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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/09/2024 TO: 27/09/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	2025 On 07-November-24			Bond Future	185.00	184.9950	184.9979	184.9950	9,240.00
27/09/2024	2029 On 07-November-24			Bond Future	134.06	134.1734	134.0588	134.1734	7,884.00
27/09/2024	2029 On 06-February-25			Bond Future	136.84	136.9720	136.8377	136.9720	0.00
27/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4438	5	4	5	0.00
27/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2029 On 08-May-25			Bond Future	138.15	138.3118	138.1525	138.3118	0.00
27/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	303	0	0	0	0.00
27/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2029 On 07-August-25			Bond Future	140.81	141.0380	140.8137	141.0380	0.00
27/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3404	4	3	4	0.00
27/09/2024	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
27/09/2024	2029 On 06-November-25			Bond Future	142.03	142.3309	142.0324	142.3309	0.00
27/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2242	3	2	3	0.00
27/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2030 On 07-November-24			Bond Future	8.79	98.8362	98.9780	98.8362	183,029.00
27/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7511	7	8	7	0.00
27/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7547	7	8	7	0.00
27/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7474	7	7	7	0.00
27/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7365	7	7	7	600.00
27/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11623	11	12	11	0.00
27/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5516	5	6	5	600.00
27/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
27/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	3	0	0	0	0.00
27/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2030 On 06-February-25			Bond Future	8.82	96.8636	96.9956	96.8636	28,810.00
27/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6933	7	7	7	0.00
27/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	2078	2	2	2	800.00
27/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3586	4	4	4	0.00
27/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	969	1	1	1	800.00
27/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	695	1	1	1	0.00
27/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	285	0	0	0	800.00
27/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1513	2	2	2	0.00
27/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	44	0	0	0	0.00
27/09/2024	2030 On 08-May-25			Bond Future	8.88	98.7926	98.9113	98.7926	0.00
27/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4263	4	4	4	0.00
27/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10357	10	10	10	0.00
27/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5425	5	5	5	1,640.00
27/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6627	7	7	7	2,280.00
27/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1211	1	1	1	800.00
27/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2227	2	2	2	800.00
27/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4442	4	4	4	0.00
27/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11687	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	9	0	0	0	2,280.00
27/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	175	0	0	0	0.00
27/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	417	1	0	1	800.00
27/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	1945	2	2	2	0.00
27/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1110	1	1	1	0.00
27/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	23	0	0	0	1,640.00
27/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	281	0	0	0	0.00
27/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	449	1	0	1	0.00
27/09/2024	2030 On 07-August-25			Bond Future	8.96	96.7052	96.7817	96.7052	0.00
27/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7516	7	8	7	0.00
27/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10490	10	10	10	0.00
27/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5683	6	6	6	1,054.00
27/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	64	0	0	0	1,054.00
27/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	486	1	0	1	0.00
27/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	264	0	0	0	0.00
27/09/2024	2030 On 06-November-25			Bond Future	9.05	98.5599	98.5886	98.5599	0.00
27/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	3109	3	3	3	0.00
27/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1487	2	1	2	0.00
27/09/2024	2032 On 07-November-24			Bond Future	9.42	94.6004	94.8557	94.6004	103,092.00
27/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	9697	9	10	9	0.00
27/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	9653	9	10	9	0.00
27/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	9741	9	10	9	0.00
27/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	10393	10	10	10	1,615.00
27/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	17430	17	17	17	0.00
27/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5754	6	6	6	0.00
27/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	8061	8	8	8	600.00
27/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	10263	10	10	10	600.00
27/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15825	16	16	16	0.00
27/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2622	2	3	2	100.00
27/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	2011	2	2	2	50.00
27/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	2455	2	2	2	0.00
27/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	252	0	0	0	0.00
27/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	224	0	0	0	0.00
27/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	346	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
27/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
27/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	1	0	0	0	0.00
27/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	5	0	0	0	0.00
27/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	26	0	0	0	200.00
27/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
27/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	1	0	0	0	0.00
27/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	2	0	0	0	0.00
27/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	2	0	0	0	0.00
27/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	2	0	0	0	0.00
27/09/2024	2032 On 06-February-25			Bond Future	9.47	96.5504	96.7988	96.5504	16,670.00
27/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	10279	10	10	10	0.00
27/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2962	3	3	3	800.00
27/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5627	5	6	5	0.00
27/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1460	1	1	1	800.00
27/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	786	1	1	1	0.00
27/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	242	0	0	0	800.00
27/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	1701	2	2	2	0.00
27/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	28	0	0	0	0.00
27/09/2024	2032 On 08-May-25			Bond Future	9.54	94.3107	94.5484	94.3107	0.00
27/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6691	7	7	7	0.00
27/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	3179	3	3	3	800.00
27/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6922	7	7	7	0.00
27/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1808	2	2	2	800.00
27/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1393	2	1	2	0.00
27/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	417	0	0	0	800.00
27/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2384	3	2	3	0.00
27/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	447	1	0	1	0.00
27/09/2024	2032 On 07-August-25			Bond Future	9.63	96.1454	96.3449	96.1454	0.00
27/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	10519	10	11	10	0.00
27/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	305	0	0	0	0.00
27/09/2024	2032 On 06-November-25			Bond Future	9.74	93.8292	93.9846	93.8292	0.00
27/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4892	5	5	5	0.00
27/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	1903	2	2	2	0.00
27/09/2024	2033 On 07-November-24			Bond Future	127.74	127.7858	127.7379	127.7858	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
27/09/2024	2033 On 06-February-25			Bond Future	130.39	130.4511	130.3858	130.4511	0.00
27/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5446	6	5	6	0.00
27/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2033 On 08-May-25			Bond Future	131.47	131.5601	131.4724	131.5601	0.00
27/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	852	1	1	1	0.00
27/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2033 On 07-August-25			Bond Future	134.01	134.1534	134.0051	134.1534	0.00
27/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5355	6	5	6	0.00
27/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2033 On 06-November-25			Bond Future	134.99	135.2104	134.9929	135.2104	0.00
27/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	1853	2	2	2	0.00
27/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2037 On 07-November-24			Bond Future	10.40	89.0603	89.4069	89.0603	212,902.00
27/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	12164	12	12	12	0.00
27/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	12214	12	12	12	0.00
27/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	12114	12	12	12	0.00
27/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2037 On 06-February-25			Bond Future	10.47	86.6355	86.9778	86.6355	9,680.00
27/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	12563	12	13	12	0.00
27/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	46	0	0	0	0.00
27/09/2024	2037 On 08-May-25			Bond Future	10.56	88.3605	88.6952	88.3605	3,975.00
27/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	9819	10	10	10	0.00
27/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	14771	14	15	14	7,500.00
27/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	11192	11	11	11	15,000.00
27/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	14549	14	15	14	7,500.00
27/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	107	0	0	0	0.00
27/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	340	0	0	0	0.00
27/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	98	0	0	0	0.00
27/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	476	1	0	1	0.00
27/09/2024	2037 On 07-August-25			Bond Future	10.67	85.8188	86.1201	85.8188	0.00
27/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	12828	13	13	13	0.00
27/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	9254	9	9	9	0.00

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27/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	6165	6	6	6	0.00
27/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	3123	3	3	3	2,341.00
27/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	3396	3	3	3	200.00
27/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	3559	4	4	4	0.00
27/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	1901	2	2	2	2,541.00
27/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	3819	4	4	4	0.00
27/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1028	1	1	1	2,541.00
27/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	480	1	0	1	0.00
27/09/2024	2037 On 06-November-25			Bond Future	10.78	87.4634	87.7265	87.4634	0.00
27/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	7087	7	7	7	0.00
27/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2367	3	2	3	0.00
27/09/2024	2038 On 07-November-24			Bond Future	140.40	140.4000	140.4003	140.4000	3,232.00
27/09/2024	2038 On 06-February-25			Bond Future	141.20	141.2219	141.2042	141.2219	0.00
27/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	5974	6	6	6	0.00
27/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2038 On 08-May-25			Bond Future	144.03	144.0700	144.0289	144.0700	0.00
27/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4349	4	4	4	0.00
27/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2038 On 07-August-25			Bond Future	144.65	144.7583	144.6522	144.7583	0.00
27/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5092	5	5	5	0.00
27/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2038 On 06-November-25			Bond Future	147.39	147.5730	147.3923	147.5730	0.00
27/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3512	4	4	4	0.00
27/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2040 On 07-November-24			Bond Future	10.65	89.8704	90.2143	89.8704	114,213.00
27/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	13164	13	13	13	0.00
27/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	13111	13	13	13	0.00
27/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	13216	13	13	13	0.00
27/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	14721	14	15	14	0.00
27/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	9042	9	9	9	640.00
27/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	11826	11	12	11	0.00
27/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	1	0	0	0	640.00
27/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
27/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	6	0	0	0	0.00

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27/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2040 On 06-February-25			Bond Future	10.72	87.2116	87.5511	87.2116	5,684.00
27/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	13188	13	13	13	0.00
27/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	3320	3	3	3	780.00
27/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	6675	6	7	6	0.00
27/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	9293	9	9	9	0.00
27/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	234	0	0	0	780.00
27/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	520	1	1	1	780.00
27/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	1513	2	2	2	0.00
27/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	63	0	0	0	0.00
27/09/2024	2040 On 08-May-25			Bond Future	10.82	88.9479	89.2797	88.9479	3,900.00
27/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	11250	11	11	11	0.00
27/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	15049	15	15	15	7,500.00
27/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	11835	12	12	12	15,000.00
27/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	15376	15	15	15	7,500.00
27/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	137	0	0	0	0.00
27/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	415	0	0	0	0.00
27/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	152	0	0	0	0.00
27/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	470	1	0	1	0.00
27/09/2024	2040 On 07-August-25			Bond Future	10.92	86.1668	86.4649	86.1668	0.00
27/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	13973	14	14	14	0.00
27/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	530	1	1	1	0.00
27/09/2024	2040 On 06-November-25			Bond Future	11.03	87.8176	88.0773	87.8176	0.00
27/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	7595	7	8	7	0.00
27/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	2692	3	3	3	0.00
27/09/2024	2044 On 07-November-24			Bond Future	10.75	86.0469	86.2970	86.0469	75,757.00
27/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	13170	13	13	13	0.00
27/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	13223	13	13	13	0.00
27/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	13117	13	13	13	0.00
27/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	8072	8	8	8	0.00
27/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	9526	9	10	9	0.00
27/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	10940	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
27/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	2	0	0	0	11,405.00
27/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	6	0	0	0	9,540.00
27/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	17	0	0	0	13,875.00
27/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2044 On 06-February-25			Bond Future	10.83	83.4346	83.6789	83.4346	470.00
27/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	13293	13	13	13	0.00
27/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7947	8	8	8	449.00
27/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	10603	10	11	10	449.00
27/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	16880	17	17	17	0.00
27/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	13	0	0	0	449.00
27/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	190	0	0	0	0.00
27/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	413	0	0	0	0.00
27/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	73	0	0	0	0.00
27/09/2024	2044 On 08-May-25			Bond Future	10.91	85.0956	85.3310	85.0956	0.00
27/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	11478	11	11	11	0.00
27/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9894	10	10	10	0.00
27/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	6248	6	6	6	0.00
27/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	3151	3	3	3	2,490.00
27/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1448	2	1	2	2,490.00
27/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3101	3	3	3	0.00
27/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	657	1	1	1	2,490.00
27/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	471	1	0	1	0.00
27/09/2024	2044 On 07-August-25			Bond Future	11.01	82.3649	82.5664	82.3649	0.00
27/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	14116	14	14	14	0.00
27/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	588	1	1	1	0.00
27/09/2024	2044 On 06-November-25			Bond Future	11.12	83.9428	84.1058	83.9428	0.00
27/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	7634	8	8	8	0.00
27/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	2817	3	3	3	0.00
27/09/2024	2046 On 07-November-24			Bond Future	121.71	121.5223	121.7079	121.5223	17,748.00
27/09/2024	2046 On 06-February-25			Bond Future	124.23	124.0571	124.2307	124.0571	0.00
27/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10221	10	10	10	0.00
27/09/2024	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
27/09/2024	2046 On 08-May-25			Bond Future	124.48	124.3226	124.4797	124.3226	0.00
27/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2510	2	3	2	0.00
27/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2046 On 07-August-25			Bond Future	126.88	126.7721	126.8765	126.7721	0.00
27/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8186	8	8	8	0.00
27/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2046 On 06-November-25			Bond Future	127.00	126.9569	127.0005	126.9569	0.00
27/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1590	2	2	2	0.00
27/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2050 On 07-November-24			Bond Future	122.83	123.2445	122.8290	123.2445	15,376.00
27/09/2024	2050 On 06-February-25			Bond Future	123.03	123.4678	123.0280	123.4678	582.00
27/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7428	8	7	8	0.00
27/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2050 On 08-May-25			Bond Future	125.49	125.9579	125.4892	125.9579	0.00
27/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4329	5	4	5	0.00
27/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2050 On 07-August-25			Bond Future	125.51	126.0435	125.5096	126.0435	0.00
27/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	5620	6	6	6	0.00
27/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
27/09/2024	2050 On 06-November-25			Bond Future	127.89	128.4939	127.8868	128.4939	0.00
27/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	3467	4	3	4	0.00
27/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
27/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	AL37 On 07-November-24			Index Future	1063.59	1061.7810	1063.5920	1061.7810	0.00
27/09/2024	AL37 On 06-February-25			Index Future	1085.38	1083.6680	1085.3790	1083.6680	0.00
27/09/2024	AL37 On 08-May-25			Index Future	1106.85	1105.2810	1106.8480	1105.2810	0.00
27/09/2024	AL37 On 07-August-25			Index Future	1127.93	1126.8270	1127.9310	1126.8270	0.00
27/09/2024	AL37 On 06-November-25			Index Future	1149.09	1148.5250	1149.0880	1148.5250	0.00
27/09/2024	AL7T On 07-November-24			Index Future	1286.88	1282.5250	1286.8750	1282.5250	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
27/09/2024	AL7T On 06-February-25			Index Future	1313.24	1308.9620	1313.2370	1308.9620	0.00
27/09/2024	AL7T On 08-May-25			Index Future	1339.21	1335.0680	1339.2120	1335.0680	0.00
27/09/2024	AL7T On 07-August-25			Index Future	1364.72	1361.0940	1364.7220	1361.0940	0.00
27/09/2024	AL7T On 06-November-25			Index Future	1390.32	1387.3030	1390.3200	1387.3030	0.00
27/09/2024	ALBI On 07-November-24			Index Future	1109.90	1106.9180	1109.9020	1106.9180	121.00
27/09/2024	ALBI On 06-February-25			Index Future	1132.64	1129.7360	1132.6380	1129.7360	0.00
27/09/2024	ALBI On 08-May-25			Index Future	1155.04	1152.2670	1155.0410	1152.2670	0.00
27/09/2024	ALBI On 07-August-25			Index Future	1177.04	1174.7290	1177.0420	1174.7290	0.00
27/09/2024	ALBI On 06-November-25			Index Future	1199.12	1197.3500	1199.1200	1197.3500	0.00
27/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
27/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	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
27/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
27/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	ES33 On 07-November-24			Bond Future	10.59	83.4248	83.7051	83.4248	0.00
27/09/2024	ES33 On 06-February-25			Bond Future	10.69	85.1649	85.4403	85.1649	0.00
27/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	11709	11	12	11	0.00
27/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
27/09/2024	ES33 On 08-May-25			Bond Future	10.80	83.0825	83.3498	83.0825	0.00
27/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	8578	8	9	8	0.00
27/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
27/09/2024	ES33 On 07-August-25			Bond Future	10.92	84.7177	84.9525	84.7177	0.00
27/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	11148	11	11	11	0.00
27/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
27/09/2024	ES33 On 06-November-25			Bond Future	11.07	82.5656	82.7631	82.5656	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
27/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	4113	4	4	4	0.00
27/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
27/09/2024	ES42 On 07-November-24			Bond Future	10.94	81.2311	81.5656	81.2311	0.00
27/09/2024	ES42 On 06-February-25			Bond Future	11.02	82.9250	83.2561	82.9250	0.00
27/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	14863	15	15	15	0.00
27/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
27/09/2024	ES42 On 08-May-25			Bond Future	11.11	80.3301	80.6543	80.3301	0.00
27/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	12023	12	12	12	0.00
27/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
27/09/2024	ES42 On 07-August-25			Bond Future	11.22	81.9092	82.2030	81.9092	0.00
27/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	13931	14	14	14	0.00
27/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
27/09/2024	ES42 On 06-November-25			Bond Future	11.33	79.2333	79.4915	79.2333	0.00
27/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	6158	6	6	6	0.00
27/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
27/09/2024	GOVI On 07-November-24			GOVI	1092.31	1089.3810	1092.3120	1089.3810	677.00
27/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1435320	141	144	141	0.00
27/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1435220	141	144	141	0.00
27/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1435120	141	144	141	0.00
27/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
27/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
27/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
27/09/2024	GOVI On 06-February-25			GOVI	1114.69	1111.8370	1114.6880	1111.8370	0.00
27/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1426880	140	143	140	0.00
27/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
27/09/2024	GOVI On 08-May-25			GOVI	1136.74	1134.0110	1136.7360	1134.0110	0.00
27/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1147360	112	115	112	0.00
27/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
27/09/2024	GOVI On 07-August-25			GOVI	1158.39	1156.1180	1158.3890	1156.1180	0.00
27/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1473890	145	147	145	0.00
27/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
27/09/2024	GOVI On 06-November-25			GOVI	1180.12	1178.3800	1180.1160	1178.3800	0.00
27/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	681160	66	68	66	0.00
27/09/2024	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
27/09/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/09/2024	IGOV On 07-November-24			Index Future	372.72	372.9790	372.7150	372.9790	791.00
27/09/2024	IGOV On 06-February-25			Index Future	380.44	380.7590	380.4410	380.7590	0.00
27/09/2024	IGOV On 08-May-25			Index Future	388.06	388.4420	388.0560	388.4420	0.00
27/09/2024	IGOV On 07-August-25			Index Future	395.54	396.1020	395.5350	396.1020	0.00
27/09/2024	IGOV On 06-November-25			Index Future	403.04	403.8150	403.0400	403.8150	0.00
27/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
27/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
27/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
27/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
27/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
27/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
27/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
27/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
27/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
27/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
27/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
27/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
27/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
27/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	8.3350	91.6650	8.3350	0.00
27/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
27/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
27/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
27/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
27/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
27/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
27/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
27/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
27/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
27/09/2024	R035 On 07-November-24			Bond Future	10.02	94.1257	94.4930	94.1257	144,064.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	11840	11	12	11	0.00
27/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	11790	11	12	11	0.00
27/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	11889	12	12	12	0.00
27/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	16855	16	17	16	0.00
27/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	11939	12	12	12	1,000.00
27/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	6213	6	6	6	0.00
27/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	26	0	0	0	11,000.00
27/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
27/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R035 On 06-February-25			Bond Future	10.09	96.0660	96.4286	96.0660	16,070.00
27/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	12446	12	12	12	0.00
27/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	7053	7	7	7	0.00
27/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	4038	4	4	4	0.00
27/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2782	3	3	3	1,000.00
27/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	2488	2	2	2	100.00
27/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	1512	2	2	2	0.00
27/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	830	1	1	1	1,100.00
27/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	1341	2	1	2	0.00
27/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	286	0	0	0	1,100.00
27/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	38	0	0	0	0.00
27/09/2024	R035 On 08-May-25			Bond Future	10.17	93.4698	93.8244	93.4698	0.00
27/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	9153	9	9	9	0.00
27/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	8790	9	9	9	0.00
27/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	5500	5	5	5	0.00
27/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	3515	3	4	3	150.00
27/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	7710	8	8	8	400.00
27/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	13310	13	13	13	0.00
27/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	16189	16	16	16	0.00
27/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	42	0	0	0	400.00
27/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	132	0	0	0	400.00
27/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	653	1	1	1	0.00
27/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1149	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
27/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	1988	2	2	2	0.00
27/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	498	1	0	1	150.00
27/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	456	1	0	1	0.00
27/09/2024	R035 On 07-August-25			Bond Future	10.27	95.2885	95.6075	95.2885	0.00
27/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	12653	12	13	12	0.00
27/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	417	1	0	1	0.00
27/09/2024	R035 On 06-November-25			Bond Future	10.38	92.6106	92.8887	92.6106	0.00
27/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	6590	7	7	7	0.00
27/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2212	2	2	2	0.00
27/09/2024	R053 On 07-November-24			Bond Future	10.67	109.5087	109.8493	109.5087	3,664.00
27/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	17417	17	17	17	0.00
27/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	17487	17	17	17	0.00
27/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	17348	17	17	17	0.00
27/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	1	0	0	0	0.00
27/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	1	0	0	0	0.00
27/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	1	0	0	0	0.00
27/09/2024	R053 On 06-February-25			Bond Future	10.74	111.7660	112.0995	111.7660	0.00
27/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	17824	18	18	18	0.00
27/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	105	0	0	0	0.00
27/09/2024	R053 On 08-May-25			Bond Future	10.81	108.1257	108.4479	108.1257	0.00
27/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	15555	15	16	15	0.00
27/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	674	1	1	1	0.00
27/09/2024	R053 On 07-August-25			Bond Future	10.90	110.2283	110.5073	110.2283	0.00
27/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	18463	18	18	18	0.00
27/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	790	1	1	1	0.00
27/09/2024	R053 On 06-November-25			Bond Future	11.00	106.4784	106.7079	106.4784	0.00
27/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	10016	10	10	10	0.00
27/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	3522	4	4	4	0.00
27/09/2024	R186 On 07-November-24			Bond Future	7.87	109.0450	109.1228	109.0450	163,484.00
27/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2460	2	2	2	0.00
27/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2441	2	2	2	0.00
27/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2479	2	2	2	0.00
27/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	2	0	0	0	0.00
27/09/2024	R186 On 07-November-24	9.13	Put	Bond Future	2	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
27/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	2	0	0	0	0.00
27/09/2024	R186 On 06-February-25			Bond Future	7.81	105.9804	106.0462	105.9804	17,134.00
27/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2181	2	2	2	0.00
27/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	74	0	0	0	0.00
27/09/2024	R186 On 08-May-25			Bond Future	7.78	108.0917	108.1413	108.0917	0.00
27/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1335	1	1	1	0.00
27/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	291	0	0	0	0.00
27/09/2024	R186 On 07-August-25			Bond Future	7.80	104.8848	104.8875	104.8848	0.00
27/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2472	2	2	2	0.00
27/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3140	3	3	3	0.00
27/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1961	2	2	2	1,983.00
27/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	27	0	0	0	1,983.00
27/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	141	0	0	0	0.00
27/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	71	0	0	0	0.00
27/09/2024	R186 On 06-November-25			Bond Future	7.85	106.8965	106.8459	106.8965	0.00
27/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	760	1	1	1	0.00
27/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	465	0	0	0	0.00
27/09/2024	R202 On 07-November-24			Bond Future	271.31	271.3054	271.3060	271.3054	2,010.00
27/09/2024	R202 On 06-February-25			Bond Future	271.74	271.7719	271.7381	271.7719	0.00
27/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	4948	5	5	5	0.00
27/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R202 On 08-May-25			Bond Future	277.17	277.2539	277.1749	277.2539	0.00
27/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	4865	5	5	5	0.00
27/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R202 On 07-August-25			Bond Future	277.22	277.4192	277.2160	277.4192	0.00
27/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	5616	6	6	6	0.00
27/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R202 On 06-November-25			Bond Future	282.47	282.8138	282.4679	282.8138	0.00
27/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	6828	7	7	7	0.00
27/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R209 On 07-November-24			Bond Future	10.16	74.3889	74.6928	74.3889	16,993.00
27/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	10161	10	10	10	0.00
27/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	10206	10	10	10	0.00
27/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	10116	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
27/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	2373	2	2	2	100.00
27/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	4443	4	4	4	0.00
27/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	55	0	0	0	100.00
27/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	294	0	0	0	0.00
27/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R209 On 06-February-25			Bond Future	10.22	75.9223	76.2228	75.9223	0.00
27/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	10759	10	11	10	0.00
27/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	44	0	0	0	0.00
27/09/2024	R209 On 08-May-25			Bond Future	10.30	74.2809	74.5752	74.2809	0.00
27/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	8235	8	8	8	0.00
27/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	440	1	0	1	0.00
27/09/2024	R209 On 07-August-25			Bond Future	10.39	75.7261	75.9923	75.7261	0.00
27/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	11136	11	11	11	0.00
27/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	422	1	0	1	0.00
27/09/2024	R209 On 06-November-25			Bond Future	10.49	74.0271	74.2606	74.0271	0.00
27/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5953	6	6	6	0.00
27/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2122	2	2	2	0.00
27/09/2024	R210 On 07-November-24			Bond Future	241.89	242.0497	241.8882	242.0497	1,601.00
27/09/2024	R210 On 06-February-25			Bond Future	246.90	247.0984	246.9024	247.0984	0.00
27/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	7292	7	7	7	0.00
27/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R210 On 08-May-25			Bond Future	248.45	248.6922	248.4521	248.6922	0.00
27/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	422	1	0	1	0.00
27/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R210 On 07-August-25			Bond Future	253.24	253.5933	253.2372	253.5933	0.00
27/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	4797	5	5	5	0.00
27/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R210 On 06-November-25			Bond Future	254.58	255.0692	254.5806	255.0692	0.00
27/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	2441	3	2	3	0.00
27/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R213 On 07-November-24			Bond Future	9.16	91.0345	91.2356	91.0345	77,353.00
27/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8549	8	9	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
27/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8510	8	9	8	0.00
27/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8588	8	9	8	0.00
27/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	1	0	0	0	0.00
27/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	1	0	0	0	0.00
27/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	1	0	0	0	0.00
27/09/2024	R213 On 06-February-25			Bond Future	9.21	92.9111	93.1045	92.9111	0.00
27/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8636	8	9	8	0.00
27/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	28	0	0	0	0.00
27/09/2024	R213 On 08-May-25			Bond Future	9.27	91.2052	91.3876	91.2052	0.00
27/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5426	5	5	5	0.00
27/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	428	0	0	0	0.00
27/09/2024	R213 On 07-August-25			Bond Future	9.35	92.9805	93.1252	92.9805	0.00
27/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8928	9	9	9	0.00
27/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	270	0	0	0	0.00
27/09/2024	R213 On 06-November-25			Bond Future	9.46	91.2115	91.3131	91.2115	0.00
27/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3897	4	4	4	0.00
27/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1653	2	2	2	0.00
27/09/2024	R214 On 07-November-24			Bond Future	10.48	70.2165	70.5167	70.2165	19,050.00
27/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	11080	11	11	11	0.00
27/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	11126	11	11	11	0.00
27/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	11035	11	11	11	0.00
27/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R214 On 06-February-25			Bond Future	10.54	71.6639	71.9612	71.6639	0.00
27/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	11178	11	11	11	0.00
27/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	15038	15	15	15	0.00
27/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	9134	9	9	9	554.00
27/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	6859	7	7	7	554.00
27/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	305	0	0	0	0.00
27/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	6	0	0	0	554.00
27/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	136	0	0	0	0.00
27/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	57	0	0	0	0.00
27/09/2024	R214 On 08-May-25			Bond Future	10.62	69.7885	70.0803	69.7885	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
27/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	9631	9	10	9	0.00
27/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	365	0	0	0	0.00
27/09/2024	R214 On 07-August-25			Bond Future	10.70	71.1465	71.4123	71.1465	0.00
27/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	11809	12	12	12	0.00
27/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	483	1	0	1	0.00
27/09/2024	R214 On 06-November-25			Bond Future	10.80	69.2113	69.4471	69.2113	0.00
27/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	6746	7	7	7	0.00
27/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2231	2	2	2	0.00
27/09/2024	R248 On 07-November-24			Bond Future	10.65	85.2351	85.4984	85.2351	250,754.00
27/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	13596	13	14	13	0.00
27/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	13650	13	14	13	0.00
27/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	13541	13	14	13	0.00
27/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
27/09/2024	R248 On 06-February-25			Bond Future	10.72	86.9921	87.2498	86.9921	203,387.00
27/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	12749	13	13	13	0.00
27/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	3620	4	4	4	660.00
27/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	7226	7	7	7	0.00
27/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	1081	1	1	1	660.00
27/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	1603	2	2	2	0.00
27/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	4224	5	4	5	0.00
27/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	551	1	1	1	660.00
27/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	115	0	0	0	0.00
27/09/2024	R248 On 08-May-25			Bond Future	10.79	84.2785	84.5275	84.2785	0.00
27/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	11978	12	12	12	0.00
27/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	507	1	1	1	0.00
27/09/2024	R248 On 07-August-25			Bond Future	10.88	85.9181	86.1336	85.9181	0.00
27/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	14678	15	15	15	0.00
27/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	578	1	1	1	0.00
27/09/2024	R248 On 06-November-25			Bond Future	10.98	83.1232	83.3007	83.1232	0.00
27/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	7888	8	8	8	0.00
27/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	2830	3	3	3	0.00
27/09/2024	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
27/09/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
27/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00