000	5	5	5	0.00
25/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
25/09/2024	R202 On 08-May-25			Bond Future	277.27	277.3219	277.2709	277.3219	0.00
25/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	4961	5	5	5	0.00
25/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
25/09/2024	R202 On 07-August-25			Bond Future	277.44	277.4817	277.4353	277.4817	0.00
25/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5835	6	6	6	0.00
25/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
25/09/2024	R202 On 06-November-25			Bond Future	282.83	282.8728	282.8290	282.8728	0.00
25/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7189	7	7	7	0.00
25/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
25/09/2024	R209 On 07-November-24			Bond Future	10.24	74.1552	74.2754	74.1552	17,231.00
25/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	9745	10	10	10	0.00
25/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9789	10	10	10	0.00
25/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	9700	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
25/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	2134	2	2	2	100.00
25/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	4086	4	4	4	0.00
25/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	116	0	0	0	100.00
25/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	472	1	0	1	0.00
25/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	1	0	0	0	0.00
25/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	1	0	0	0	0.00
25/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	1	0	0	0	0.00
25/09/2024	R209 On 06-February-25			Bond Future	10.30	75.6826	75.8062	75.6826	0.00
25/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	10376	10	10	10	0.00
25/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	78	0	0	0	0.00
25/09/2024	R209 On 08-May-25			Bond Future	10.38	74.0348	74.1621	74.0348	0.00
25/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	7925	8	8	8	0.00
25/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	543	1	1	1	0.00
25/09/2024	R209 On 07-August-25			Bond Future	10.47	75.4737	75.6046	75.4737	0.00
25/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10866	11	11	11	0.00
25/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	540	1	1	1	0.00
25/09/2024	R209 On 06-November-25			Bond Future	10.56	73.7685	73.9029	73.7685	0.00
25/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5767	6	6	6	0.00
25/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2293	2	2	2	0.00
25/09/2024	R210 On 07-November-24			Bond Future	242.07	242.1297	242.0697	242.1297	1,601.00
25/09/2024	R210 On 06-February-25			Bond Future	247.12	247.1760	247.1177	247.1760	0.00
25/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	7508	8	8	8	0.00
25/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
25/09/2024	R210 On 08-May-25			Bond Future	248.71	248.7645	248.7105	248.7645	0.00
25/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	680	1	1	1	0.00
25/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
25/09/2024	R210 On 07-August-25			Bond Future	253.61	253.6620	253.6107	253.6620	0.00
25/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5171	5	5	5	0.00
25/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
25/09/2024	R210 On 06-November-25			Bond Future	255.09	255.1355	255.0861	255.1355	0.00
25/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	2946	3	3	3	0.00
25/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
25/09/2024	R213 On 07-November-24			Bond Future	9.22	90.9137	90.9425	90.9137	77,414.00
25/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8258	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
25/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8219	8	8	8	0.00
25/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8297	8	8	8	0.00
25/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	3	0	0	0	0.00
25/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	4	0	0	0	0.00
25/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	3	0	0	0	0.00
25/09/2024	R213 On 06-February-25			Bond Future	9.27	92.7863	92.8168	92.7863	0.00
25/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8371	8	8	8	0.00
25/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	51	0	0	0	0.00
25/09/2024	R213 On 08-May-25			Bond Future	9.34	91.0759	91.1085	91.0759	0.00
25/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5238	5	5	5	0.00
25/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	519	1	1	1	0.00
25/09/2024	R213 On 07-August-25			Bond Future	9.41	92.8469	92.8815	92.8469	0.00
25/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8765	9	9	9	0.00
25/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	350	0	0	0	0.00
25/09/2024	R213 On 06-November-25			Bond Future	9.51	91.0737	91.1102	91.0737	0.00
25/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3874	4	4	4	0.00
25/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1834	2	2	2	0.00
25/09/2024	R214 On 07-November-24			Bond Future	10.54	70.0515	70.1232	70.0515	19,050.00
25/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	10687	11	11	11	0.00
25/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	10733	11	11	11	0.00
25/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	10642	11	11	11	0.00
25/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	1	0	0	0	0.00
25/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	1	0	0	0	0.00
25/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	1	0	0	0	0.00
25/09/2024	R214 On 06-February-25			Bond Future	10.61	71.4944	71.5683	71.4944	0.00
25/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	10821	11	11	11	0.00
25/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	14651	15	15	15	0.00
25/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	8791	9	9	9	554.00
25/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	6557	7	7	7	554.00
25/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	396	0	0	0	0.00
25/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	12	0	0	0	554.00
25/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	186	0	0	0	0.00
25/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	93	0	0	0	0.00
25/09/2024	R214 On 08-May-25			Bond Future	10.68	69.6140	69.6906	69.6140	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
25/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	9360	9	9	9	0.00
25/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	484	0	0	0	0.00
25/09/2024	R214 On 07-August-25			Bond Future	10.76	70.9672	71.0463	70.9672	0.00
25/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	11561	11	12	11	0.00
25/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	602	1	1	1	0.00
25/09/2024	R214 On 06-November-25			Bond Future	10.86	69.0273	69.1089	69.0273	0.00
25/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	6556	7	7	7	0.00
25/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2379	2	2	2	0.00
25/09/2024	R248 On 07-November-24			Bond Future	10.70	85.1397	85.1554	85.1397	250,670.00
25/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	13254	13	13	13	0.00
25/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	13308	13	13	13	0.00
25/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	13199	13	13	13	0.00
25/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	1	0	0	0	0.00
25/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	1	0	0	0	0.00
25/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	1	0	0	0	0.00
25/09/2024	R248 On 06-February-25			Bond Future	10.76	86.8934	86.9104	86.8934	203,387.00
25/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	12468	12	12	12	0.00
25/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	3590	4	4	4	660.00
25/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	7059	7	7	7	0.00
25/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	1147	1	1	1	660.00
25/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	1913	2	2	2	0.00
25/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	4629	5	5	5	0.00
25/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	723	1	1	1	660.00
25/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	174	0	0	0	0.00
25/09/2024	R248 On 08-May-25			Bond Future	10.84	84.1759	84.1947	84.1759	0.00
25/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	11779	12	12	12	0.00
25/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	641	1	1	1	0.00
25/09/2024	R248 On 07-August-25			Bond Future	10.92	85.8117	85.8323	85.8117	0.00
25/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	14492	14	14	14	0.00
25/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	694	1	1	1	0.00
25/09/2024	R248 On 06-November-25			Bond Future	11.01	83.0134	83.0354	83.0134	0.00
25/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	7847	8	8	8	0.00
25/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3054	3	3	3	0.00
25/09/2024	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
25/09/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
25/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00