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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/09/2024 TO: 30/09/2024

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2024	0904 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	0908 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	0957 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	0986 On 31-March-36			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	1386 On 28-February-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	1409 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	2025 On 07-November-24			Bond Future	185.01	184.9979	185.0081	184.9979	9,240.00
30/09/2024	2029 On 07-November-24			Bond Future	133.98	134.0588	133.9780	134.0588	7,884.00
30/09/2024	2029 On 06-February-25			Bond Future	136.76	136.8377	136.7559	136.8377	0.00
30/09/2024	2029 On 06-February-25	132.40	Call	Bond Future	4356	4	4	4	0.00
30/09/2024	2029 On 06-February-25	132.40	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2029 On 08-May-25			Bond Future	138.07	138.1525	138.0699	138.1525	0.00
30/09/2024	2029 On 08-May-25	137.85	Call	Bond Future	220	0	0	0	0.00
30/09/2024	2029 On 08-May-25	137.85	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2029 On 07-August-25			Bond Future	140.73	140.8137	140.7303	140.8137	0.00
30/09/2024	2029 On 07-August-25	137.41	Call	Bond Future	3320	3	3	3	0.00
30/09/2024	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
30/09/2024	2029 On 06-November-25			Bond Future	141.95	142.0324	141.9481	142.0324	0.00
30/09/2024	2029 On 06-November-25	139.79	Call	Bond Future	2158	2	2	2	0.00
30/09/2024	2029 On 06-November-25	139.79	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2030 On 07-November-24			Bond Future	8.83	98.9780	98.8136	98.9780	183,055.00
30/09/2024	2030 On 07-November-24	10.75	Call	Bond Future	7346	8	7	8	0.00
30/09/2024	2030 On 07-November-24	10.76	Call	Bond Future	7383	8	7	8	0.00
30/09/2024	2030 On 07-November-24	10.74	Call	Bond Future	7310	7	7	7	0.00
30/09/2024	2030 On 07-November-24	10.71	Call	Bond Future	7200	7	7	7	600.00
30/09/2024	2030 On 07-November-24	11.91	Call	Bond Future	11458	12	11	12	0.00
30/09/2024	2030 On 07-November-24	10.21	Call	Bond Future	5351	6	5	6	600.00
30/09/2024	2030 On 07-November-24	10.71	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2030 On 07-November-24	11.91	Put	Bond Future	0	0	0	0	600.00
30/09/2024	2030 On 07-November-24	10.21	Put	Bond Future	3	0	0	0	0.00
30/09/2024	2030 On 07-November-24	10.74	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2030 On 07-November-24	10.76	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2030 On 07-November-24	10.75	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2030 On 06-February-25			Bond Future	8.86	96.9956	96.8282	96.9956	28,810.00
30/09/2024	2030 On 06-February-25	10.68	Call	Bond Future	6768	7	7	7	0.00
30/09/2024	2030 On 06-February-25	9.18	Call	Bond Future	1953	2	2	2	800.00
30/09/2024	2030 On 06-February-25	9.69	Call	Bond Future	3436	4	3	4	0.00
30/09/2024	2030 On 06-February-25	8.68	Call	Bond Future	884	1	1	1	800.00
30/09/2024	2030 On 06-February-25	9.18	Put	Bond Future	737	1	1	1	0.00
30/09/2024	2030 On 06-February-25	9.69	Put	Bond Future	303	0	0	0	800.00
30/09/2024	2030 On 06-February-25	8.68	Put	Bond Future	1596	2	2	2	0.00
30/09/2024	2030 On 06-February-25	10.68	Put	Bond Future	46	0	0	0	0.00
30/09/2024	2030 On 08-May-25			Bond Future	8.92	98.9113	98.7412	98.9113	0.00
30/09/2024	2030 On 08-May-25	9.93	Call	Bond Future	4117	4	4	4	0.00
30/09/2024	2030 On 08-May-25	11.86	Call	Bond Future	10188	10	10	10	0.00
30/09/2024	2030 On 08-May-25	10.31	Call	Bond Future	5270	5	5	5	1,640.00
30/09/2024	2030 On 08-May-25	10.69	Call	Bond Future	6466	7	6	7	2,280.00
30/09/2024	2030 On 08-May-25	8.68	Call	Bond Future	1128	1	1	1	800.00
30/09/2024	2030 On 08-May-25	9.18	Call	Bond Future	2113	2	2	2	800.00
30/09/2024	2030 On 08-May-25	9.99	Call	Bond Future	4294	4	4	4	0.00
30/09/2024	2030 On 08-May-25	12.28	Call	Bond Future	11517	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
30/09/2024	2030 On 08-May-25	12.28	Put	Bond Future	10	0	0	0	2,280.00
30/09/2024	2030 On 08-May-25	10.69	Put	Bond Future	184	0	0	0	0.00
30/09/2024	2030 On 08-May-25	9.99	Put	Bond Future	439	0	0	0	800.00
30/09/2024	2030 On 08-May-25	8.68	Put	Bond Future	2033	2	2	2	0.00
30/09/2024	2030 On 08-May-25	9.18	Put	Bond Future	1166	1	1	1	0.00
30/09/2024	2030 On 08-May-25	11.86	Put	Bond Future	24	0	0	0	1,640.00
30/09/2024	2030 On 08-May-25	10.31	Put	Bond Future	295	0	0	0	0.00
30/09/2024	2030 On 08-May-25	9.93	Put	Bond Future	473	0	0	0	0.00
30/09/2024	2030 On 07-August-25			Bond Future	9.01	96.7817	96.6090	96.7817	0.00
30/09/2024	2030 On 07-August-25	11.11	Call	Bond Future	7355	8	7	8	0.00
30/09/2024	2030 On 07-August-25	12.12	Call	Bond Future	10320	10	10	10	0.00
30/09/2024	2030 On 07-August-25	10.48	Call	Bond Future	5532	6	6	6	1,054.00
30/09/2024	2030 On 07-August-25	12.12	Put	Bond Future	67	0	0	0	1,054.00
30/09/2024	2030 On 07-August-25	10.48	Put	Bond Future	508	0	1	0	0.00
30/09/2024	2030 On 07-August-25	11.11	Put	Bond Future	276	0	0	0	0.00
30/09/2024	2030 On 06-November-25			Bond Future	9.11	98.5886	98.4131	98.5886	0.00
30/09/2024	2030 On 06-November-25	9.54	Call	Bond Future	2992	3	3	3	0.00
30/09/2024	2030 On 06-November-25	9.54	Put	Bond Future	1546	1	2	1	0.00
30/09/2024	2032 On 07-November-24			Bond Future	9.46	94.8557	94.6533	94.8557	103,092.00
30/09/2024	2032 On 07-November-24	11.48	Call	Bond Future	9494	10	9	10	0.00
30/09/2024	2032 On 07-November-24	11.47	Call	Bond Future	9450	10	9	10	0.00
30/09/2024	2032 On 07-November-24	11.49	Call	Bond Future	9538	10	10	10	0.00
30/09/2024	2032 On 07-November-24	11.64	Call	Bond Future	10190	10	10	10	1,615.00
30/09/2024	2032 On 07-November-24	13.36	Call	Bond Future	17228	17	17	17	0.00
30/09/2024	2032 On 07-November-24	10.60	Call	Bond Future	5550	6	6	6	0.00
30/09/2024	2032 On 07-November-24	11.11	Call	Bond Future	7858	8	8	8	600.00
30/09/2024	2032 On 07-November-24	11.61	Call	Bond Future	10060	10	10	10	600.00
30/09/2024	2032 On 07-November-24	12.95	Call	Bond Future	15622	16	16	16	0.00
30/09/2024	2032 On 07-November-24	9.90	Call	Bond Future	2431	3	2	3	100.00
30/09/2024	2032 On 07-November-24	9.75	Call	Bond Future	1830	2	2	2	50.00
30/09/2024	2032 On 07-November-24	9.86	Call	Bond Future	2266	2	2	2	0.00
30/09/2024	2032 On 07-November-24	9.86	Put	Bond Future	265	0	0	0	0.00
30/09/2024	2032 On 07-November-24	9.90	Put	Bond Future	235	0	0	0	0.00
30/09/2024	2032 On 07-November-24	9.75	Put	Bond Future	368	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
30/09/2024	2032 On 07-November-24	12.95	Put	Bond Future	0	0	0	0	600.00
30/09/2024	2032 On 07-November-24	11.61	Put	Bond Future	1	0	0	0	0.00
30/09/2024	2032 On 07-November-24	11.11	Put	Bond Future	4	0	0	0	0.00
30/09/2024	2032 On 07-November-24	10.60	Put	Bond Future	25	0	0	0	200.00
30/09/2024	2032 On 07-November-24	13.36	Put	Bond Future	0	0	0	0	1,615.00
30/09/2024	2032 On 07-November-24	11.64	Put	Bond Future	1	0	0	0	0.00
30/09/2024	2032 On 07-November-24	11.49	Put	Bond Future	1	0	0	0	0.00
30/09/2024	2032 On 07-November-24	11.47	Put	Bond Future	1	0	0	0	0.00
30/09/2024	2032 On 07-November-24	11.48	Put	Bond Future	1	0	0	0	0.00
30/09/2024	2032 On 06-February-25			Bond Future	9.51	96.7988	96.5926	96.7988	16,670.00
30/09/2024	2032 On 06-February-25	11.72	Call	Bond Future	10073	10	10	10	0.00
30/09/2024	2032 On 06-February-25	9.92	Call	Bond Future	2801	3	3	3	800.00
30/09/2024	2032 On 06-February-25	10.61	Call	Bond Future	5434	6	5	6	0.00
30/09/2024	2032 On 06-February-25	9.42	Call	Bond Future	1344	1	1	1	800.00
30/09/2024	2032 On 06-February-25	9.92	Put	Bond Future	831	1	1	1	0.00
30/09/2024	2032 On 06-February-25	10.61	Put	Bond Future	255	0	0	0	800.00
30/09/2024	2032 On 06-February-25	9.42	Put	Bond Future	1792	2	2	2	0.00
30/09/2024	2032 On 06-February-25	11.72	Put	Bond Future	29	0	0	0	0.00
30/09/2024	2032 On 08-May-25			Bond Future	9.58	94.5484	94.3387	94.5484	0.00
30/09/2024	2032 On 08-May-25	10.91	Call	Bond Future	6502	7	7	7	0.00
30/09/2024	2032 On 08-May-25	9.92	Call	Bond Future	3033	3	3	3	800.00
30/09/2024	2032 On 08-May-25	10.97	Call	Bond Future	6731	7	7	7	0.00
30/09/2024	2032 On 08-May-25	9.42	Call	Bond Future	1698	2	2	2	800.00
30/09/2024	2032 On 08-May-25	9.92	Put	Bond Future	1456	1	1	1	0.00
30/09/2024	2032 On 08-May-25	10.97	Put	Bond Future	436	0	0	0	800.00
30/09/2024	2032 On 08-May-25	9.42	Put	Bond Future	2483	2	2	2	0.00
30/09/2024	2032 On 08-May-25	10.91	Put	Bond Future	468	0	0	0	0.00
30/09/2024	2032 On 07-August-25			Bond Future	9.68	96.3449	96.1317	96.3449	0.00
30/09/2024	2032 On 07-August-25	12.01	Call	Bond Future	10317	11	10	11	0.00
30/09/2024	2032 On 07-August-25	12.01	Put	Bond Future	317	0	0	0	0.00
30/09/2024	2032 On 06-November-25			Bond Future	9.79	93.9846	93.7680	93.9846	0.00
30/09/2024	2032 On 06-November-25	10.42	Call	Bond Future	4739	5	5	5	0.00
30/09/2024	2032 On 06-November-25	10.42	Put	Bond Future	1967	2	2	2	0.00
30/09/2024	2033 On 07-November-24			Bond Future	127.74	127.7379	127.7433	127.7379	7,068.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2024	2033 On 06-February-25			Bond Future	130.39	130.3858	130.3919	130.3858	0.00
30/09/2024	2033 On 06-February-25	124.94	Call	Bond Future	5452	5	5	5	0.00
30/09/2024	2033 On 06-February-25	124.94	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2033 On 08-May-25			Bond Future	131.48	131.4724	131.4794	131.4724	0.00
30/09/2024	2033 On 08-May-25	130.62	Call	Bond Future	859	1	1	1	0.00
30/09/2024	2033 On 08-May-25	130.62	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2033 On 07-August-25			Bond Future	134.01	134.0051	134.0129	134.0051	0.00
30/09/2024	2033 On 07-August-25	128.65	Call	Bond Future	5363	5	5	5	0.00
30/09/2024	2033 On 07-August-25	128.65	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2033 On 06-November-25			Bond Future	135.00	134.9929	135.0016	134.9929	0.00
30/09/2024	2033 On 06-November-25	133.14	Call	Bond Future	1862	2	2	2	0.00
30/09/2024	2033 On 06-November-25	133.14	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2037 On 07-November-24			Bond Future	10.44	89.4069	89.1600	89.4069	212,187.00
30/09/2024	2037 On 07-November-24	12.58	Call	Bond Future	11917	12	12	12	0.00
30/09/2024	2037 On 07-November-24	12.59	Call	Bond Future	11967	12	12	12	0.00
30/09/2024	2037 On 07-November-24	12.57	Call	Bond Future	11867	12	12	12	0.00
30/09/2024	2037 On 07-November-24	12.57	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2037 On 07-November-24	12.59	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2037 On 07-November-24	12.58	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2037 On 06-February-25			Bond Future	10.51	86.9778	86.7261	86.9778	9,680.00
30/09/2024	2037 On 06-February-25	12.76	Call	Bond Future	12313	13	12	13	0.00
30/09/2024	2037 On 06-February-25	12.76	Put	Bond Future	47	0	0	0	0.00
30/09/2024	2037 On 08-May-25			Bond Future	10.60	88.6952	88.4391	88.6952	3,975.00
30/09/2024	2037 On 08-May-25	12.25	Call	Bond Future	9582	10	10	10	0.00
30/09/2024	2037 On 08-May-25	13.35	Call	Bond Future	14519	15	15	15	7,500.00
30/09/2024	2037 On 08-May-25	12.55	Call	Bond Future	10948	11	11	11	15,000.00
30/09/2024	2037 On 08-May-25	13.30	Call	Bond Future	14297	15	14	15	7,500.00
30/09/2024	2037 On 08-May-25	13.30	Put	Bond Future	111	0	0	0	0.00
30/09/2024	2037 On 08-May-25	12.55	Put	Bond Future	353	0	0	0	0.00
30/09/2024	2037 On 08-May-25	13.35	Put	Bond Future	102	0	0	0	0.00
30/09/2024	2037 On 08-May-25	12.25	Put	Bond Future	494	0	0	0	0.00
30/09/2024	2037 On 07-August-25			Bond Future	10.71	86.1201	85.8597	86.1201	0.00
30/09/2024	2037 On 07-August-25	13.01	Call	Bond Future	12583	13	13	13	0.00
30/09/2024	2037 On 07-August-25	12.17	Call	Bond Future	9028	9	9	9	0.00

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30/09/2024	2037 On 07-August-25	11.42	Call	Bond Future	5969	6	6	6	0.00
30/09/2024	2037 On 07-August-25	10.55	Call	Bond Future	2981	3	3	3	2,341.00
30/09/2024	2037 On 07-August-25	10.64	Call	Bond Future	3247	3	3	3	200.00
30/09/2024	2037 On 07-August-25	10.64	Put	Bond Future	3671	4	4	4	0.00
30/09/2024	2037 On 07-August-25	11.42	Put	Bond Future	1965	2	2	2	2,541.00
30/09/2024	2037 On 07-August-25	10.55	Put	Bond Future	3937	4	4	4	0.00
30/09/2024	2037 On 07-August-25	12.17	Put	Bond Future	1062	1	1	1	2,541.00
30/09/2024	2037 On 07-August-25	13.01	Put	Bond Future	496	0	0	0	0.00
30/09/2024	2037 On 06-November-25			Bond Future	10.82	87.7265	87.4617	87.7265	0.00
30/09/2024	2037 On 06-November-25	11.63	Call	Bond Future	6890	7	7	7	0.00
30/09/2024	2037 On 06-November-25	11.63	Put	Bond Future	2435	2	2	2	0.00
30/09/2024	2038 On 07-November-24			Bond Future	140.56	140.4003	140.5595	140.4003	3,232.00
30/09/2024	2038 On 06-February-25			Bond Future	141.37	141.2042	141.3674	141.2042	0.00
30/09/2024	2038 On 06-February-25	135.23	Call	Bond Future	6137	6	6	6	0.00
30/09/2024	2038 On 06-February-25	135.23	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2038 On 08-May-25			Bond Future	144.20	144.0289	144.1962	144.0289	0.00
30/09/2024	2038 On 08-May-25	139.68	Call	Bond Future	4516	4	5	4	0.00
30/09/2024	2038 On 08-May-25	139.68	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2038 On 07-August-25			Bond Future	144.82	144.6522	144.8236	144.6522	0.00
30/09/2024	2038 On 07-August-25	139.56	Call	Bond Future	5264	5	5	5	0.00
30/09/2024	2038 On 07-August-25	139.56	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2038 On 06-November-25			Bond Future	147.57	147.3923	147.5678	147.3923	0.00
30/09/2024	2038 On 06-November-25	143.88	Call	Bond Future	3688	4	4	4	0.00
30/09/2024	2038 On 06-November-25	143.88	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2040 On 07-November-24			Bond Future	10.70	90.2143	89.9113	90.2143	114,213.00
30/09/2024	2040 On 07-November-24	12.85	Call	Bond Future	12861	13	13	13	0.00
30/09/2024	2040 On 07-November-24	12.84	Call	Bond Future	12808	13	13	13	0.00
30/09/2024	2040 On 07-November-24	12.86	Call	Bond Future	12913	13	13	13	0.00
30/09/2024	2040 On 07-November-24	13.15	Call	Bond Future	14418	15	14	15	0.00
30/09/2024	2040 On 07-November-24	12.10	Call	Bond Future	8739	9	9	9	640.00
30/09/2024	2040 On 07-November-24	12.60	Call	Bond Future	11523	12	12	12	0.00
30/09/2024	2040 On 07-November-24	12.60	Put	Bond Future	1	0	0	0	640.00
30/09/2024	2040 On 07-November-24	13.15	Put	Bond Future	0	0	0	0	640.00
30/09/2024	2040 On 07-November-24	12.10	Put	Bond Future	6	0	0	0	0.00

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30/09/2024	2040 On 07-November-24	12.86	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2040 On 07-November-24	12.84	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2040 On 07-November-24	12.85	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2040 On 06-February-25			Bond Future	10.77	87.5511	87.2423	87.5511	5,684.00
30/09/2024	2040 On 06-February-25	12.95	Call	Bond Future	12882	13	13	13	0.00
30/09/2024	2040 On 06-February-25	11.00	Call	Bond Future	3101	3	3	3	780.00
30/09/2024	2040 On 06-February-25	11.70	Call	Bond Future	6397	7	6	7	0.00
30/09/2024	2040 On 06-February-25	12.20	Call	Bond Future	8997	9	9	9	0.00
30/09/2024	2040 On 06-February-25	12.20	Put	Bond Future	247	0	0	0	780.00
30/09/2024	2040 On 06-February-25	11.70	Put	Bond Future	550	1	1	1	780.00
30/09/2024	2040 On 06-February-25	11.00	Put	Bond Future	1604	2	2	2	0.00
30/09/2024	2040 On 06-February-25	12.95	Put	Bond Future	65	0	0	0	0.00
30/09/2024	2040 On 08-May-25			Bond Future	10.86	89.2797	88.9653	89.2797	3,900.00
30/09/2024	2040 On 08-May-25	12.63	Call	Bond Future	10956	11	11	11	0.00
30/09/2024	2040 On 08-May-25	13.43	Call	Bond Future	14741	15	15	15	7,500.00
30/09/2024	2040 On 08-May-25	12.75	Call	Bond Future	11539	12	12	12	15,000.00
30/09/2024	2040 On 08-May-25	13.50	Call	Bond Future	15068	15	15	15	7,500.00
30/09/2024	2040 On 08-May-25	13.50	Put	Bond Future	143	0	0	0	0.00
30/09/2024	2040 On 08-May-25	12.75	Put	Bond Future	433	0	0	0	0.00
30/09/2024	2040 On 08-May-25	13.43	Put	Bond Future	159	0	0	0	0.00
30/09/2024	2040 On 08-May-25	12.63	Put	Bond Future	491	0	0	0	0.00
30/09/2024	2040 On 07-August-25			Bond Future	10.97	86.4649	86.1450	86.4649	0.00
30/09/2024	2040 On 07-August-25	13.29	Call	Bond Future	13674	14	14	14	0.00
30/09/2024	2040 On 07-August-25	13.29	Put	Bond Future	551	1	1	1	0.00
30/09/2024	2040 On 06-November-25			Bond Future	11.08	88.0773	87.7518	88.0773	0.00
30/09/2024	2040 On 06-November-25	11.84	Call	Bond Future	7358	8	7	8	0.00
30/09/2024	2040 On 06-November-25	11.84	Put	Bond Future	2780	3	3	3	0.00
30/09/2024	2044 On 07-November-24			Bond Future	10.79	86.2970	86.0538	86.2970	75,752.00
30/09/2024	2044 On 07-November-24	12.91	Call	Bond Future	12927	13	13	13	0.00
30/09/2024	2044 On 07-November-24	12.92	Call	Bond Future	12980	13	13	13	0.00
30/09/2024	2044 On 07-November-24	12.90	Call	Bond Future	12874	13	13	13	0.00
30/09/2024	2044 On 07-November-24	12.00	Call	Bond Future	7827	8	8	8	0.00
30/09/2024	2044 On 07-November-24	12.25	Call	Bond Future	9282	10	9	10	0.00
30/09/2024	2044 On 07-November-24	12.50	Call	Bond Future	10697	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
30/09/2024	2044 On 07-November-24	12.50	Put	Bond Future	2	0	0	0	11,405.00
30/09/2024	2044 On 07-November-24	12.25	Put	Bond Future	5	0	0	0	9,540.00
30/09/2024	2044 On 07-November-24	12.00	Put	Bond Future	16	0	0	0	13,875.00
30/09/2024	2044 On 07-November-24	12.90	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2044 On 07-November-24	12.92	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2044 On 07-November-24	12.91	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2044 On 06-February-25			Bond Future	10.86	83.6789	83.4310	83.6789	470.00
30/09/2024	2044 On 06-February-25	13.02	Call	Bond Future	13046	13	13	13	0.00
30/09/2024	2044 On 06-February-25	12.00	Call	Bond Future	7713	8	8	8	449.00
30/09/2024	2044 On 06-February-25	12.50	Call	Bond Future	10360	11	10	11	449.00
30/09/2024	2044 On 06-February-25	13.75	Call	Bond Future	16632	17	17	17	0.00
30/09/2024	2044 On 06-February-25	13.75	Put	Bond Future	13	0	0	0	449.00
30/09/2024	2044 On 06-February-25	12.50	Put	Bond Future	195	0	0	0	0.00
30/09/2024	2044 On 06-February-25	12.00	Put	Bond Future	427	0	0	0	0.00
30/09/2024	2044 On 06-February-25	13.02	Put	Bond Future	74	0	0	0	0.00
30/09/2024	2044 On 08-May-25			Bond Future	10.95	85.3310	85.0787	85.3310	0.00
30/09/2024	2044 On 08-May-25	12.72	Call	Bond Future	11239	11	11	11	0.00
30/09/2024	2044 On 08-May-25	12.40	Call	Bond Future	9662	10	10	10	0.00
30/09/2024	2044 On 08-May-25	11.65	Call	Bond Future	6044	6	6	6	0.00
30/09/2024	2044 On 08-May-25	10.92	Call	Bond Future	3000	3	3	3	2,490.00
30/09/2024	2044 On 08-May-25	11.65	Put	Bond Future	1497	1	1	1	2,490.00
30/09/2024	2044 On 08-May-25	10.92	Put	Bond Future	3202	3	3	3	0.00
30/09/2024	2044 On 08-May-25	12.40	Put	Bond Future	678	1	1	1	2,490.00
30/09/2024	2044 On 08-May-25	12.72	Put	Bond Future	485	0	0	0	0.00
30/09/2024	2044 On 07-August-25			Bond Future	11.05	82.5664	82.3099	82.5664	0.00
30/09/2024	2044 On 07-August-25	13.34	Call	Bond Future	13875	14	14	14	0.00
30/09/2024	2044 On 07-August-25	13.34	Put	Bond Future	603	1	1	1	0.00
30/09/2024	2044 On 06-November-25			Bond Future	11.15	84.1058	83.8450	84.1058	0.00
30/09/2024	2044 On 06-November-25	11.88	Call	Bond Future	7441	8	7	8	0.00
30/09/2024	2044 On 06-November-25	11.88	Put	Bond Future	2885	3	3	3	0.00
30/09/2024	2046 On 07-November-24			Bond Future	121.71	121.7079	121.7130	121.7079	17,748.00
30/09/2024	2046 On 06-February-25			Bond Future	124.24	124.2307	124.2366	124.2307	0.00
30/09/2024	2046 On 06-February-25	114.01	Call	Bond Future	10227	10	10	10	0.00
30/09/2024	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
30/09/2024	2046 On 08-May-25			Bond Future	124.49	124.4797	124.4865	124.4797	0.00
30/09/2024	2046 On 08-May-25	121.97	Call	Bond Future	2517	3	3	3	0.00
30/09/2024	2046 On 08-May-25	121.97	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2046 On 07-August-25			Bond Future	126.88	126.8765	126.8841	126.8765	0.00
30/09/2024	2046 On 07-August-25	118.69	Call	Bond Future	8194	8	8	8	0.00
30/09/2024	2046 On 07-August-25	118.69	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2046 On 06-November-25			Bond Future	127.01	127.0005	127.0088	127.0005	0.00
30/09/2024	2046 On 06-November-25	125.41	Call	Bond Future	1599	2	2	2	0.00
30/09/2024	2046 On 06-November-25	125.41	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2050 On 07-November-24			Bond Future	122.83	122.8290	122.8344	122.8290	15,376.00
30/09/2024	2050 On 06-February-25			Bond Future	123.03	123.0280	123.0340	123.0280	582.00
30/09/2024	2050 On 06-February-25	115.60	Call	Bond Future	7434	7	7	7	0.00
30/09/2024	2050 On 06-February-25	115.60	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2050 On 08-May-25			Bond Future	125.50	125.4892	125.4958	125.4892	0.00
30/09/2024	2050 On 08-May-25	121.16	Call	Bond Future	4336	4	4	4	0.00
30/09/2024	2050 On 08-May-25	121.16	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2050 On 07-August-25			Bond Future	125.52	125.5096	125.5175	125.5096	0.00
30/09/2024	2050 On 07-August-25	119.89	Call	Bond Future	5627	6	6	6	0.00
30/09/2024	2050 On 07-August-25	119.89	Put	Bond Future	0	0	0	0	0.00
30/09/2024	2050 On 06-November-25			Bond Future	127.90	127.8868	127.8953	127.8868	0.00
30/09/2024	2050 On 06-November-25	124.42	Call	Bond Future	3475	3	3	3	0.00
30/09/2024	2050 On 06-November-25	124.42	Put	Bond Future	0	0	0	0	0.00
30/09/2024	8607 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	8608 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	8657 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	AL37 On 07-November-24			Index Future	1061.39	1063.5920	1061.3890	1063.5920	0.00
30/09/2024	AL37 On 06-February-25			Index Future	1083.15	1085.3790	1083.1450	1085.3790	0.00
30/09/2024	AL37 On 08-May-25			Index Future	1104.59	1106.8480	1104.5880	1106.8480	0.00
30/09/2024	AL37 On 07-August-25			Index Future	1125.65	1127.9310	1125.6470	1127.9310	0.00
30/09/2024	AL37 On 06-November-25			Index Future	1146.78	1149.0880	1146.7760	1149.0880	0.00
30/09/2024	AL7T On 07-November-24			Index Future	1283.88	1286.8750	1283.8810	1286.8750	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
30/09/2024	AL7T On 06-February-25			Index Future	1310.20	1313.2370	1310.1980	1313.2370	0.00
30/09/2024	AL7T On 08-May-25			Index Future	1336.14	1339.2120	1336.1360	1339.2120	0.00
30/09/2024	AL7T On 07-August-25			Index Future	1361.61	1364.7220	1361.6090	1364.7220	0.00
30/09/2024	AL7T On 06-November-25			Index Future	1387.17	1390.3200	1387.1680	1390.3200	0.00
30/09/2024	ALBI On 07-November-24			Index Future	1107.35	1109.9020	1107.3460	1109.9020	121.00
30/09/2024	ALBI On 06-February-25			Index Future	1130.04	1132.6380	1130.0440	1132.6380	0.00
30/09/2024	ALBI On 08-May-25			Index Future	1152.42	1155.0410	1152.4150	1155.0410	0.00
30/09/2024	ALBI On 07-August-25			Index Future	1174.39	1177.0420	1174.3860	1177.0420	0.00
30/09/2024	ALBI On 06-November-25			Index Future	1196.43	1199.1200	1196.4310	1199.1200	0.00
30/09/2024	C002 On 31-March-32			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C007 On 31-January-37			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C025 On 31-January-25			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C030 On 31-January-30			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C035 On 28-February-35			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C038 On 31-January-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C040 On 06-October-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/09/2024	C040 On 31-January-40			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C044 On 31-January-44			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C048 On 28-February-48			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C050 On 31-December-50			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C186 On 21-December-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C202 On 07-December-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C209 On 31-March-36			Price Contribution	6.25	93.7500	93.7500	93.7500	0.00
30/09/2024	C210 On 31-March-28			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	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
30/09/2024	C214 On 28-February-41			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C253 On 31-March-53			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C219 On 31-March-29			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C303 On 14-August-15			Price Contribution	100.00	100.0000	0.0000	100.0000	0.00
30/09/2024	C303 On 28-February-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C333 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C431 On 31-January-31			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C442 On 25-April-42			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	C446 On 31-March-46			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	CI43 On 31-January-43			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	CI58 On 31-January-58			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	CR33 On 31-March-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	CR38 On 31-March-38			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	CS26 On 02-April-26			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	CS33 On 15-September-33			Price Contribution	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	ES33 On 07-November-24			Bond Future	10.63	83.7051	83.5071	83.7051	0.00
30/09/2024	ES33 On 06-February-25			Bond Future	10.73	85.4403	85.2385	85.4403	0.00
30/09/2024	ES33 On 06-February-25	13.34	Call	Bond Future	11507	12	12	12	0.00
30/09/2024	ES33 On 06-February-25	13.34	Put	Bond Future	0	0	0	0	0.00
30/09/2024	ES33 On 08-May-25			Bond Future	10.84	83.3498	83.1445	83.3498	0.00
30/09/2024	ES33 On 08-May-25	12.73	Call	Bond Future	8373	9	8	9	0.00
30/09/2024	ES33 On 08-May-25	12.73	Put	Bond Future	0	0	0	0	0.00
30/09/2024	ES33 On 07-August-25			Bond Future	10.97	84.9525	84.7438	84.9525	0.00
30/09/2024	ES33 On 07-August-25	13.56	Call	Bond Future	10939	11	11	11	0.00
30/09/2024	ES33 On 07-August-25	13.56	Put	Bond Future	0	0	0	0	0.00
30/09/2024	ES33 On 06-November-25			Bond Future	11.12	82.7631	82.5508	82.7631	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
30/09/2024	ES33 On 06-November-25	12.01	Call	Bond Future	3901	4	4	4	0.00
30/09/2024	ES33 On 06-November-25	12.01	Put	Bond Future	0	0	0	0	0.00
30/09/2024	ES42 On 07-November-24			Bond Future	10.97	81.5656	81.3714	81.5656	0.00
30/09/2024	ES42 On 06-February-25			Bond Future	11.05	83.2561	83.0582	83.2561	0.00
30/09/2024	ES42 On 06-February-25	13.71	Call	Bond Future	14665	15	15	15	0.00
30/09/2024	ES42 On 06-February-25	13.71	Put	Bond Future	0	0	0	0	0.00
30/09/2024	ES42 On 08-May-25			Bond Future	11.14	80.6543	80.4530	80.6543	0.00
30/09/2024	ES42 On 08-May-25	13.25	Call	Bond Future	11822	12	12	12	0.00
30/09/2024	ES42 On 08-May-25	13.25	Put	Bond Future	0	0	0	0	0.00
30/09/2024	ES42 On 07-August-25			Bond Future	11.25	82.2030	81.9983	82.2030	0.00
30/09/2024	ES42 On 07-August-25	13.79	Call	Bond Future	13726	14	14	14	0.00
30/09/2024	ES42 On 07-August-25	13.79	Put	Bond Future	0	0	0	0	0.00
30/09/2024	ES42 On 06-November-25			Bond Future	11.36	79.4915	79.2833	79.4915	0.00
30/09/2024	ES42 On 06-November-25	12.39	Call	Bond Future	5949	6	6	6	0.00
30/09/2024	ES42 On 06-November-25	12.39	Put	Bond Future	0	0	0	0	0.00
30/09/2024	GOVI On 07-November-24			GOVI	1089.81	1092.3120	1089.8060	1092.3120	677.00
30/09/2024	GOVI On 07-November-24	948.78	Call	GOVI	1410260	144	141	144	0.00
30/09/2024	GOVI On 07-November-24	948.79	Call	GOVI	1410160	144	141	144	0.00
30/09/2024	GOVI On 07-November-24	948.80	Call	GOVI	1410060	144	141	144	0.00
30/09/2024	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
30/09/2024	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
30/09/2024	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
30/09/2024	GOVI On 06-February-25			GOVI	1112.15	1114.6880	1112.1450	1114.6880	0.00
30/09/2024	GOVI On 06-February-25	972.00	Call	GOVI	1401450	143	140	143	0.00
30/09/2024	GOVI On 06-February-25	972.00	Put	GOVI	0	0	0	0	0.00
30/09/2024	GOVI On 08-May-25			GOVI	1134.16	1136.7360	1134.1620	1136.7360	0.00
30/09/2024	GOVI On 08-May-25	1,022.00	Call	GOVI	1121620	115	112	115	0.00
30/09/2024	GOVI On 08-May-25	1,022.00	Put	GOVI	0	0	0	0	0.00
30/09/2024	GOVI On 07-August-25			GOVI	1155.79	1158.3890	1155.7850	1158.3890	0.00
30/09/2024	GOVI On 07-August-25	1,011.00	Call	GOVI	1447850	147	145	147	0.00
30/09/2024	GOVI On 07-August-25	1,011.00	Put	GOVI	0	0	0	0	0.00
30/09/2024	GOVI On 06-November-25			GOVI	1177.48	1180.1160	1177.4800	1180.1160	0.00
30/09/2024	GOVI On 06-November-25	1,112.00	Call	GOVI	654800	68	65	68	0.00
30/09/2024	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
30/09/2024	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/09/2024	IGOV On 07-November-24			Index Future	372.75	372.7150	372.7470	372.7150	791.00
30/09/2024	IGOV On 06-February-25			Index Future	380.48	380.4410	380.4790	380.4410	0.00
30/09/2024	IGOV On 08-May-25			Index Future	388.10	388.0560	388.1000	388.0560	0.00
30/09/2024	IGOV On 07-August-25			Index Future	395.59	395.5350	395.5870	395.5350	0.00
30/09/2024	IGOV On 06-November-25			Index Future	403.10	403.0400	403.0990	403.0400	0.00
30/09/2024	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
30/09/2024	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
30/09/2024	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
30/09/2024	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
30/09/2024	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
30/09/2024	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
30/09/2024	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
30/09/2024	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
30/09/2024	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00
30/09/2024	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
30/09/2024	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
30/09/2024	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
30/09/2024	J186 On 21-December-26			Interest Rate Swap	8.68	8.6830	8.6830	8.6830	0.00
30/09/2024	JBAF On 18-September-24			Jibar Tradeable Future	8.34	8.3350	91.6650	8.3350	0.00
30/09/2024	JBAF On 16-October-24			Jibar Tradeable Future	8.33	91.6700	91.6700	91.6700	0.00
30/09/2024	JBAF On 20-November-24			Jibar Tradeable Future	8.36	91.6400	91.6400	91.6400	0.00
30/09/2024	JBAF On 18-December-24			Jibar Tradeable Future	8.36	91.6430	91.6430	91.6430	0.00
30/09/2024	JBAF On 15-January-25			Jibar Tradeable Future	8.38	91.6230	91.6230	91.6230	0.00
30/09/2024	JBAF On 19-March-25			Jibar Tradeable Future	8.37	91.6330	91.6330	91.6330	0.00
30/09/2024	JBAF On 18-June-25			Jibar Tradeable Future	8.30	91.7050	91.7050	91.7050	0.00
30/09/2024	JBAF On 17-September-25			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
30/09/2024	JBAF On 17-December-25			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
30/09/2024	JBAF On 18-March-26			Jibar Tradeable Future	8.37	91.6280	91.6280	91.6280	0.00
30/09/2024	JBAF On 17-June-26			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
30/09/2024	R035 On 07-November-24			Bond Future	10.06	94.4930	94.2526	94.4930	145,364.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2024	R035 On 07-November-24	12.18	Call	Bond Future	11599	12	12	12	0.00
30/09/2024	R035 On 07-November-24	12.17	Call	Bond Future	11549	12	12	12	0.00
30/09/2024	R035 On 07-November-24	12.19	Call	Bond Future	11649	12	12	12	0.00
30/09/2024	R035 On 07-November-24	13.23	Call	Bond Future	16615	17	17	17	0.00
30/09/2024	R035 On 07-November-24	12.20	Call	Bond Future	11699	12	12	12	1,000.00
30/09/2024	R035 On 07-November-24	11.10	Call	Bond Future	5972	6	6	6	0.00
30/09/2024	R035 On 07-November-24	11.10	Put	Bond Future	25	0	0	0	11,000.00
30/09/2024	R035 On 07-November-24	13.23	Put	Bond Future	0	0	0	0	1,000.00
30/09/2024	R035 On 07-November-24	12.20	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R035 On 07-November-24	12.19	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R035 On 07-November-24	12.17	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R035 On 07-November-24	12.18	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R035 On 06-February-25			Bond Future	10.13	96.4286	96.1838	96.4286	16,070.00
30/09/2024	R035 On 06-February-25	12.41	Call	Bond Future	12202	12	12	12	0.00
30/09/2024	R035 On 06-February-25	11.30	Call	Bond Future	6822	7	7	7	0.00
30/09/2024	R035 On 06-February-25	10.65	Call	Bond Future	3838	4	4	4	0.00
30/09/2024	R035 On 06-February-25	10.34	Call	Bond Future	2609	3	3	3	1,000.00
30/09/2024	R035 On 06-February-25	10.26	Call	Bond Future	2324	2	2	2	100.00
30/09/2024	R035 On 06-February-25	10.26	Put	Bond Future	1593	2	2	2	0.00
30/09/2024	R035 On 06-February-25	10.65	Put	Bond Future	875	1	1	1	1,100.00
30/09/2024	R035 On 06-February-25	10.34	Put	Bond Future	1414	1	1	1	0.00
30/09/2024	R035 On 06-February-25	11.30	Put	Bond Future	300	0	0	0	1,100.00
30/09/2024	R035 On 06-February-25	12.41	Put	Bond Future	40	0	0	0	0.00
30/09/2024	R035 On 08-May-25			Bond Future	10.22	93.8244	93.5752	93.8244	0.00
30/09/2024	R035 On 08-May-25	11.78	Call	Bond Future	8923	9	9	9	0.00
30/09/2024	R035 On 08-May-25	11.70	Call	Bond Future	8561	9	9	9	0.00
30/09/2024	R035 On 08-May-25	10.95	Call	Bond Future	5300	5	5	5	0.00
30/09/2024	R035 On 08-May-25	10.44	Call	Bond Future	3349	4	3	4	150.00
30/09/2024	R035 On 08-May-25	11.46	Call	Bond Future	7488	8	7	8	400.00
30/09/2024	R035 On 08-May-25	12.70	Call	Bond Future	13066	13	13	13	0.00
30/09/2024	R035 On 08-May-25	13.35	Call	Bond Future	15941	16	16	16	0.00
30/09/2024	R035 On 08-May-25	13.35	Put	Bond Future	44	0	0	0	400.00
30/09/2024	R035 On 08-May-25	12.70	Put	Bond Future	137	0	0	0	400.00
30/09/2024	R035 On 08-May-25	11.46	Put	Bond Future	680	1	1	1	0.00
30/09/2024	R035 On 08-May-25	10.95	Put	Bond Future	1198	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
30/09/2024	R035 On 08-May-25	10.44	Put	Bond Future	2071	2	2	2	0.00
30/09/2024	R035 On 08-May-25	11.70	Put	Bond Future	519	0	1	0	150.00
30/09/2024	R035 On 08-May-25	11.78	Put	Bond Future	475	0	0	0	0.00
30/09/2024	R035 On 07-August-25			Bond Future	10.31	95.6075	95.3542	95.6075	0.00
30/09/2024	R035 On 07-August-25	12.65	Call	Bond Future	12414	13	12	13	0.00
30/09/2024	R035 On 07-August-25	12.65	Put	Bond Future	432	0	0	0	0.00
30/09/2024	R035 On 06-November-25			Bond Future	10.43	92.8887	92.6311	92.8887	0.00
30/09/2024	R035 On 06-November-25	11.20	Call	Bond Future	6400	7	6	7	0.00
30/09/2024	R035 On 06-November-25	11.20	Put	Bond Future	2280	2	2	2	0.00
30/09/2024	R053 On 07-November-24			Bond Future	10.71	109.8493	109.4214	109.8493	3,664.00
30/09/2024	R053 On 07-November-24	12.80	Call	Bond Future	16989	17	17	17	0.00
30/09/2024	R053 On 07-November-24	12.81	Call	Bond Future	17059	17	17	17	0.00
30/09/2024	R053 On 07-November-24	12.79	Call	Bond Future	16920	17	17	17	0.00
30/09/2024	R053 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R053 On 07-November-24	12.81	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R053 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R053 On 06-February-25			Bond Future	10.78	112.0995	111.6633	112.0995	0.00
30/09/2024	R053 On 06-February-25	12.94	Call	Bond Future	17393	18	17	18	0.00
30/09/2024	R053 On 06-February-25	12.94	Put	Bond Future	110	0	0	0	0.00
30/09/2024	R053 On 08-May-25			Bond Future	10.86	108.4479	108.0037	108.4479	0.00
30/09/2024	R053 On 08-May-25	12.64	Call	Bond Future	15140	16	15	16	0.00
30/09/2024	R053 On 08-May-25	12.64	Put	Bond Future	704	1	1	1	0.00
30/09/2024	R053 On 07-August-25			Bond Future	10.95	110.5073	110.0554	110.5073	0.00
30/09/2024	R053 On 07-August-25	13.17	Call	Bond Future	18044	18	18	18	0.00
30/09/2024	R053 On 07-August-25	13.17	Put	Bond Future	822	1	1	1	0.00
30/09/2024	R053 On 06-November-25			Bond Future	11.05	106.7079	106.2479	106.7079	0.00
30/09/2024	R053 On 06-November-25	11.76	Call	Bond Future	9680	10	10	10	0.00
30/09/2024	R053 On 06-November-25	11.76	Put	Bond Future	3646	4	4	4	0.00
30/09/2024	R186 On 07-November-24			Bond Future	7.91	109.1228	109.0484	109.1228	160,722.00
30/09/2024	R186 On 07-November-24	9.14	Call	Bond Future	2385	2	2	2	0.00
30/09/2024	R186 On 07-November-24	9.13	Call	Bond Future	2366	2	2	2	0.00
30/09/2024	R186 On 07-November-24	9.15	Call	Bond Future	2404	2	2	2	0.00
30/09/2024	R186 On 07-November-24	9.15	Put	Bond Future	2	0	0	0	0.00
30/09/2024	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
30/09/2024	R186 On 07-November-24	9.14	Put	Bond Future	2	0	0	0	0.00
30/09/2024	R186 On 06-February-25			Bond Future	7.85	106.0462	105.9708	106.0462	17,134.00
30/09/2024	R186 On 06-February-25	9.03	Call	Bond Future	2110	2	2	2	0.00
30/09/2024	R186 On 06-February-25	9.03	Put	Bond Future	79	0	0	0	0.00
30/09/2024	R186 On 08-May-25			Bond Future	7.83	108.1413	108.0650	108.1413	0.00
30/09/2024	R186 On 08-May-25	8.47	Call	Bond Future	1276	1	1	1	0.00
30/09/2024	R186 On 08-May-25	8.47	Put	Bond Future	309	0	0	0	0.00
30/09/2024	R186 On 07-August-25			Bond Future	7.86	104.8875	104.8104	104.8875	0.00
30/09/2024	R186 On 07-August-25	9.68	Call	Bond Future	2400	2	2	2	0.00
30/09/2024	R186 On 07-August-25	10.25	Call	Bond Future	3065	3	3	3	0.00
30/09/2024	R186 On 07-August-25	9.22	Call	Bond Future	1894	2	2	2	1,983.00
30/09/2024	R186 On 07-August-25	10.25	Put	Bond Future	30	0	0	0	1,983.00
30/09/2024	R186 On 07-August-25	9.22	Put	Bond Future	151	0	0	0	0.00
30/09/2024	R186 On 07-August-25	9.68	Put	Bond Future	77	0	0	0	0.00
30/09/2024	R186 On 06-November-25			Bond Future	7.93	106.8459	106.7679	106.8459	0.00
30/09/2024	R186 On 06-November-25	8.13	Call	Bond Future	714	1	1	1	0.00
30/09/2024	R186 On 06-November-25	8.13	Put	Bond Future	497	0	0	0	0.00
30/09/2024	R202 On 07-November-24			Bond Future	271.73	271.3060	271.7292	271.3060	2,010.00
30/09/2024	R202 On 06-February-25			Bond Future	272.17	271.7381	272.1714	271.7381	0.00
30/09/2024	R202 On 06-February-25	266.79	Call	Bond Future	5381	5	5	5	0.00
30/09/2024	R202 On 06-February-25	266.79	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R202 On 08-May-25			Bond Future	277.62	277.1749	277.6185	277.1749	0.00
30/09/2024	R202 On 08-May-25	272.31	Call	Bond Future	5308	5	5	5	0.00
30/09/2024	R202 On 08-May-25	272.31	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R202 On 07-August-25			Bond Future	277.67	277.2160	277.6700	277.2160	0.00
30/09/2024	R202 On 07-August-25	271.60	Call	Bond Future	6070	6	6	6	0.00
30/09/2024	R202 On 07-August-25	271.60	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R202 On 06-November-25			Bond Future	282.93	282.4679	282.9317	282.4679	0.00
30/09/2024	R202 On 06-November-25	275.64	Call	Bond Future	7292	7	7	7	0.00
30/09/2024	R202 On 06-November-25	275.64	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R209 On 07-November-24			Bond Future	10.20	74.6928	74.4757	74.6928	17,062.00
30/09/2024	R209 On 07-November-24	12.22	Call	Bond Future	9944	10	10	10	0.00
30/09/2024	R209 On 07-November-24	12.23	Call	Bond Future	9988	10	10	10	0.00
30/09/2024	R209 On 07-November-24	12.21	Call	Bond Future	9899	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
30/09/2024	R209 On 07-November-24	10.55	Call	Bond Future	2174	2	2	2	100.00
30/09/2024	R209 On 07-November-24	11.00	Call	Bond Future	4226	4	4	4	0.00
30/09/2024	R209 On 07-November-24	11.00	Put	Bond Future	56	0	0	0	100.00
30/09/2024	R209 On 07-November-24	10.55	Put	Bond Future	312	0	0	0	0.00
30/09/2024	R209 On 07-November-24	12.21	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R209 On 07-November-24	12.23	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R209 On 07-November-24	12.22	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R209 On 06-February-25			Bond Future	10.27	76.2228	76.0016	76.2228	0.00
30/09/2024	R209 On 06-February-25	12.44	Call	Bond Future	10539	11	11	11	0.00
30/09/2024	R209 On 06-February-25	12.44	Put	Bond Future	45	0	0	0	0.00
30/09/2024	R209 On 08-May-25			Bond Future	10.34	74.5752	74.3500	74.5752	0.00
30/09/2024	R209 On 08-May-25	11.89	Call	Bond Future	8027	8	8	8	0.00
30/09/2024	R209 On 08-May-25	11.89	Put	Bond Future	457	0	0	0	0.00
30/09/2024	R209 On 07-August-25			Bond Future	10.44	75.9923	75.7633	75.9923	0.00
30/09/2024	R209 On 07-August-25	12.68	Call	Bond Future	10922	11	11	11	0.00
30/09/2024	R209 On 07-August-25	12.68	Put	Bond Future	437	0	0	0	0.00
30/09/2024	R209 On 06-November-25			Bond Future	10.54	74.2606	74.0276	74.2606	0.00
30/09/2024	R209 On 06-November-25	11.27	Call	Bond Future	5783	6	6	6	0.00
30/09/2024	R209 On 06-November-25	11.27	Put	Bond Future	2184	2	2	2	0.00
30/09/2024	R210 On 07-November-24			Bond Future	241.90	241.8882	241.8954	241.8882	1,601.00
30/09/2024	R210 On 06-February-25			Bond Future	246.91	246.9024	246.9109	246.9024	0.00
30/09/2024	R210 On 06-February-25	239.61	Call	Bond Future	7301	7	7	7	0.00
30/09/2024	R210 On 06-February-25	239.61	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R210 On 08-May-25			Bond Future	248.46	248.4521	248.4623	248.4521	0.00
30/09/2024	R210 On 08-May-25	248.03	Call	Bond Future	432	0	0	0	0.00
30/09/2024	R210 On 08-May-25	248.03	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R210 On 07-August-25			Bond Future	253.25	253.2372	253.2489	253.2372	0.00
30/09/2024	R210 On 07-August-25	248.44	Call	Bond Future	4809	5	5	5	0.00
30/09/2024	R210 On 07-August-25	248.44	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R210 On 06-November-25			Bond Future	254.59	254.5806	254.5939	254.5806	0.00
30/09/2024	R210 On 06-November-25	252.14	Call	Bond Future	2454	2	2	2	0.00
30/09/2024	R210 On 06-November-25	252.14	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R213 On 07-November-24			Bond Future	9.21	91.2356	91.0127	91.2356	77,353.00
30/09/2024	R213 On 07-November-24	11.22	Call	Bond Future	8326	9	8	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2024	R213 On 07-November-24	11.21	Call	Bond Future	8287	9	8	9	0.00
30/09/2024	R213 On 07-November-24	11.23	Call	Bond Future	8364	9	8	9	0.00
30/09/2024	R213 On 07-November-24	11.23	Put	Bond Future	1	0	0	0	0.00
30/09/2024	R213 On 07-November-24	11.21	Put	Bond Future	1	0	0	0	0.00
30/09/2024	R213 On 07-November-24	11.22	Put	Bond Future	1	0	0	0	0.00
30/09/2024	R213 On 06-February-25			Bond Future	9.26	93.1045	92.8775	93.1045	0.00
30/09/2024	R213 On 06-February-25	11.35	Call	Bond Future	8411	9	8	9	0.00
30/09/2024	R213 On 06-February-25	11.35	Put	Bond Future	30	0	0	0	0.00
30/09/2024	R213 On 08-May-25			Bond Future	9.32	91.3876	91.1566	91.3876	0.00
30/09/2024	R213 On 08-May-25	10.52	Call	Bond Future	5223	5	5	5	0.00
30/09/2024	R213 On 08-May-25	10.52	Put	Bond Future	456	0	0	0	0.00
30/09/2024	R213 On 07-August-25			Bond Future	9.41	93.1252	92.8903	93.1252	0.00
30/09/2024	R213 On 07-August-25	11.66	Call	Bond Future	8708	9	9	9	0.00
30/09/2024	R213 On 07-August-25	11.66	Put	Bond Future	285	0	0	0	0.00
30/09/2024	R213 On 06-November-25			Bond Future	9.52	91.3131	91.0743	91.3131	0.00
30/09/2024	R213 On 06-November-25	10.05	Call	Bond Future	3734	4	4	4	0.00
30/09/2024	R213 On 06-November-25	10.05	Put	Bond Future	1730	2	2	2	0.00
30/09/2024	R214 On 07-November-24			Bond Future	10.51	70.5167	70.3412	70.5167	19,050.00
30/09/2024	R214 On 07-November-24	12.61	Call	Bond Future	10905	11	11	11	0.00
30/09/2024	R214 On 07-November-24	12.62	Call	Bond Future	10950	11	11	11	0.00
30/09/2024	R214 On 07-November-24	12.60	Call	Bond Future	10859	11	11	11	0.00
30/09/2024	R214 On 07-November-24	12.60	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R214 On 07-November-24	12.62	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R214 On 07-November-24	12.61	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R214 On 06-February-25			Bond Future	10.57	71.9612	71.7824	71.9612	0.00
30/09/2024	R214 On 06-February-25	12.71	Call	Bond Future	10999	11	11	11	0.00
30/09/2024	R214 On 06-February-25	13.63	Call	Bond Future	14859	15	15	15	0.00
30/09/2024	R214 On 06-February-25	12.25	Call	Bond Future	8958	9	9	9	554.00
30/09/2024	R214 On 06-February-25	11.75	Call	Bond Future	6688	7	7	7	554.00
30/09/2024	R214 On 06-February-25	11.75	Put	Bond Future	313	0	0	0	0.00
30/09/2024	R214 On 06-February-25	13.63	Put	Bond Future	6	0	0	0	554.00
30/09/2024	R214 On 06-February-25	12.25	Put	Bond Future	138	0	0	0	0.00
30/09/2024	R214 On 06-February-25	12.71	Put	Bond Future	58	0	0	0	0.00
30/09/2024	R214 On 08-May-25			Bond Future	10.65	70.0803	69.8983	70.0803	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
30/09/2024	R214 On 08-May-25	12.40	Call	Bond Future	9458	10	9	10	0.00
30/09/2024	R214 On 08-May-25	12.40	Put	Bond Future	374	0	0	0	0.00
30/09/2024	R214 On 07-August-25			Bond Future	10.73	71.4123	71.2272	71.4123	0.00
30/09/2024	R214 On 07-August-25	12.97	Call	Bond Future	11634	12	12	12	0.00
30/09/2024	R214 On 07-August-25	12.97	Put	Bond Future	493	0	0	0	0.00
30/09/2024	R214 On 06-November-25			Bond Future	10.83	69.4471	69.2590	69.4471	0.00
30/09/2024	R214 On 06-November-25	11.64	Call	Bond Future	6602	7	7	7	0.00
30/09/2024	R214 On 06-November-25	11.64	Put	Bond Future	2275	2	2	2	0.00
30/09/2024	R248 On 07-November-24			Bond Future	10.69	85.4984	85.2051	85.4984	251,324.00
30/09/2024	R248 On 07-November-24	12.79	Call	Bond Future	13302	14	13	14	0.00
30/09/2024	R248 On 07-November-24	12.80	Call	Bond Future	13357	14	13	14	0.00
30/09/2024	R248 On 07-November-24	12.78	Call	Bond Future	13248	14	13	14	0.00
30/09/2024	R248 On 07-November-24	12.78	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R248 On 07-November-24	12.80	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R248 On 07-November-24	12.79	Put	Bond Future	0	0	0	0	0.00
30/09/2024	R248 On 06-February-25			Bond Future	10.76	87.2498	86.9508	87.2498	203,387.00
30/09/2024	R248 On 06-February-25	12.71	Call	Bond Future	12454	13	12	13	0.00
30/09/2024	R248 On 06-February-25	11.00	Call	Bond Future	3403	4	3	4	660.00
30/09/2024	R248 On 06-February-25	11.70	Call	Bond Future	6954	7	7	7	0.00
30/09/2024	R248 On 06-February-25	10.30	Call	Bond Future	970	1	1	1	660.00
30/09/2024	R248 On 06-February-25	11.00	Put	Bond Future	1686	2	2	2	0.00
30/09/2024	R248 On 06-February-25	10.30	Put	Bond Future	4412	4	4	4	0.00
30/09/2024	R248 On 06-February-25	11.70	Put	Bond Future	578	1	1	1	660.00
30/09/2024	R248 On 06-February-25	12.71	Put	Bond Future	119	0	0	0	0.00
30/09/2024	R248 On 08-May-25			Bond Future	10.84	84.5275	84.2231	84.5275	0.00
30/09/2024	R248 On 08-May-25	12.60	Call	Bond Future	11693	12	12	12	0.00
30/09/2024	R248 On 08-May-25	12.60	Put	Bond Future	526	1	1	1	0.00
30/09/2024	R248 On 07-August-25			Bond Future	10.92	86.1336	85.8239	86.1336	0.00
30/09/2024	R248 On 07-August-25	13.21	Call	Bond Future	14388	15	14	15	0.00
30/09/2024	R248 On 07-August-25	13.21	Put	Bond Future	598	1	1	1	0.00
30/09/2024	R248 On 06-November-25			Bond Future	11.02	83.3007	82.9856	83.3007	0.00
30/09/2024	R248 On 06-November-25	11.74	Call	Bond Future	7656	8	8	8	0.00
30/09/2024	R248 On 06-November-25	11.74	Put	Bond Future	2913	3	3	3	0.00
30/09/2024	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
30/09/2024	X210 On 31-March-28			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	X213 On 28-February-31			Bond Future	100.00	0.0000	0.0000	0.0000	0.00
30/09/2024	X214 On 28-February-41			Bond Future	100.00	0.0000	0.0000	0.0000	0.00