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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/09/2024 TO: 26/09/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	2025 On 07-November-24			Bond Future	184.99	184.9993	184.9950	184.9993	9,240.00
26/09/2024	2029 On 07-November-24			Bond Future	134.17	134.1275	134.1734	134.1275	7,884.00
26/09/2024	2029 On 06-February-25			Bond Future	136.97	136.9246	136.9720	136.9246	0.00
26/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4572	5	5	5	0.00
26/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
26/09/2024	2029 On 08-May-25			Bond Future	138.31	138.2626	138.3118	138.2626	0.00
26/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	462	0	0	0	0.00
26/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
26/09/2024	2029 On 07-August-25			Bond Future	141.04	140.9872	141.0380	140.9872	0.00
26/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3628	4	4	4	0.00
26/09/2024	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
26/09/2024	2029 On 06-November-25			Bond Future	142.33	142.2785	142.3309	142.2785	0.00
26/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2541	2	3	2	0.00
26/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
26/09/2024	2030 On 07-November-24			Bond Future	8.83	98.7527	98.8362	98.7527	183,062.00
26/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7369	7	7	7	0.00
26/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7406	7	7	7	0.00
26/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7333	7	7	7	0.00
26/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7223	7	7	7	600.00
26/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11481	11	11	11	0.00
26/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5376	5	5	5	600.00
26/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	1	0	0	0	0.00
26/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
26/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	5	0	0	0	0.00
26/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	1	0	0	0	0.00
26/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	1	0	0	0	0.00
26/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	1	0	0	0	0.00
26/09/2024	2030 On 06-February-25			Bond Future	8.85	96.7779	96.8636	96.7779	28,810.00
26/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6818	7	7	7	0.00
26/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	2058	2	2	2	800.00
26/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3517	3	4	3	0.00
26/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	997	1	1	1	800.00
26/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	807	1	1	1	0.00
26/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	348	0	0	0	800.00
26/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1673	2	2	2	0.00
26/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	60	0	0	0	0.00
26/09/2024	2030 On 08-May-25			Bond Future	8.91	98.7047	98.7926	98.7047	0.00
26/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4246	4	4	4	0.00
26/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10252	10	10	10	0.00
26/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5383	5	5	5	1,640.00
26/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6564	6	7	6	2,280.00
26/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1272	1	1	1	800.00
26/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2263	2	2	2	800.00
26/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4421	4	4	4	0.00
26/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11575	11	12	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	16	0	0	0	2,280.00
26/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	231	0	0	0	0.00
26/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	515	1	1	1	800.00
26/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2125	2	2	2	0.00
26/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1265	1	1	1	0.00
26/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	37	0	0	0	1,640.00
26/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	358	0	0	0	0.00
26/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	551	1	1	1	0.00
26/09/2024	2030 On 07-August-25			Bond Future	8.98	96.6150	96.7052	96.6150	0.00
26/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7496	7	7	7	0.00
26/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10436	10	10	10	0.00
26/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5689	6	6	6	1,054.00
26/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	86	0	0	0	1,054.00
26/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	568	1	1	1	0.00
26/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	321	0	0	0	0.00
26/09/2024	2030 On 06-November-25			Bond Future	9.06	98.4676	98.5599	98.4676	0.00
26/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	3109	3	3	3	0.00
26/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1516	2	2	2	0.00
26/09/2024	2032 On 07-November-24			Bond Future	9.47	94.4443	94.6004	94.4443	102,192.00
26/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	9444	9	9	9	0.00
26/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	9400	9	9	9	0.00
26/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	9487	9	9	9	0.00
26/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	10138	10	10	10	1,615.00
26/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	17175	17	17	17	0.00
26/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5519	5	6	5	0.00
26/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7811	8	8	8	600.00
26/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	10009	10	10	10	600.00
26/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15569	15	16	15	0.00
26/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2471	2	2	2	100.00
26/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1893	2	2	2	50.00
26/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	2313	2	2	2	0.00
26/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	364	0	0	0	0.00
26/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	328	0	0	0	0.00
26/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	484	1	0	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
26/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
26/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	2	0	0	0	0.00
26/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	10	0	0	0	0.00
26/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	47	0	0	0	200.00
26/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
26/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	2	0	0	0	0.00
26/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	3	0	0	0	0.00
26/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	4	0	0	0	0.00
26/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	4	0	0	0	0.00
26/09/2024	2032 On 06-February-25			Bond Future	9.52	96.3907	96.5504	96.3907	16,670.00
26/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	10051	10	10	10	0.00
26/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2909	3	3	3	800.00
26/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5477	5	5	5	0.00
26/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1476	1	1	1	800.00
26/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	981	1	1	1	0.00
26/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	340	0	0	0	800.00
26/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	1966	2	2	2	0.00
26/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	48	0	0	0	0.00
26/09/2024	2032 On 08-May-25			Bond Future	9.59	94.1472	94.3107	94.1472	0.00
26/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6536	6	7	6	0.00
26/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	3114	3	3	3	800.00
26/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6763	7	7	7	0.00
26/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1801	2	2	2	800.00
26/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1566	2	2	2	0.00
26/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	496	1	0	1	800.00
26/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2614	3	3	3	0.00
26/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	531	1	1	1	0.00
26/09/2024	2032 On 07-August-25			Bond Future	9.67	95.9783	96.1454	95.9783	0.00
26/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	10402	10	10	10	0.00
26/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	388	0	0	0	0.00
26/09/2024	2032 On 06-November-25			Bond Future	9.77	93.6585	93.8292	93.6585	0.00
26/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4850	5	5	5	0.00
26/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	2017	2	2	2	0.00
26/09/2024	2033 On 07-November-24			Bond Future	127.79	127.6983	127.7858	127.6983	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
26/09/2024	2033 On 06-February-25			Bond Future	130.45	130.3613	130.4511	130.3613	0.00
26/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5511	5	6	5	0.00
26/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
26/09/2024	2033 On 08-May-25			Bond Future	131.56	131.4678	131.5601	131.4678	0.00
26/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	940	1	1	1	0.00
26/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
26/09/2024	2033 On 07-August-25			Bond Future	134.15	134.0585	134.1534	134.0585	0.00
26/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5503	5	6	5	0.00
26/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
26/09/2024	2033 On 06-November-25			Bond Future	135.21	135.1132	135.2104	135.1132	0.00
26/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	2070	2	2	2	0.00
26/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
26/09/2024	2037 On 07-November-24			Bond Future	10.45	88.8993	89.0603	88.8993	211,317.00
26/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	11818	12	12	12	0.00
26/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	11868	12	12	12	0.00
26/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	11768	12	12	12	0.00
26/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	1	0	0	0	0.00
26/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	1	0	0	0	0.00
26/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	1	0	0	0	0.00
26/09/2024	2037 On 06-February-25			Bond Future	10.53	86.4708	86.6355	86.4708	9,680.00
26/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	12252	12	12	12	0.00
26/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	77	0	0	0	0.00
26/09/2024	2037 On 08-May-25			Bond Future	10.62	88.1920	88.3605	88.1920	3,975.00
26/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	9575	9	10	9	0.00
26/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	14482	14	14	14	7,500.00
26/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	10935	11	11	11	15,000.00
26/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	14263	14	14	14	7,500.00
26/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	155	0	0	0	0.00
26/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	418	0	0	0	0.00
26/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	144	0	0	0	0.00
26/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	566	1	1	1	0.00
26/09/2024	2037 On 07-August-25			Bond Future	10.72	85.6466	85.8188	85.6466	0.00
26/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	12643	12	13	12	0.00
26/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	9143	9	9	9	0.00

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26/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	6132	6	6	6	0.00
26/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	3177	3	3	3	2,341.00
26/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	3443	3	3	3	200.00
26/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	3908	4	4	4	0.00
26/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	2169	2	2	2	2,541.00
26/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	4174	4	4	4	0.00
26/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1218	1	1	1	2,541.00
26/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	597	1	1	1	0.00
26/09/2024	2037 On 06-November-25			Bond Future	10.82	87.2875	87.4634	87.2875	0.00
26/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6965	7	7	7	0.00
26/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2508	3	3	3	0.00
26/09/2024	2038 On 07-November-24			Bond Future	140.40	140.5635	140.4000	140.5635	3,232.00
26/09/2024	2038 On 06-February-25			Bond Future	141.22	141.3880	141.2219	141.3880	0.00
26/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	5992	6	6	6	0.00
26/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
26/09/2024	2038 On 08-May-25			Bond Future	144.07	144.2389	144.0700	144.2389	0.00
26/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4390	5	4	5	0.00
26/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
26/09/2024	2038 On 07-August-25			Bond Future	144.76	144.9298	144.7583	144.9298	0.00
26/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5198	5	5	5	0.00
26/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
26/09/2024	2038 On 06-November-25			Bond Future	147.57	147.7472	147.5730	147.7472	0.00
26/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3693	4	4	4	0.00
26/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
26/09/2024	2040 On 07-November-24			Bond Future	10.70	89.7629	89.8704	89.7629	114,213.00
26/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	12820	13	13	13	0.00
26/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	12768	13	13	13	0.00
26/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	12873	13	13	13	0.00
26/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	14377	14	14	14	0.00
26/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	8707	9	9	9	640.00
26/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	11484	11	11	11	0.00
26/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	2	0	0	0	640.00
26/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
26/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	15	0	0	0	0.00

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26/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	1	0	0	0	0.00
26/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	1	0	0	0	0.00
26/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	1	0	0	0	0.00
26/09/2024	2040 On 06-February-25			Bond Future	10.78	87.1016	87.2116	87.1016	5,684.00
26/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	12885	13	13	13	0.00
26/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	3274	3	3	3	780.00
26/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	6499	6	6	6	0.00
26/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	9050	9	9	9	0.00
26/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	330	0	0	0	780.00
26/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	684	1	1	1	780.00
26/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	1807	2	2	2	0.00
26/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	99	0	0	0	0.00
26/09/2024	2040 On 08-May-25			Bond Future	10.87	88.8351	88.9479	88.8351	3,900.00
26/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	10998	11	11	11	0.00
26/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	14775	15	15	15	7,500.00
26/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	11577	11	12	11	15,000.00
26/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	15099	15	15	15	7,500.00
26/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	190	0	0	0	0.00
26/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	488	1	0	1	0.00
26/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	211	0	0	0	0.00
26/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	550	1	1	1	0.00
26/09/2024	2040 On 07-August-25			Bond Future	10.97	86.0514	86.1668	86.0514	0.00
26/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	13791	14	14	14	0.00
26/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	646	1	1	1	0.00
26/09/2024	2040 On 06-November-25			Bond Future	11.07	87.6996	87.8176	87.6996	0.00
26/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	7466	7	7	7	0.00
26/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	2822	3	3	3	0.00
26/09/2024	2044 On 07-November-24			Bond Future	10.79	86.0064	86.0469	86.0064	75,757.00
26/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12921	13	13	13	0.00
26/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12974	13	13	13	0.00
26/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	12868	13	13	13	0.00
26/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	7838	8	8	8	0.00
26/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	9283	9	9	9	0.00
26/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	10693	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
26/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	5	0	0	0	11,405.00
26/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	14	0	0	0	9,540.00
26/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	33	0	0	0	13,875.00
26/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	1	0	0	0	0.00
26/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	1	0	0	0	0.00
26/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	1	0	0	0	0.00
26/09/2024	2044 On 06-February-25			Bond Future	10.86	83.3929	83.4346	83.3929	470.00
26/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	13085	13	13	13	0.00
26/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7781	8	8	8	449.00
26/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	10403	10	10	10	449.00
26/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	16645	17	17	17	0.00
26/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	23	0	0	0	449.00
26/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	235	0	0	0	0.00
26/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	491	1	0	1	0.00
26/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	109	0	0	0	0.00
26/09/2024	2044 On 08-May-25			Bond Future	10.95	85.0526	85.0956	85.0526	0.00
26/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	11355	11	11	11	0.00
26/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9800	10	10	10	0.00
26/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	6238	6	6	6	0.00
26/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	3225	3	3	3	2,490.00
26/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1674	2	2	2	2,490.00
26/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3411	3	3	3	0.00
26/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	798	1	1	1	2,490.00
26/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	584	1	1	1	0.00
26/09/2024	2044 On 07-August-25			Bond Future	11.04	82.3206	82.3649	82.3206	0.00
26/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	14024	14	14	14	0.00
26/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	697	1	1	1	0.00
26/09/2024	2044 On 06-November-25			Bond Future	11.14	83.8973	83.9428	83.8973	0.00
26/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	7657	8	8	8	0.00
26/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	3003	3	3	3	0.00
26/09/2024	2046 On 07-November-24			Bond Future	121.52	121.5306	121.5223	121.5306	17,748.00
26/09/2024	2046 On 06-February-25			Bond Future	124.06	124.0650	124.0571	124.0650	0.00
26/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10047	10	10	10	0.00
26/09/2024	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
26/09/2024	2046 On 08-May-25			Bond Future	124.32	124.3300	124.3226	124.3300	0.00
26/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2353	2	2	2	0.00
26/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
26/09/2024	2046 On 07-August-25			Bond Future	126.77	126.7792	126.7721	126.7792	0.00
26/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8082	8	8	8	0.00
26/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
26/09/2024	2046 On 06-November-25			Bond Future	126.96	126.9635	126.9569	126.9635	0.00
26/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1547	2	2	2	0.00
26/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
26/09/2024	2050 On 07-November-24			Bond Future	123.24	123.0450	123.2445	123.0450	15,376.00
26/09/2024	2050 On 06-February-25			Bond Future	123.47	123.2635	123.4678	123.2635	582.00
26/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7868	8	8	8	0.00
26/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
26/09/2024	2050 On 08-May-25			Bond Future	125.96	125.7489	125.9579	125.7489	0.00
26/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4798	5	5	5	0.00
26/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
26/09/2024	2050 On 07-August-25			Bond Future	126.04	125.8296	126.0435	125.8296	0.00
26/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	6153	6	6	6	0.00
26/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
26/09/2024	2050 On 06-November-25			Bond Future	128.49	128.2755	128.4939	128.2755	0.00
26/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	4074	4	4	4	0.00
26/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
26/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	AL37 On 07-November-24			Index Future	1061.78	1060.8240	1061.7810	1060.8240	0.00
26/09/2024	AL37 On 06-February-25			Index Future	1083.67	1082.6870	1083.6680	1082.6870	0.00
26/09/2024	AL37 On 08-May-25			Index Future	1105.28	1104.2740	1105.2810	1104.2740	0.00
26/09/2024	AL37 On 07-August-25			Index Future	1126.83	1125.7960	1126.8270	1125.7960	0.00
26/09/2024	AL37 On 06-November-25			Index Future	1148.53	1147.4690	1148.5250	1147.4690	0.00
26/09/2024	AL7T On 07-November-24			Index Future	1282.53	1279.1110	1282.5250	1279.1110	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
26/09/2024	AL7T On 06-February-25			Index Future	1308.96	1305.4720	1308.9620	1305.4720	0.00
26/09/2024	AL7T On 08-May-25			Index Future	1335.07	1331.5010	1335.0680	1331.5010	0.00
26/09/2024	AL7T On 07-August-25			Index Future	1361.09	1357.4520	1361.0940	1357.4520	0.00
26/09/2024	AL7T On 06-November-25			Index Future	1387.30	1383.5850	1387.3030	1383.5850	0.00
26/09/2024	ALBI On 07-November-24			Index Future	1106.92	1105.3630	1106.9180	1105.3630	121.00
26/09/2024	ALBI On 06-February-25			Index Future	1129.74	1128.1440	1129.7360	1128.1440	0.00
26/09/2024	ALBI On 08-May-25			Index Future	1152.27	1150.6370	1152.2670	1150.6370	0.00
26/09/2024	ALBI On 07-August-25			Index Future	1174.73	1173.0620	1174.7290	1173.0620	0.00
26/09/2024	ALBI On 06-November-25			Index Future	1197.35	1195.6460	1197.3500	1195.6460	0.00
26/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
26/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	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
26/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
26/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	ES33 On 07-November-24			Bond Future	10.65	83.3189	83.4248	83.3189	0.00
26/09/2024	ES33 On 06-February-25			Bond Future	10.74	85.0564	85.1649	85.0564	0.00
26/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	11433	11	11	11	0.00
26/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
26/09/2024	ES33 On 08-May-25			Bond Future	10.85	82.9714	83.0825	82.9714	0.00
26/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	8311	8	8	8	0.00
26/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
26/09/2024	ES33 On 07-August-25			Bond Future	10.97	84.6039	84.7177	84.6039	0.00
26/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10913	11	11	11	0.00
26/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
26/09/2024	ES33 On 06-November-25			Bond Future	11.11	82.4492	82.5656	82.4492	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
26/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3915	4	4	4	0.00
26/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
26/09/2024	ES42 On 07-November-24			Bond Future	10.99	81.1264	81.2311	81.1264	0.00
26/09/2024	ES42 On 06-February-25			Bond Future	11.07	82.8177	82.9250	82.8177	0.00
26/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	14532	14	15	14	0.00
26/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
26/09/2024	ES42 On 08-May-25			Bond Future	11.16	80.2202	80.3301	80.2202	0.00
26/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	11699	12	12	12	0.00
26/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
26/09/2024	ES42 On 07-August-25			Bond Future	11.26	81.7967	81.9092	81.7967	0.00
26/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	13637	14	14	14	0.00
26/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
26/09/2024	ES42 On 06-November-25			Bond Future	11.37	79.1181	79.2333	79.1181	0.00
26/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	5899	6	6	6	0.00
26/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
26/09/2024	GOVI On 07-November-24			GOVI	1089.38	1087.8660	1089.3810	1087.8660	677.00
26/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1406010	139	141	139	0.00
26/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1405910	139	141	139	0.00
26/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1405810	139	141	139	0.00
26/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
26/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
26/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
26/09/2024	GOVI On 06-February-25			GOVI	1111.84	1110.2860	1111.8370	1110.2860	0.00
26/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1398370	138	140	138	0.00
26/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
26/09/2024	GOVI On 08-May-25			GOVI	1134.01	1132.4230	1134.0110	1132.4230	0.00
26/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1120110	110	112	110	0.00
26/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
26/09/2024	GOVI On 07-August-25			GOVI	1156.12	1154.4940	1156.1180	1154.4940	0.00
26/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1451180	143	145	143	0.00
26/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
26/09/2024	GOVI On 06-November-25			GOVI	1178.38	1176.7200	1178.3800	1176.7200	0.00
26/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	663800	65	66	65	0.00
26/09/2024	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
26/09/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/09/2024	IGOV On 07-November-24			Index Future	372.98	374.5950	372.9790	374.5950	795.00
26/09/2024	IGOV On 06-February-25			Index Future	380.76	382.4070	380.7590	382.4070	0.00
26/09/2024	IGOV On 08-May-25			Index Future	388.44	390.1210	388.4420	390.1210	0.00
26/09/2024	IGOV On 07-August-25			Index Future	396.10	397.8120	396.1020	397.8120	0.00
26/09/2024	IGOV On 06-November-25			Index Future	403.82	405.5570	403.8150	405.5570	0.00
26/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
26/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
26/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
26/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
26/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
26/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
26/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
26/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
26/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
26/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
26/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
26/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
26/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
26/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	8.3350	91.6650	8.3350	0.00
26/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
26/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
26/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
26/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
26/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
26/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
26/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
26/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
26/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
26/09/2024	R035 On 07-November-24			Bond Future	10.08	93.9692	94.1257	93.9692	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
26/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	11473	11	11	11	0.00
26/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	11423	11	11	11	0.00
26/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	11523	11	12	11	0.00
26/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	16488	16	16	16	0.00
26/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	11572	11	12	11	1,000.00
26/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	5866	6	6	6	0.00
26/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	46	0	0	0	11,000.00
26/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
26/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	1	0	0	0	0.00
26/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	1	0	0	0	0.00
26/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	1	0	0	0	0.00
26/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	1	0	0	0	0.00
26/09/2024	R035 On 06-February-25			Bond Future	10.15	95.9058	96.0660	95.9058	16,070.00
26/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	12111	12	12	12	0.00
26/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	6812	7	7	7	0.00
26/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3912	4	4	4	0.00
26/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2718	3	3	3	1,000.00
26/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	2440	2	2	2	100.00
26/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	1827	2	2	2	0.00
26/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	1066	1	1	1	1,100.00
26/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	1641	2	2	2	0.00
26/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	408	0	0	0	1,100.00
26/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	66	0	0	0	0.00
26/09/2024	R035 On 08-May-25			Bond Future	10.23	93.3059	93.4698	93.3059	0.00
26/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	8937	9	9	9	0.00
26/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	8583	8	9	8	0.00
26/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	5391	5	5	5	0.00
26/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	3482	3	3	3	150.00
26/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	7531	7	8	7	400.00
26/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	13015	13	13	13	0.00
26/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	15860	16	16	16	0.00
26/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	68	0	0	0	400.00
26/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	191	0	0	0	400.00
26/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	828	1	1	1	0.00
26/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1395	1	1	1	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
26/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2310	2	2	2	0.00
26/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	646	1	1	1	150.00
26/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	595	1	1	1	0.00
26/09/2024	R035 On 07-August-25			Bond Future	10.33	95.1210	95.2885	95.1210	0.00
26/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	12444	12	12	12	0.00
26/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	527	1	1	1	0.00
26/09/2024	R035 On 06-November-25			Bond Future	10.43	92.4393	92.6106	92.4393	0.00
26/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	6539	6	7	6	0.00
26/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2440	3	2	3	0.00
26/09/2024	R053 On 07-November-24			Bond Future	10.70	109.4058	109.5087	109.4058	3,664.00
26/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	17078	17	17	17	0.00
26/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	17147	17	17	17	0.00
26/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	17008	17	17	17	0.00
26/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	2	0	0	0	0.00
26/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	2	0	0	0	0.00
26/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	2	0	0	0	0.00
26/09/2024	R053 On 06-February-25			Bond Future	10.77	111.6605	111.7660	111.6605	0.00
26/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	17542	17	18	17	0.00
26/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	156	0	0	0	0.00
26/09/2024	R053 On 08-May-25			Bond Future	10.85	108.0176	108.1257	108.0176	0.00
26/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	15325	15	15	15	0.00
26/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	766	1	1	1	0.00
26/09/2024	R053 On 07-August-25			Bond Future	10.93	110.1174	110.2283	110.1174	0.00
26/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	18310	18	18	18	0.00
26/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	916	1	1	1	0.00
26/09/2024	R053 On 06-November-25			Bond Future	11.02	106.3649	106.4784	106.3649	0.00
26/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	10024	10	10	10	0.00
26/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	3760	4	4	4	0.00
26/09/2024	R186 On 07-November-24			Bond Future	7.91	109.0045	109.0450	109.0045	163,443.00
26/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2383	2	2	2	0.00
26/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2364	2	2	2	0.00
26/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2402	2	2	2	0.00
26/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	3	0	0	0	0.00
26/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	3	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
26/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	3	0	0	0	0.00
26/09/2024	R186 On 06-February-25			Bond Future	7.85	105.9387	105.9804	105.9387	17,134.00
26/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2144	2	2	2	0.00
26/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	102	0	0	0	0.00
26/09/2024	R186 On 08-May-25			Bond Future	7.81	108.0485	108.0917	108.0485	0.00
26/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1317	1	1	1	0.00
26/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	324	0	0	0	0.00
26/09/2024	R186 On 07-August-25			Bond Future	7.80	104.8403	104.8848	104.8403	0.00
26/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2478	2	2	2	0.00
26/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3142	3	3	3	0.00
26/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1971	2	2	2	1,983.00
26/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	32	0	0	0	1,983.00
26/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	153	0	0	0	0.00
26/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	80	0	0	0	0.00
26/09/2024	R186 On 06-November-25			Bond Future	7.81	106.8507	106.8965	106.8507	0.00
26/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	811	1	1	1	0.00
26/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	465	0	0	0	0.00
26/09/2024	R202 On 07-November-24			Bond Future	271.31	271.3242	271.3054	271.3242	2,010.00
26/09/2024	R202 On 06-February-25			Bond Future	271.77	271.7901	271.7719	271.7901	0.00
26/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	4982	5	5	5	0.00
26/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
26/09/2024	R202 On 08-May-25			Bond Future	277.25	277.2709	277.2539	277.2709	0.00
26/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	4944	5	5	5	0.00
26/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
26/09/2024	R202 On 07-August-25			Bond Future	277.42	277.4353	277.4192	277.4353	0.00
26/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5819	6	6	6	0.00
26/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
26/09/2024	R202 On 06-November-25			Bond Future	282.81	282.8290	282.8138	282.8290	0.00
26/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7174	7	7	7	0.00
26/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
26/09/2024	R209 On 07-November-24			Bond Future	10.22	74.2754	74.3889	74.2754	17,231.00
26/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	9858	10	10	10	0.00
26/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9902	10	10	10	0.00
26/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	9813	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
26/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	2207	2	2	2	100.00
26/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	4185	4	4	4	0.00
26/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	102	0	0	0	100.00
26/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	432	0	0	0	0.00
26/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	1	0	0	0	0.00
26/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	1	0	0	0	0.00
26/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	1	0	0	0	0.00
26/09/2024	R209 On 06-February-25			Bond Future	10.28	75.8062	75.9223	75.8062	0.00
26/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	10487	10	10	10	0.00
26/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	73	0	0	0	0.00
26/09/2024	R209 On 08-May-25			Bond Future	10.36	74.1621	74.2809	74.1621	0.00
26/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	8024	8	8	8	0.00
26/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	523	1	1	1	0.00
26/09/2024	R209 On 07-August-25			Bond Future	10.44	75.6046	75.7261	75.6046	0.00
26/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10971	11	11	11	0.00
26/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	524	1	1	1	0.00
26/09/2024	R209 On 06-November-25			Bond Future	10.54	73.9029	74.0271	73.9029	0.00
26/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5846	6	6	6	0.00
26/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2248	2	2	2	0.00
26/09/2024	R210 On 07-November-24			Bond Future	242.05	242.0697	242.0497	242.0697	1,601.00
26/09/2024	R210 On 06-February-25			Bond Future	247.10	247.1177	247.0984	247.1177	0.00
26/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	7488	8	7	8	0.00
26/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
26/09/2024	R210 On 08-May-25			Bond Future	248.69	248.7105	248.6922	248.7105	0.00
26/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	662	1	1	1	0.00
26/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
26/09/2024	R210 On 07-August-25			Bond Future	253.59	253.6107	253.5933	253.6107	0.00
26/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	5153	5	5	5	0.00
26/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
26/09/2024	R210 On 06-November-25			Bond Future	255.07	255.0861	255.0692	255.0861	0.00
26/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	2929	3	3	3	0.00
26/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
26/09/2024	R213 On 07-November-24			Bond Future	9.20	90.9425	91.0345	90.9425	77,498.00
26/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8349	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
26/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8310	8	8	8	0.00
26/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8388	8	8	8	0.00
26/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	3	0	0	0	0.00
26/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	3	0	0	0	0.00
26/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	3	0	0	0	0.00
26/09/2024	R213 On 06-February-25			Bond Future	9.25	92.8168	92.9111	92.8168	0.00
26/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8462	8	8	8	0.00
26/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	47	0	0	0	0.00
26/09/2024	R213 On 08-May-25			Bond Future	9.31	91.1085	91.2052	91.1085	0.00
26/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5315	5	5	5	0.00
26/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	499	1	0	1	0.00
26/09/2024	R213 On 07-August-25			Bond Future	9.39	92.8815	92.9805	92.8815	0.00
26/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8852	9	9	9	0.00
26/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	338	0	0	0	0.00
26/09/2024	R213 On 06-November-25			Bond Future	9.48	91.1102	91.2115	91.1102	0.00
26/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3935	4	4	4	0.00
26/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1793	2	2	2	0.00
26/09/2024	R214 On 07-November-24			Bond Future	10.53	70.1232	70.2165	70.1232	19,050.00
26/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	10781	11	11	11	0.00
26/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	10826	11	11	11	0.00
26/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	10735	11	11	11	0.00
26/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	1	0	0	0	0.00
26/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	1	0	0	0	0.00
26/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	1	0	0	0	0.00
26/09/2024	R214 On 06-February-25			Bond Future	10.59	71.5683	71.6639	71.5683	0.00
26/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	10911	11	11	11	0.00
26/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	14746	15	15	15	0.00
26/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	8877	9	9	9	554.00
26/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	6636	7	7	7	554.00
26/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	379	0	0	0	0.00
26/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	11	0	0	0	554.00
26/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	176	0	0	0	0.00
26/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	88	0	0	0	0.00
26/09/2024	R214 On 08-May-25			Bond Future	10.67	69.6906	69.7885	69.6906	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
26/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	9443	9	9	9	0.00
26/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	469	0	0	0	0.00
26/09/2024	R214 On 07-August-25			Bond Future	10.75	71.0463	71.1465	71.0463	0.00
26/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	11647	12	12	12	0.00
26/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	588	1	1	1	0.00
26/09/2024	R214 On 06-November-25			Bond Future	10.84	69.1089	69.2113	69.1089	0.00
26/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	6621	7	7	7	0.00
26/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2342	2	2	2	0.00
26/09/2024	R248 On 07-November-24			Bond Future	10.68	85.1554	85.2351	85.1554	250,670.00
26/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	13333	13	13	13	0.00
26/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	13388	13	13	13	0.00
26/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	13279	13	13	13	0.00
26/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	1	0	0	0	0.00
26/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	1	0	0	0	0.00
26/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	1	0	0	0	0.00
26/09/2024	R248 On 06-February-25			Bond Future	10.75	86.9104	86.9921	86.9104	203,387.00
26/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	12542	12	13	12	0.00
26/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	3631	4	4	4	660.00
26/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	7120	7	7	7	0.00
26/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	1163	1	1	1	660.00
26/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	1872	2	2	2	0.00
26/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	4564	5	5	5	0.00
26/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	702	1	1	1	660.00
26/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	167	0	0	0	0.00
26/09/2024	R248 On 08-May-25			Bond Future	10.83	84.1947	84.2785	84.1947	0.00
26/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	11849	12	12	12	0.00
26/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	627	1	1	1	0.00
26/09/2024	R248 On 07-August-25			Bond Future	10.91	85.8323	85.9181	85.8323	0.00
26/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	14565	14	15	14	0.00
26/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	681	1	1	1	0.00
26/09/2024	R248 On 06-November-25			Bond Future	11.00	83.0354	83.1232	83.0354	0.00
26/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	7901	8	8	8	0.00
26/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	3020	3	3	3	0.00
26/09/2024	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
26/09/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
26/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00